LIFE ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2016

OF THE CONDITION AND AFFAIRS OF THE

ReliaStar Life Insurance Company

NAIC Group Code 4832 (Current) 4832 (Prior) NAIC Company Code 67105 Employer's ID Number 41-0451140

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

Country of Domicile United States of America

Incorporated/Organized 09/15/1885 Commenced Business 09/15/1885

Statutory Home Office 20 Washington Avenue South (Street and Number), Minneapolis , MN, US 55401 (City or Town, State and Zip Code)

Main Administrative Office 5780 Powers Ferry Road, NW (Street and Number)
Atlanta , GA, US 30327-4390 (City or Town, State and Zip Code), 770-980-5100 (Area Code) (Telephone Number)

Mail Address 5780 Powers Ferry Road, NW (Street and Number or P.O. Box), Atlanta , GA, US 30327-4390 (City or Town, State and Zip Code)

Primary Location of Books and Records 20 Washington Avenue South (Street and Number)
Minneapolis , MN, US 55401 (City or Town, State and Zip Code), 612-372-5432 (Area Code) (Telephone Number)

Internet Website Address www.voya.com

Statutory Statement Contact Robin Proud (Name), 770-541-3148 (Area Code) (Telephone Number)
FSSC_Compliance@voya.com (E-mail Address), 770-980-5800 (FAX Number)

OFFICERS

President	Michael Scott Smith, President	Treasurer	David Scott Pendergrass, SVP and Treasurer
Secretary	Jennifer Marie Ogren, Secretary	Appointed Actuary	Patrick Dearyl Lusk, SVP and Appointed Actuary

OTHER

Clyde Landon Cobb, Jr., SVP and Chief Accounting Officer	Joseph James Elmy, Senior Vice President, Tax	Ralph Robert Ferraro, Senior Vice President
Michael Joseph Gioffre, Senior Vice President	Megan Ann Huddleston, Senior Vice President	Christine Lynn Hurtsellers, Senior Vice President
Gary Edward Jenkins, Senior Vice President	Carolyn MacBurney Johnson, Senior Vice President	Heather Hamilton Lavallee, Senior Vice President
Gilbert Edward Mathis, Senior Vice President	Diane Mulherrin McCarthy, SVP & Chief Financial Officer	Chetlur Srinivasan Ragavan, Executive Vice President
Ewout Lucien Steenbergen, Executive Vice President	Patricia Julie Walsh, Executive Vice President	David Paul Wilken, Senior Vice President

DIRECTORS OR TRUSTEES

Alain Maurice Karaoglan, Director	Rodney Owen Martin, Jr., Director	Charles Patrick Nelson, Director
Chetlur Srinivasan Ragavan, Director	Michael Scott Smith, Director	Ewout Lucien Steenbergen, Director

State of Pennsylvania/Minnesota/Georgia
County of Chester/Hennepin/Fulton 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.

Michael Scott Smith President	Jennifer Marie Ogren Secretary	David Scott Pendergrass Treasurer

Subscribed and sworn to before me this 22 day of April 2016
Beth Anne Evans

COMMONWEALTH OF PENNSYLVANIA
NOTARIAL SEAL
Beth Anne Evans, Notary Public
West Whiteland Twp., Chester County
My Commission Expires Sept. 17, 2019
MEMBER, PENNSYLVANIA ASSOCIATION OF NOTARIES

Subscribed and sworn to before me this 21 day of April 2016

MELISSA O'DONNELL
NOTARY PUBLIC - MINNESOTA
MY COMMISSION EXPIRES 1/31/20

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

Subscribed and sworn to before me this 19 day of April 2016

JANET L. WALKER
MY COMMISSION EXPIRES
JAN 23 2019
COBB CO., GEORGIA
NOTARY PUBLIC

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	12,988,602,885	0	12,988,602,885	13,091,729,873
2.	Stocks:				
	2.1 Preferred stocks	48,433,825	0	48,433,825	53,440,775
	2.2 Common stocks	319,078,507	0	319,078,507	325,184,887
3.	Mortgage loans on real estate:				
	3.1 First liens	2,228,214,263	0	2,228,214,263	2,163,510,908
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less $ 0 encumbrances)	5,000,000	0	5,000,000	5,000,000
	4.3 Properties held for sale (less $ 0 encumbrances)	162,187	0	162,187	162,187
5.	Cash ($ 233,425,744), cash equivalents ($ 74,970,643) and short-term investments ($ 50,000)	308,446,387	0	308,446,387	178,409,060
6.	Contract loans (including $ 0 premium notes)	574,719,381	181,349	574,538,032	583,144,641
7.	Derivatives	110,193,825	0	110,193,825	80,000,525
8.	Other invested assets	455,486,092	0	455,486,092	443,371,755
9.	Receivables for securities	8,024,615	0	8,024,615	0
10.	Securities lending reinvested collateral assets	105,871,696	0	105,871,696	85,178,456
11.	Aggregate write-ins for invested assets	0	0	0	19,871
12.	Subtotals, cash and invested assets (Lines 1 to 11)	17,152,233,664	181,349	17,152,052,315	17,009,152,938
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	171,849,195	0	171,849,195	176,261,584
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	(93,043,088)	6,844,375	(99,887,463)	(130,216,570)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	71,257,761	0	71,257,761	62,400,456
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	162,454,878	0	162,454,878	193,597,313
	16.2 Funds held by or deposited with reinsured companies	2,404,277	0	2,404,277	2,433,258
	16.3 Other amounts receivable under reinsurance contracts	114,427,601	0	114,427,601	120,292,414
17.	Amounts receivable relating to uninsured plans	971,119	0	971,119	674,901
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2	Net deferred tax asset	318,209,124	142,016,004	176,193,120	177,385,734
19.	Guaranty funds receivable or on deposit	8,956,974	0	8,956,974	8,850,830
20.	Electronic data processing equipment and software	0	0	0	0
21.	Furniture and equipment, including health care delivery assets ($ 0)	0	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	19,723,561	0	19,723,561	67,947,415
24.	Health care ($ 0) and other amounts receivable	1,913,290	1,913,290	0	0
25.	Aggregate write-ins for other than invested assets	46,413,106	2,840,863	43,572,243	19,357,929
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	17,977,771,462	153,795,881	17,823,975,581	17,708,138,202
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,047,264,259	0	2,047,264,259	2,097,002,615
28.	Total (Lines 26 and 27)	20,025,035,721	153,795,881	19,871,239,840	19,805,140,817
	DETAILS OF WRITE-INS				
1101.	Derivative receivable	0	0	0	19,871
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	19,871
2501.	Margin call collateral	42,479,623	0	42,479,623	12,530,060
2502.	Receivable on reinsurance assumed	1,078,571	0	1,078,571	6,813,281
2503.	Non-qualified pension trust asset	14,049	0	14,049	14,588
2598.	Summary of remaining write-ins for Line 25 from overflow page	2,840,863	2,840,863	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	46,413,106	2,840,863	43,572,243	19,357,929

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 11,811,331,649 less $ 450,756,484 included in Line 6.3 (including $ 0 Modco Reserve)	11,811,331,649	11,833,842,817
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	101,343,792	106,500,994
3.	Liability for deposit-type contracts (including $ 0 Modco Reserve)	680,011,347	678,119,962
4.	Contract claims:		
	4.1 Life	116,666,906	67,309,287
	4.2 Accident and health	38,475,321	32,454,438
5.	Policyholders' dividends $ 4,035 and coupons $ 0 due and unpaid	4,035	8,271
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ 0 Modco)	9,438,589	9,532,911
	6.2 Dividends not yet apportioned (including $ 0 Modco)	0	0
	6.3 Coupons and similar benefits (including $ 0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 0 accident and health premiums	2,791,102	1,997,853
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	0	0
	9.2 Provision for experience rating refunds, including the liability of $ 10,524,317 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	39,791,139	37,288,954
	9.3 Other amounts payable on reinsurance, including $ 0 assumed and $ 23,296,029 ceded	23,296,029	15,605,438
	9.4 Interest Maintenance Reserve	28,675,280	42,878,232
10.	Commissions to agents due or accrued-life and annuity contracts $ 10,802,074 , accident and health $ 5,604,548 and deposit-type contract funds $ 0	16,406,622	19,631,371
11.	Commissions and expense allowances payable on reinsurance assumed	2,195,636	2,171,358
12.	General expenses due or accrued	31,561,455	41,128,829
13.	Transfers to Separate Accounts due or accrued (net) (including $ (27,771,863) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(9,774,823)	(11,892,215)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	16,477,603	15,670,345
15.1	Current federal and foreign income taxes, including $ (20,699,501) on realized capital gains (losses)	2,213,238	6,491,834
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	8,895,607	8,981,666
17.	Amounts withheld or retained by company as agent or trustee	30,680,748	30,574,236
18.	Amounts held for agents' account, including $ 4,053,839 agents' credit balances	6,100,078	5,655,583
19.	Remittances and items not allocated	77,702,948	71,528,820
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	4,493,855	4,492,608
22.	Borrowed money $ 0 and interest thereon $ 0	0	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	147,234,910	153,597,477
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	21,228,623	9,126,226
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	1,928,040,755	1,909,590,338
	24.04 Payable to parent, subsidiaries and affiliates	50,210,394	45,742,106
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	676,762,951	710,781,858
	24.08 Derivatives	76,717,087	47,800,648
	24.09 Payable for securities	42,279,808	262,772
	24.10 Payable for securities lending	105,871,697	85,178,456
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	137,165,769	116,922,819
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	16,224,290,150	16,098,976,292
27.	From Separate Accounts Statement	2,047,264,259	2,097,002,615
28.	Total liabilities (Lines 26 and 27)	18,271,554,409	18,195,978,907
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock	100,000	100,000
31.	Aggregate write-ins for other than special surplus funds	807,294,749	816,392,676
32.	Surplus notes	100,000,000	100,000,000
33.	Gross paid in and contributed surplus	857,409,914	857,409,914
34.	Aggregate write-ins for special surplus funds	4,681,505	4,854,894
35.	Unassigned funds (surplus)	(172,200,737)	(171,995,574)
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 29 $ 0)	0	0
	36.2 80,000 shares preferred (value included in Line 30 $ 100,000)	100,000	100,000
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 0 in Separate Accounts Statement)	1,597,085,431	1,606,561,910
38.	Totals of Lines 29, 30 and 37	1,599,685,431	1,609,161,910
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	19,871,239,840	19,805,140,817
	DETAILS OF WRITE-INS		
2501.	Margin call collateral	82,105,919	53,623,233
2502.	Payable on reinsurance ceded	21,949,468	20,268,672
2503.	Liability of pension benefits	17,832,146	17,832,146
2598.	Summary of remaining write-ins for Line 25 from overflow page	15,278,236	25,198,768
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	137,165,769	116,922,819
3101.	Deferred gain on reinsurance	807,294,749	816,392,676
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	807,294,749	816,392,676
3401.	Gain on sale/leaseback of home office property	4,681,505	4,854,894
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	4,681,505	4,854,894

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	192,940,353	192,839,529	740,910,444
2.	Considerations for supplementary contracts with life contingencies	1,055,577	2,297,122	8,727,251
3.	Net investment income	201,418,391	214,210,505	870,427,120
4.	Amortization of Interest Maintenance Reserve (IMR)	(360,054)	1,265,746	4,219,826
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	90,450,795	85,263,559	422,228,977
7.	Reserve adjustments on reinsurance ceded	3,417,055	1,872,130	44,492,301
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	18,487,867	19,508,742	76,886,155
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	1,193,118	2,079,219	6,348,449
9.	Totals (Lines 1 to 8.3)	508,603,102	519,336,552	2,174,240,523
10.	Death benefits	106,368,279	70,528,953	284,864,793
11.	Matured endowments (excluding guaranteed annual pure endowments)	165,581	265,656	1,948,361
12.	Annuity benefits	19,880,160	19,307,448	79,657,053
13.	Disability benefits and benefits under accident and health contracts	14,579,646	10,835,432	51,249,839
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	200,839,108	229,300,925	948,608,018
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	4,791,533	4,516,479	20,715,879
18.	Payments on supplementary contracts with life contingencies	1,798,104	1,718,404	7,191,587
19.	Increase in aggregate reserves for life and accident and health contracts	(27,668,371)	(36,122,086)	(130,782,194)
20.	Totals (Lines 10 to 19)	320,754,040	300,351,211	1,263,453,336
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	46,265,578	45,492,031	187,602,378
22.	Commissions and expense allowances on reinsurance assumed	2,434,803	3,012,262	10,738,394
23.	General insurance expenses	90,580,145	83,939,649	362,186,917
24.	Insurance taxes, licenses and fees, excluding federal income taxes	15,908,965	16,227,839	67,375,761
25.	Increase in loading on deferred and uncollected premiums	3,761,563	(183,598)	(7,390,264)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(28,035,284)	(21,980,324)	(96,520,434)
27.	Aggregate write-ins for deductions	13,836,492	44,319,463	246,320,142
28.	Totals (Lines 20 to 27)	465,506,302	471,178,533	2,033,766,230
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	43,096,800	48,158,019	140,474,293
30.	Dividends to policyholders	2,776,968	2,874,379	11,766,057
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	40,319,832	45,283,640	128,708,236
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	23,820,595	12,758,832	57,707,227
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	16,499,237	32,524,808	71,001,009
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (4,281,377) (excluding taxes of $ (16,515,814) transferred to the IMR)	(2,981,579)	2,586,107	3,196,328
35.	Net income (Line 33 plus Line 34)	13,517,658	35,110,915	74,197,337
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	1,609,161,910	1,944,707,501	1,944,707,501
37.	Net income (Line 35)	13,517,658	35,110,915	74,197,337
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (4,037,527)	(13,612,131)	2,955,890	26,030,360
39.	Change in net unrealized foreign exchange capital gain (loss)	0	624,993	0
40.	Change in net deferred income tax	6,735,191	(3,032,970)	(4,288,369)
41.	Change in nonadmitted assets	(1,804,581)	210,147	(17,946,188)
42.	Change in liability for reinsurance in unauthorized and certified companies	(12,102,396)	2,123,453	(2,560,271)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44.	Change in asset valuation reserve	6,362,567	1,596,285	4,939,249
45.	Change in treasury stock	0	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	0
47.	Other changes in surplus in Separate Accounts Statement	0	0	0
48.	Change in surplus notes	0	0	0
49.	Cumulative effect of changes in accounting principles	0	0	0
50.	Capital changes:			
	50.1 Paid in	0	0	0
	50.2 Transferred from surplus (Stock Dividend)	0	0	0
	50.3 Transferred to surplus	0	0	0
51.	Surplus adjustment:			
	51.1 Paid in	0	0	0
	51.2 Transferred to capital (Stock Dividend)	0	0	0
	51.3 Transferred from capital	0	0	0
	51.4 Change in surplus as a result of reinsurance	(9,097,928)	(8,245,457)	56,523,534
52.	Dividends to stockholders	0	0	(474,000,000)
53.	Aggregate write-ins for gains and losses in surplus	525,141	361,983	1,558,757
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(9,476,479)	31,705,239	(335,545,591)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,599,685,431	1,976,412,740	1,609,161,910
	DETAILS OF WRITE-INS			
08.301.	Fee income	1,245,146	1,437,705	5,358,054
08.302.	Reinsurance income	0	0	19,462
08.303.	Amortization of noncontingent liability for guaranty	0	199,895	799,578
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(52,028)	441,619	171,355
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	1,193,118	2,079,219	6,348,449
2701.	Gains released from IMR reserve	16,109,218	(38,031)	537,310
2702.	Miscellaneous expenses	1,810,315	5,161,932	15,161,293
2703.	Foreign exchange	0	583,374	4,792
2798.	Summary of remaining write-ins for Line 27 from overflow page	(4,083,041)	38,612,188	230,616,747
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	13,836,492	44,319,463	246,320,142
5301.	Amortization of pension	610,688	628,909	1,694,438
5302.	Share based payments	178,939	0	30,477
5303.	Prior period adjustment	0	0	902,596
5398.	Summary of remaining write-ins for Line 53 from overflow page	(264,486)	(266,926)	(1,068,754)
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	525,141	361,983	1,558,757

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	169,424,049	139,658,671	705,706,637
2. Net investment income	224,590,775	240,033,129	960,143,743
3. Miscellaneous income	120,324,903	120,451,883	430,662,244
4. Total (Lines 1 to 3)	514,339,727	500,143,683	2,096,512,624
5. Benefit and loss related payments	261,487,929	366,238,347	1,469,126,154
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(28,476,167)	(21,587,883)	(103,650,105)
7. Commissions, expenses paid and aggregate write-ins for deductions	157,321,396	207,730,238	709,258,766
8. Dividends paid to policyholders	2,875,525	2,903,824	11,610,671
9. Federal and foreign income taxes paid (recovered) net of $ 1,506,298 tax on capital gains (losses)	7,302,000	(9,182,000)	22,924,507
10. Total (Lines 5 through 9)	400,510,683	546,102,526	2,109,269,993
11. Net cash from operations (Line 4 minus Line 10)	113,829,044	(45,958,843)	(12,757,369)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	1,027,420,039	794,904,496	2,439,374,266
12.2 Stocks	5,026,856	0	38,729,422
12.3 Mortgage loans	51,549,829	63,314,254	319,605,273
12.4 Real estate	0	0	0
12.5 Other invested assets	16,317,227	4,147,333	45,435,580
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	9,351	559	14,612
12.7 Miscellaneous proceeds	79,914,091	9,742,610	20,084,389
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,180,237,393	872,109,252	2,863,243,542
13. Cost of investments acquired (long-term only):			
13.1 Bonds	996,785,451	471,217,671	1,480,414,202
13.2 Stocks	19,906	3,031,000	43,955,401
13.3 Mortgage loans	116,250,809	143,300,958	344,604,938
13.4 Real estate	0	0	0
13.5 Other invested assets	23,121,915	9,083,639	86,047,594
13.6 Miscellaneous applications	56,403,428	883,556	27,489,704
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,192,581,509	627,516,824	1,982,511,839
14. Net increase (or decrease) in contract loans and premium notes	(8,619,398)	(10,691,647)	(34,360,558)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(3,724,718)	255,284,075	915,092,261
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	1,891,385	(8,155,599)	14,504,916
16.5 Dividends to stockholders	0	0	474,000,000
16.6 Other cash provided (applied)	18,041,617	34,347,839	(531,204,819)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	19,933,002	26,192,240	(990,699,903)
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)	130,037,327	235,517,472	(88,365,011)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	178,409,060	266,774,071	266,774,071
19.2 End of period (Line 18 plus Line 19.1)	308,446,387	502,291,543	178,409,060

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

20.0001. Reinsurance novation	0	0	344,444,236

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life	0	0	0
2.	Ordinary life insurance	269,080,098	269,712,352	1,085,228,480
3.	Ordinary individual annuities	67,092,707	71,897,349	303,217,759
4.	Credit life (group and individual)	0	0	0
5.	Group life insurance	117,317,485	111,294,647	455,039,841
6.	Group annuities	15,585,874	15,689,572	76,091,665
7.	A & H - group	247,421,036	219,221,338	895,052,772
8.	A & H - credit (group and individual)	0	0	0
9.	A & H - other	83,017	115,567	378,650
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	716,580,217	687,930,825	2,815,009,167
12.	Deposit-type contracts	397,085	134,872	4,846,159
13.	Total	716,977,302	688,065,697	2,819,855,326
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of ReliaStar Life Insurance Company (the "Company" or "RLI") are presented on the basis of accounting practices prescribed for permitted by the Minnesota Department of Commerce.

The Minnesota Department of Commerce recognizes only statutory accounting practices prescribed or permitted by the State of Minnesota for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the Minnesota Insurance Law. The National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures Manual ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the State of Minnesota. The Commissioner of the Minnesota Department of Commerce has the right to permit other specific practices that deviate from prescribed practices.

On May 8, 2013, the Company, with the permission of the Minnesota Department of Commerce - Insurance Division, restated the gross paid-in and contributed surplus and the unassigned funds components of surplus, as of December 31, 2012, similar to the restatement of surplus that occurs pursuant to the prescribed accounting guidance for a quasi-reorganization under Statements of Statutory Accounting Principles ("SSAP" or "SAP") No. 72, *Surplus and Quasi-Reorganizations* ("SSAP No. 72"). The restatement resulted in a decrease to gross paid-in and contributed surplus and an increase in unassigned surplus of $618,715,180. This permitted practice had no impact on net income, total capital and surplus or risk-based capital.

	State of Domicile	2016	2015
Net Income:			
(1) RLI State basis (Page 4, Line 35, Columns 1 & 3)	Minnesota	$ 13,517,658	$ 74,197,337
(2) State prescribed practices that increase/(decrease) NAIC SAP:			
None	Minnesota	—	—
(3) State permitted practices that increase/(decrease) NAIC SAP:			
Quasi-Reorganization	Minnesota	—	—
(4) NAIC SAP (1-2-3=4)		$ 13,517,658	$ 74,197,337
Surplus:			
(5) RLI State basis (Page 3, Line 38, Columns 1 & 2)	Minnesota	$ 1,599,685,431	$ 1,609,161,910
(6) State prescribed practices that increase/(decrease) NAIC SAP:			
None	Minnesota	—	—
(7) State permitted practices that increase/(decrease) NAIC SAP:			
Quasi-Reorganization	Minnesota	—	—
(8) NAIC SAP (5-6-7=8)		$ 1,599,685,431	$ 1,609,161,910

C. Accounting Policy

(6) Loan-backed securities are stated at either amortized cost or the lower of amortized cost or fair market value. Amortized cost is determined using the interest method and includes anticipated prepayments. The retrospective adjustment method is used to determine the amortized cost for the majority of loan-backed and structured securities. For certain securities, the prospective adjustments methodology is utilized, including interest-only securities and securities that have experienced an other-than-temporary impairment.

The Company made no significant changes to its accounting policies or practices as of March 31, 2016.

Certain amounts in the Company's statutory basis financial statements have been reclassified to conform to the 2016 financial statement presentation.

D. Going Concern

The Company did not early adopt the clarifications pertaining to going concern disclosures as modified in SSAP No. 1, *Accounting Policies, Risks & Uncertainties, and Other Disclosures*, which are required for annual and interim reporting periods effective December 31, 2016.

2. Accounting Changes and Corrections of Errors

A. Correction of Errors

In 2015, the Company determined that it had overstated the payable to parent, subsidiaries and affiliates in prior years by $1,388,610. To correct this error, the Company recognized a cumulative prior period adjustment to surplus of $902,596, net of tax, in accordance with the provisions of Statement of Statutory Accounting Principles ("SSAP") No. 3, *Accounting Changes and Corrections of Errors* ("SSAP No. 3"). The tax effect of this adjustment was an increase to taxes payable of $486,014. There was no impact to the Company's 2014 net income as a result of this adjustment.

3. Business Combinations and Goodwill

None

NOTES TO FINANCIAL STATEMENTS

4. Discontinued Operations

None

5. Investments

B. Debt Restructuring

The Company has high quality, well performing, portfolios of commercial mortgage loans and private placement debts. Under certain circumstances, modifications to these contracts are granted. Each modification is evaluated as to whether troubled debt restructuring has occurred. A modification is a troubled debt restructure when the borrower is in financial difficulty and the creditor makes concessions. Generally, the types of concessions may include: reduction of the face amount or maturity amount of the debt as originally stated, reduction of the contractual interest rate, extension of the maturity date at an interest rate lower than current market interest rates and/or reduction of accrued interest. The Company considers the amount, timing and extent of the concession granted in determining any impairment or changes in the specific valuation allowance recorded in connection with the troubled debt restructuring. A valuation allowance may have been recorded prior to the quarter when the loan is modified in a troubled debt restructuring. Accordingly, the carrying value (net of the specific valuation allowance) before and after modification through a troubled debt restructuring may not change significantly, or may increase if the expected recovery is higher than the pre-modification recovery assessment. For the three months ended March 31, 2016, the Company had no new troubled debt restructurings for private placement bonds or commercial mortgage loans. For the year ended December 31, 2015, the Company had no new troubled debt restructurings for private placement bonds and 1 new troubled debt restructuring for commercial mortgage loans with a pre-modification and post modification carrying value of $1,903,522.

As of March 31, 2016, the Company held 1 commercial mortgage troubled debt restructured loan with a carrying value of $2,089,393.

During first quarter 2016, 8 commercial mortgage loans that were restructured in August, 2013 with a pre and post modification carrying value of $9,299,350 were paid in full. These loans represent what remained of an initial portfolio of 20 restructures with a pre-modification and post modification carrying value of $19,683,181.

As of March 31, 2016 and December 31, 2015, the Company did not have any commercial mortgage loans or private placements modified in a troubled debt restructuring with a subsequent payment default.

	2016	2015
(1) The total recorded investment in restructured loans, as of year end	$ 2,089,393	$ 5,046,264
(2) The realized capital losses related to these loans	$ —	$ —
(3) Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in troubled debt restructurings	$ —	$ —

(4) The Company accrues interest income on impaired loans to the extent it is deemed collectible (delinquent less than 90 days) and the loan continues to perform under its original or restructured contractual terms. Interest income on non-performing loans is generally recognized on a cash basis.

D. Loan-Backed Securities

(1) Prepayment assumptions for loan-backed and structured securities are obtained from third party services, broker dealer survey values or internal estimates.

(2) The following table discloses in aggregate the other-than-temporary impairments (“OTTI”) recognized in accordance with structured securities subject to SSAP No. 43R, *Loan-backed and Structured Securities* ("SSAP No. 43R"), as of March 31, 2016 due to intent to sell or inability or lack of intent to hold to recovery.

	(1)	(2)		(3)
	Amortized Cost Basis Before Other-than-Temporary Impairment	Other-than-Temporary Impairment Recognized in Loss		
		(2a) Interest	(2b) Non-interest	Fair Value
OTTI recognized 1st Quarter				
a. Intent to sell	$ 6,551,283	$ 1,441,639	$ —	$ 5,109,644
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	—	—	—	—
c. Total 1st Quarter	$ 6,551,283	$ 1,441,639	$ —	$ 5,109,644
m. Annual Aggregate Total		$ 1,441,639	$ —	

(3) The following table discloses in detail the OTTI's recognized by the Company in accordance with structured securities subject to SSAP No. 43R for the reporting period January 1, 2016 to March 31, 2016:

(1) CUSIP	(2) Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	(3) Present Value of Projected Cash Flows	(4) Recognized Other-Than-Temporary Impairment	(5) Amortized Cost After Other-Than-Temporary Impairment	(6) Fair Value at Time of OTTI	(7) Date of Financial Statement Where Reported
05948KWU9	$ 2,006,249	$ 1,998,311	$ 7,938	$ 1,998,311	$ 1,998,311	3/31/2016
12669GJB8	277,054	274,552	2,502	274,552	246,485	3/31/2016
16165MAD0	392,151	381,866	10,285	381,866	322,314	3/31/2016
17307GL89	939,894	929,092	10,802	929,092	929,092	3/31/2016
17307GZK7	3,494,449	3,442,738	51,711	3,442,738	3,442,738	3/31/2016
225458X45	240,152	237,762	2,390	237,762	237,762	3/31/2016
57643MMM3	597,167	582,763	14,404	582,763	575,218	3/31/2016
751155BE1	153,176	150,153	3,023	150,153	146,188	3/31/2016
86359DMZ7	903,757	887,810	15,947	887,810	884,802	3/31/2016
9393366D0	244,615	243,855	760	243,855	214,446	3/31/2016
93935EAC8	275,740	269,838	5,902	269,838	269,838	3/31/2016
94983JAC6	1,098,691	1,071,752	26,939	1,071,752	1,033,663	3/31/2016
Total			$ 152,603			

(4) The following table shows all impaired securities at March 31, 2016 in the aggregate for which an OTTI has not been recognized in earnings as a realized loss, including securities with a recognized OTTI for non-interest related declines when a non-recognized interest related impairment remains:

a. Aggregate amount of unrealized losses:		
	1. Less than 12 Months	$ 4,842,764
	2. 12 Months or Longer	$ 6,135,617
b. The aggregate related fair value of securities with unrealized losses:		
	1. Less than 12 Months	$ 209,758,889
	2. 12 Months or Longer	$ 56,168,791

(5) If the fair value of a loan-backed or structured security is less than its amortized cost basis at the balance sheet date, the Company determines whether the impairment is other-than-temporary. Amortized cost basis includes adjustments made to the cost of an investment for accretion, amortization, collection of cash and previous OTTI recognized as a realized loss.

The general categories of information that the Company considers in reaching the conclusion that an impairment is other-than-temporary are as follows:

Intent to Sell - if the Company intends to sell the loan-backed or structured security (that is, it has decided to sell the security), an OTTI is considered to have occurred.

Intent and Ability to Hold - if the Company does not intend to sell the loan-backed or structured security, the Company determines whether it has the intent and ability to retain the investment in the security for a period of time sufficient to recover the amortized cost basis. If the Company does not have the intent and ability to retain the investment for the time sufficient to recover the amortized cost basis, an OTTI shall be considered to have occurred.

Recovery of the Amortized Cost Basis - if the Company does not expect to recover the entire amortized cost basis of the security, the Company would be unable to assert that it will recover its amortized cost basis even if it does not intend to sell the security and the entity has the intent and ability to hold. Therefore, in those situations, an OTTI shall be considered to have occurred. In assessing whether the entire amortized cost basis of the security will be recovered, the Company compares the present value of cash flows expected to be collected from the security with the amortized cost basis of the security. If present value of cash flows expected to be collected is less than the amortized cost basis of the security, the entire amortized cost basis of the security will not be recovered (that is, a non-interest related decline exists), and an OTTI shall be considered to have occurred.

The Company conducts a thorough quarterly review of all loan-backed and structured security holdings to conclude if the amortized cost basis of those securities is recoverable. This review is documented at a detailed level and encompasses numerous factors and assumptions. The overall credit tracking process yields a variety of key data that supports the impairment decision making process. The review process and related assumptions are updated quarterly based on trends in the marketplace.

As part of the quarterly review, the Company identifies securities whose ratio of credit enhancement to serious delinquency does not exhibit ample protection against principal loss. Those securities are put through a more detailed analysis which covers, among other factors, (a) an analysis of the underlying collateral characteristics; (b) a review of the historical performance of the collateral in the deal; (c) structural analysis of the security; and (d) cash flow scenario analysis.

The retrospective adjustment method is used to determine the amortized cost for the majority of loan-backed and structured securities. For certain securities, the prospective adjustments methodology is utilized, including interest-only securities and securities that have experienced an OTTI.

The market values for loan-backed and structured securities are obtained as follows:

1. For securities that are considered marketable – market values are received from third party pricing services or by obtaining a bid price from brokerage firms engaged in the business of trading those securities.
2. For securities that were privately placed and for which no ready market exists - the Company establishes fair market values using a matrix pricing system which considers key factors such as credit quality, industry sector, size of the issuer and transaction structure. A limited portion of the private placement portfolio is priced independently of the matrix system as described above.

E. Repurchase Agreements and/or Securities Lending Transactions
3) Collateral Received

	Fair Value
b) The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$ 105,871,697

6) The Company engages in securities lending whereby certain securities from its portfolio are loaned to other institutions, through a lending agent, for short periods of time. The Company has the right to approve any institution with whom the lending agent transacts on its behalf. Initial cash and/or non-cash collateral is required at a rate of 102% of the market value of the loaned securities. The market value of the loaned securities is monitored on a daily basis with additional collateral obtained or refunded as the market value of the loaned securities fluctuates. The lending agent indemnifies the Company against losses resulting from the failure of a counterparty's ability to return securities pledged where collateral is insufficient to cover the loss. Under a recent amendment to the securities lending program, the Company also accepts non-cash collateral in the form of securities. The securities retained as collateral may not be sold or re-pledged, except in the event of default, and are not reflected in the Company's Balance Sheets. This collateral generally consists of U.S. Treasury, U.S. Government agency securities and Mortgage-Backed Securities pools. As of March 31, 2016 the fair value of securities retained as collateral by the lending agent on the Company's behalf was $ 121,681,363.

I. Working Capital Finance Investments
None

J. Offsetting and Netting of Assets and Liabilities
None

6. Joint Ventures, Partnerships and Limited Liability Companies
No significant change

7. Investment Income
No significant change

8. Derivative Instruments
No significant change

9. Income Taxes
No significant change

10. Information Concerning Parent, Subsidiaries and Affiliates
D. Amounts Due To/From Related Parties
As of March 31, 2016, the Company had an outstanding receivable of $0, including principal and interest, from Voya Financial, Inc. and no outstanding payable, under the reciprocal loan agreement.

At March 31, 2016, the Company reported $50,210,394 amounts due to affiliated companies and $19,723,561 as amounts due from affiliated companies under cost-sharing arrangements, services and investment management agreements with affiliated companies. The terms of the agreements require that these balances be settled within specified due dates. The Company recorded a nonadmitted asset charge to surplus of $0 for amounts due from affiliated companies that were not settled within 90 days or do not have written affiliated agreements on file under the guidance of SSAP No. 25, *Accounting for and Disclosures about Transactions with Affiliates and Other Related Parties.*

11. Debt

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the FHLB of Des Moines. The Company does not currently have any borrowing activity with the FHLB. The Company has determined the estimated maximum borrowing capacity as $4,000,000,000. The Company has the ability to obtain funding from the FHLB based on a percentage of the value of its assets and subject to the availability of eligible collateral. The limit across all programs is 20% of the general and separate accounts total assets of the Company, one quarter in arrears.

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Accounts
(a) Membership Stock-Class A	$ —	$ —	$ —
(b) Membership Stock-Class B	10,000,000	10,000,000	—
(c) Activity Stock	—	—	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	10,000,000	10,000,000	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ —	XXX	XXX

2. Prior year-end

	1 Total 2+3	2 General Account	3 Separate Accounts
(a) Membership Stock-Class A	$ —	$ —	$ —
(b) Membership Stock-Class B	10,000,000	10,000,000	—
(c) Activity Stock	—	—	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	10,000,000	10,000,000	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ —	XXX	XXX

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

			Eligible for Redemption			
	1	2	3	4	5	6
Membership Stock	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
1. Class A	$ —	$ —	$ —	$ —	$ —	$ —
2. Class B	10,000,000	10,000,000	—	—	—	—

(3) Collateral Pledged to FHLB

a. Amount Pledged as of March 31, 2016

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ —	$ —	$ —
2. Current Year General Account Total Collateral Pledged	$ —	$ —	$ —
3. Current Year Separate Accounts Total Collateral Pledged	$ —	$ —	$ —
4. Prior year-end Total General and Separate Accounts Total Collateral Pledged	$ —	$ —	$ —

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	$ —	$ —	$ —
2. Current Year General Account Maximum Collateral Pledged	$ —	$ —	$ —
3. Current Year Separate Accounts Maximum Collateral Pledged	$ —	$ —	$ —
4. Prior year-end Total General and Separate Accounts Maximum Collateral Pledged	$ —	$ —	$ —

(4) Borrowing from FHLB

a. Amount as of March 31, 2016

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	$ —	$ —	$ —	XXX
(b) Funding Agreements	—	—	—	—
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	—	—	—	—

2. Prior Year-end

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	$ —	$ —	$ —	XXX
(b) Funding Agreements	—	—	—	—
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	—	—	—	—

b. Maximum Amount During 2016

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	$ —	$ —	$ —
2. Funding Agreements	—	—	—
3. Other	—	—	—
4. Aggregate Total (Lines 1+2+3)	—	—	—

c. FHLB - Prepayment Obligations

	Does the Company have prepayment obligations under the following arrangements (YES/NO)?
1. Debt	No
2. Funding Agreements	No
3. Other	No

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

A. Defined Benefit Plan

The Company sponsors a non-contributory supplemental retirement non-qualified plan covering certain U.S. employees. As of March 31, 2016, the Company accrued in accordance with actuarially determined amounts with an offset to the pension cost accrual for the incremental asset amortization.

A summary of the net periodic benefit cost of the Company's benefit plans are as follows at March 31, 2016 and December 31, 2015:

(4) Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits		Special or Contractural Benefits Per SSAP No. 11	
	2016	2015	2016	2015	2016	2015
a. Service cost	$ —	$ —	$ —	$ —	$ —	$ —
b. Interest cost	384,628	1,470,022	59,867	241,776	—	1,267
c. Expected return on plan assets	—	—	—	—	—	—
d. Transition asset or obligation	205,310	821,241	—	—	—	—
e. Gains and losses	405,372	1,694,375	(73,153)	(273,122)	—	(20,667)
f. Prior service cost or credit	5	21	(191,333)	(790,930)	—	—
g. Gain or loss recognized due to a settlement or curtailment	—	—	—	—	—	—
h. Total net periodic benefit cost	$ 995,315	$ 3,985,659	$ (204,619)	$ (822,276)	$ —	$ (19,400)

13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations
No significant change

14. Liabilities, Contingencies, and Assessments
No significant change

15. Leases
No significant change

16. Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk
No significant change

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities
None

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans
No significant change

19. Direct Premium written/Produced by Managing General Agents/Third Party Administrators
No significant change

20. Fair Value Measurement

A. Fair Value Measurements at Reporting Date

(1) The table below shows assets and liabilities measured and reported at fair value in which the fair value measurements use quoted prices in active markets for identical assets or liabilities (Level 1), significant other observable input (Level 2) and significant unobservable inputs (Level 3) as of March 31, 2016:

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Bonds				
U.S. corporate, state & municipal	$ —	$ 3,457,112	$ —	$ 3,457,112
Residential mortgage-backed	—	2,542,786	—	2,542,786
Total Bonds	$ —	$ 5,999,898	$ —	$ 5,999,898
Common stock	10,119,542	—	203,003	10,322,545
Derivatives assets				
Equity contracts	—	753,561	—	753,561
Foreign exchange contracts	—	6,350,699	—	6,350,699
Interest rate contracts	—	102,961,568	—	102,961,568
Total Derivatives	$ —	$ 110,065,828	$ —	$ 110,065,828
Separate account assets	2,035,274,701	11,989,558	—	2,047,264,259
Total assets at fair value	$ 2,045,394,243	$ 128,055,284	$ 203,003	$ 2,173,652,530
b. Liabilities at fair value				
Supplementary contracts and immediate annuities	$ —	$ 40,488,607	$ —	$ 40,488,607
Deposit type contracts	—	577,208,001	—	577,208,001
Derivatives liabilities				
Credit contracts	—	135,465	—	135,465
Foreign exchange contracts	—	6,561,216	—	6,561,216
Interest rate contracts	—	68,686,993	—	68,686,993
Total Derivatives	$ —	$ 75,383,674	$ —	$ 75,383,674
Total liabilities	$ —	$ 693,080,282	$ —	$ 693,080,282

There were no transfers between Level 1 and Level 2 during the reporting period of January 1, 2016 to March 31, 2016. The Company's policy is to recognize transfers in and transfers out as of the beginning of the most recent quarterly reporting period.

NOTES TO FINANCIAL STATEMENTS

(2) The table below summarizes the changes in fair value of the Company's assets and liabilities using significant unobservable inputs (Level 3) during the reporting period of January 1, 2016 to March 31, 2016:

Description	Beginning balance at 01/01/2016	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending balance at 03/31/2016
a. Assets										
Bonds										
Foreign	$ 408,920	$ —	$ (408,920)	$ —	$ —	$ —	$ —	$ —	$ —	$ —
Common Stock	203,003	—	—	—	—	—	—	—	—	203,003
Derivatives										
Equity contracts	9,267	—	—	(8,999)	(268)	—	—	—	—	—
Total Assets	$ 621,190	$ —	$ (408,920)	$ (8,999)	$ (268)	$ —	$ —	$ —	$ —	$ 203,003
b. Liabilities										
Total Liabilities	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —

Transfers in and out of Level 3 during the reporting period of January 1, 2016 to March 31, 2016 are due to the variation in inputs relied upon for valuation each quarter. Securities that are primarily valued using independent broker quotes, when prices are not available from one of the commercial pricing services, are reflected as transfers into Level 3, as these securities are generally less liquid with very limited trading activity or where less transparency exists corroborating the inputs to the valuation methodologies. When securities are valued using more widely available information, the securities are transferred out of Level 3 and into Level 1 or 2, as appropriate.

(3) The fair value hierarchy gives the highest priority to quoted prices in active markets for identical assets or liabilities (Level 1) and the lowest priority to unobservable inputs (Level 3). If the inputs used to measure fair value fall within different levels of the hierarchy, the category level is based on the lowest priority level input that is significant to the fair value measurement of the instrument.

Financial assets and liabilities recorded at fair value on the balance sheet are categorized as follows:

- Level 1 - Unadjusted quoted prices for identical assets or liabilities in an active market.
- Level 2 - Quoted prices in markets that are not active or inputs that are observable either directly or indirectly for substantially the full term of the asset or liability. Level 2 inputs include the following:
  - Quoted prices for similar assets or liabilities in active markets;
  - Quoted prices for identical or similar assets or liabilities in non-active markets;
  - Inputs other than quoted market prices that are observable; and
  - Inputs that are derived principally from or corroborated by observable market data through correlation or other means.
- Level 3 - Prices or valuation techniques that require inputs that are both unobservable and significant to the overall fair value measurement. These valuations, whether derived internally or obtained from a third party, use critical assumptions that are not widely available to estimate market participant expectations in valuing the asset or liability.

(4) Fair values are based on quoted market prices when available. When market prices are not available, fair value is generally estimated using discounted cash flow analyses, incorporating current market inputs for similar financial instruments with comparable terms and credit quality (matrix pricing). In instances where there is little or no market activity for the same or similar instruments, the Company estimates fair value using methods, models and assumptions that management believes market participants would use to determine a current transaction price. These valuation techniques involve some level of management estimation and judgment which becomes significant with increasingly complex instruments or pricing models. Where appropriate, adjustments are included to reflect the risk inherent in a particular methodology, model or input used.

Derivatives are carried at fair value, which is determined using the Company's derivative accounting system in conjunction with observable key financial data from third-party sources, such as yield curves, exchange rates, S&P 500 Index prices and London Interbank Offered Rates ("LIBOR") and Overnight Index Swap Rates ("OIS"). For those derivatives that are unable to be valued by the accounting system, the Company typically utilizes values established by third-party brokers. Derivatives which qualify for special hedge accounting treatment are reported in a manner that is consistent with the accounting for the hedged asset or liability.

(5) See Note 20A(1-4) for disclosures on derivative assets and liabilities.

B. Other Fair Value Disclosures
None

C. Aggregate Fair Value Disclosures
The following table shows all financial instruments and the level within the fair value hierarchy in which the fair value measurements fall as of March 31, 2016:

Type of Financial Instrument	Aggregate Fair Value	Carrying Value	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Assets						
Bonds	$ 13,907,849,570	$ 12,988,602,884	$ 611,228,012	$ 12,968,828,426	$ 327,793,132	$ —
Preferred stock	57,975,565	48,433,825	2,708,400	—	55,267,165	—
Common stock	10,322,545	10,322,545	10,119,542	—	203,003	—
Mortgage loans	2,328,989,640	2,228,214,263	—	—	2,328,989,640	—
Contract loans	574,538,032	574,538,032	574,538,032	—	—	—
Other invested assets	237,110,779	196,631,166	—	236,986,114	124,665	—
Cash, cash equivalents and short-term investments	109,555,607	109,526,553	109,486,823	50,000	18,784	—
Derivatives						
Credit contracts	311,380	127,997	—	311,380	—	—
Equity contracts	753,561	753,561	—	753,561	—	—
Foreign exchange contracts	13,420,698	6,350,699	—	13,420,698	—	—
Interest rate contracts	117,054,066	102,961,568	—	117,054,066	—	—
Separate account assets	2,047,264,259	2,047,264,259	2,035,274,701	11,989,558	—	—
Total Assets	$ 19,405,145,702	$ 18,313,727,352	$ 3,343,355,510	$ 13,349,393,803	$ 2,712,396,389	$ —
Liabilities						
Supplementary contracts and immediate annuities	$ 81,870,097	$ 70,138,243	$ —	$ 40,488,607	$ 41,381,490	$ —
Deposit type contracts	612,633,391	609,873,104	—	577,208,001	35,425,390	—
Derivatives						
Credit contracts	(2,355,372)	1,468,879	—	(2,355,372)	—	—
Foreign exchange contracts	6,561,216	6,561,216	—	6,561,216	—	—
Interest rate contracts	96,651,079	68,686,993	487,988	96,163,091	—	—
Total Liabilities	$ 795,360,411	$ 756,728,435	$ 487,988	$ 718,065,543	$ 76,806,880	$ —

D. Reasons Not Practicable to Estimate Fair Value
None

21. Other Items

C. Other Disclosures and Unusual Items
Prior to May 2013, Voya Financial, Inc., together with its subsidiaries including the Company, was an indirect, wholly owned subsidiary of ING Groep N.V. ("ING"), a global financial services holding company based in The Netherlands, with American Depository Shares listed on the New York Stock Exchange. In 2009, ING announced the anticipated separation of its global banking and insurance businesses, including the divestiture of Voya Financial, Inc., together with its subsidiaries including the Company. On May 2, 2013, the common stock of Voya Financial, Inc. began trading on the New York Stock Exchange under the symbol "VOYA." On May 7, 2013 and May 31, 2013, Voya Financial, Inc. completed its initial public offering of common stock, including the issuance and sale by Voya Financial, Inc. of 30,769,230 shares of common stock and the sale by ING Insurance International B.V. ("ING International"), an indirect, wholly owned subsidiary of ING and previously the sole stockholder of Voya Financial, Inc., of 44,201,773 shares of outstanding common stock of Voya Financial, Inc. (collectively, the "IPO"). On September 30, 2013, ING International transferred all of its shares of Voya Financial, Inc. common stock to ING. On October 29, 2013, ING completed a sale of 37,950,000 shares of common stock of Voya Financial, Inc. in a registered public offering, reducing ING's ownership of Voya Financial, Inc. to 57%.

Throughout 2014, ING completed the sale of an aggregate of 82,783,006 shares of common stock of Voya Financial, Inc. in a series of three registered public offerings. Also during 2014, pursuant to the terms of share repurchase agreements between ING and Voya Financial, Inc., Voya Financial, Inc. acquired 19,447,847 shares of its common stock from ING. As of the end of 2014, ING's ownership of Voya Financial, Inc. had been reduced to approximately 19%.

In March of 2015, ING completed a sale of 32,018,100 shares of common stock of Voya Financial, Inc. in a registered public offering. Concurrently with this offering, pursuant to the terms of a share repurchase agreement between ING and Voya Financial, Inc., Voya Financial, Inc. acquired 13,599,274 shares of its common stock from ING. As a result of these transactions, ING satisfied the provisions of its agreement with the European Union regarding the divestment of its U.S. insurance and investment operations, which required ING to divest 100% of its ownership interest in Voya Financial, Inc. together with its subsidiaries, including the Company, by the end of 2016. ING continues to hold warrants to purchase up to 26,050,846 shares of Voya Financial, Inc. common stock at an exercise price of $48.75, subject to adjustments.

The financial turmoil in Europe continues to be a dominant investment theme across the global capital markets. While certain aspects of this crisis seem to have stabilized, the possibility of capital markets volatility spreading through a highly integrated and interdependent banking system remains elevated. The Company did not have any investments in sovereign debt of governments of Greece, Italy, Portugal, Spain or Ireland as of March 31, 2016.

F. Subprime Mortgage-Related Risk Exposure

(1) Pre-2008 vintage subprime and Alt-A mortgage collateral continues to distance itself from the credit crisis and payment performance reflects a housing market firmly entrenched in recovery. While collateral losses continue to be realized, the amounts are steadily decreasing, the pace and magnitude at which losses are being realized are steadily decreasing. Serious delinquencies and other measures of performance, like prepayments and loan defaults, have also displayed sustained periods of improvement. Reflecting these fundamental improvements, related bond prices and sector liquidity have increased substantially since the credit crisis. Home prices have moved steadily higher, further supporting payment performance. Year-over-year home price measures, while at a lower magnitude than experienced in recent years, appear to have stabilized at sustainable levels, when measured on a nationwide basis. This backdrop remains supportive of continued improvement in overall borrower payment behavior. In managing the Company's risk exposure to subprime and Alt-A mortgages, collateral performance and structural characteristics associated with various positions are taken into account.

The Company does not originate or purchase subprime or Alt-A whole-loan mortgages. Subprime lending is the origination of loans to customers with weaker credit profiles. The Company defines Alt-A mortgages to include the following: residential mortgage loans to customers who have strong credit profiles but lack some element(s), such as documentation to substantiate income; residential mortgage loans to borrowers that would otherwise be classified as prime but whose loan structure provides repayment options to the borrower that increase the risk of default; and any securities backed by residential mortgage collateral not clearly identifiable as prime or subprime.

(2) The Company does not have direct exposure through investments in subprime mortgage loans as of March 31, 2016.

(3) The Company's direct exposure through other investments as of March 31, 2016:

		Actual Cost	Book/Adjusted Carrying Value (excluding interest)	Fair Value	Other Than Temporary Impairment Losses Recognized
a.	Residential mortgage-backed securities	$ 87,112,087	$ 77,957,658	$ 87,608,777	$ 57,159
b.	Commercial mortgage-backed securities	—	—	—	—
c.	Collateralized debt obligations	—	—	—	—
d.	Structured securities	69,645,109	70,214,299	72,327,007	—
e.	Equity investment in subsidiary, controlled or affiliated companies*	4,491,377	4,399,352	4,207,928	—
f.	Other assets	—	—	—	—
g.	Total	$ 161,248,573	$ 152,571,309	$ 164,143,712	$ 57,159

* The Company's subsidiary, ReliaStar Life Insurance Company of New York ("RNY") has direct exposure through other investments that comprise less than 1% of the Company's invested assets as of March 31, 2016. The Company's subsidiaries, Roaring River, LLC ("RR") and Roaring River II, LLC ("RRII") do not have direct exposure through other investments as of March 31, 2016.

(4) The Company does not have underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage as of March 31, 2016.

22. Events Subsequent

Type I – Recognized Subsequent Events

The Company is not aware of any events occurring subsequent to March 31, 2016 that may have a material effect on the Company's financial statements. The Company evaluated events subsequent to March 31, 2016 through May 12, 2016, the date the statutory financial statements were available to be issued.

Type II – Nonrecognized Subsequent Events

The Company is not aware of any events occurring subsequent to March 31, 2016 that may have a material effect on the Company's financial statements. The Company evaluated events subsequent to March 31, 2016 through May 12, 2016 the date the statutory financial statements were available to be issued.

23. Reinsurance

No significant change

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

E. Risk Sharing Provisions of the Affordable Care Act ("ACA")

(1) The Company currently does not actively write any health insurance premium subject to the Affordable Care Act Risk sharing provisions. The Company's existing health insurance business consists of grandfathered policies issued prior to March 23, 2010 that are not Qualified Health Plans ("QHP"), as defined in the Affordable Care Act. As a result, the Company does not have any admitted assets, liabilities or revenue elements under any program regarding the risk sharing provisions of the Affordable Care Act for the reporting period ending March 31, 2016.

(2) Impact of Risk-sharing Provisions of the ACA on Admitted Assets, Liabilities and Revenue as of March 31, 2016:

		AMOUNT
a. Permanent ACA Risk Adjustment Program Assets		
Assets		
1. Premium adjustments receivable due to ACA Risk Adjustment	$	—
Liabilities		
2. Risk adjustment user fees payable for ACA Risk Adjustment	$	—
3. Premium adjustments payable due to ACA Risk Adjustment	$	—
Operations (Revenue & Expense)		
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	$	—
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid)	$	—
b. Transitional ACA Reinsurance Program		
Assets		
1. Amounts recoverable for claims paid due to ACA Reinsurance	$	—
2. Amounts recoverable for claims unpaid due to ACA Reinsurance (Contra Liability)	$	—
3. Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance	$	—
Liabilities		
4. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium	$	—
5. Ceded reinsurance premiums payable due to ACA Reinsurance	$	—
6. Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance	$	—
Operations (Revenue & Expense)		
7. Ceded reinsurance premiums due to ACA Reinsurance	$	—
8. Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments	$	—
9. ACA Reinsurance contributions - not reported as ceded premium	$	—
c. Temporary ACA Risk Corridors Program		
Assets		
1. Accrued retrospective premium due to ACA Risk Corridors	$	—
Liabilities		
2. Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors	$	—
Operations (Revenue & Expense)		
3. Effect of ACA Risk Corridors on net premium income (paid/received)	$	—
4. Effect of ACA Risk Corridors on change in reserves for rate credits	$	—

NOTES TO FINANCIAL STATEMENTS

(3) Roll-forward of prior ACA risk-sharing provisions for the following asset (gross of any nonadmission) and liability balances, along with the reasons for adjustments to prior year balance:

	Accrued During the Prior Year on Business Written Before December 31, 2015		Received or Paid as of the Current Year on Business Written Before December 31, 2015		Differences		Adjustments			Unsettled Balances as of the March 31, 2016	
					Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1 - 3 + 7)	Cumulative Balance from Prior Years (Col 2 - 4 + 8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustments receivable	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —		$ —	$ —
2. Premium adjustments (payable)	—	—	—	—	—	—	—	—		—	—
3. Subtotal ACA Permanent Risk Adjustment Program	—	—	—	—	—	—	—	—		—	—
b. Transitional ACA Reinsurance Program											
1. Amounts recoverable for claims paid	—	—	—	—	—	—	—	—		—	—
2. Amounts recoverable for claims unpaid (contra liability)	—	—	—	—	—	—	—	—		—	—
3. Amounts receivable relating to uninsured plans	—	—	—	—	—	—	—	—		—	—
4. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium	—	—	—	—	—	—	—	—		—	—
5. Ceded reinsurance premiums payable	—	—	—	—	—	—	—	—		—	—
6. Liability for amounts held under uninsured plans	—	—	—	—	—	—	—	—		—	—
7. Subtotal ACA Transitional Reinsurance Program	—	—	—	—	—	—	—	—		—	—
c. Temporary ACA Risk Corridors Program											
1. Accrued retrospective premium	—	—	—	—	—	—	—	—		—	—
2. Reserve for rate credits or policy experience rating refunds	—	—	—	—	—	—	—	—		—	—
3. Subtotal ACA Risk Corridors Program	—	—	—	—	—	—	—	—		—	—
d. Total for ACA Risk Sharing Provisions	—	—	—	—	—	—	—	—		—	—

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2015 were $141,686,936. As of March 31, 2016, $10,134,357 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $126,362,774 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on closed blocks of group and individual health insurance,group term life, stop loss, and disability lines of insurance. Therefore, there has been a $5,189,805 favorable prior-year development since December 31, 2015. The decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims. Included in the decrease, the Company experienced no favorable prior year loss development on retrospectively rated policies. However, the business to which it relates may be subject to premium adjustments. Finally, including a deduction of $6,123 of accumulated required interest on claim reserves results in a true favorable development of $5,195,928.

26. Intercompany Pooling Arrangements

None

27. Structured Settlements

None

28. Health Care Receivables

None

29. Participating Policies

No significant change

30. Premium Deficiency Reserves

No significant change

31. Reserves for Life Contracts and Annuity Contracts

No significant change

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

No significant change

NOTES TO FINANCIAL STATEMENTS

33. Premium & Annuity Considerations Deferred and Uncollected

No significant change

34. Separate Accounts

No significant change

35. Loss/Claim Adjustment Expenses

No significant change

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
Changes in ownership of entities, dissolution of entities, mergers and creation of entities during the quarter.

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

4.2 If yes, provide 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). 05/03/2016

6.4 By what department or departments?
Minnesota

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

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

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

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated 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
Directed Services LLC	Windsor, CT	NO	NO	NO	YES
Voya Alternative Asset Management LLC	New York, NY	NO	NO	NO	YES
Voya America Equities, Inc.	Windsor, CT	NO	NO	NO	YES
Voya Financial Partners, LLC	Windsor, CT	NO	NO	NO	YES
Voya Financial Advisors, Inc.	Des Moines, IA	NO	NO	NO	YES
Voya Investment Management Co. LLC	New York, NY	NO	NO	NO	YES
Voya Investment Management LLC	Atlanta, GA	NO	NO	NO	YES
Voya Investments Distributor, LLC	Scottsdale, AZ	NO	NO	NO	YES
Voya Investments, LLC	Scottsdale, AZ	NO	NO	NO	YES
Voya Retirement Insurance and Annuity Company	Windsor, CT	NO	NO	NO	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:

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

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

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

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

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:
Investments in other pledged collateral of $16,890,148

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 0

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 314,869,828	$ 308,755,962
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 255,569,483	$ 253,068,263
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 570,439,311	$ 561,824,225
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

GENERAL INTERROGATORIES

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.	$ 105,888,529
16.2	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 105,871,696
16.3	Total payable for securities lending reported on the liability page.	$ 105,871,697

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
Bank of New York Mellon	One Wall Street New York, NY 10286

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

1 Central Registration Depository	2 Name(s)	3 Address
108934	Voya Investment Management LLC	5780 Powers Ferry Road NW Suite 300 Atlanta, GA 30327

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:

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GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

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	$ 0
	1.12 Residential Mortgages	$ 0
	1.13 Commercial Mortgages	$ 2,226,124,870
	1.14 Total Mortgages in Good Standing	$ 2,226,124,870
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 2,089,393
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$ 0
	1.32 Residential Mortgages	$ 0
	1.33 Commercial Mortgages	$ 0
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$ 0
	1.42 Residential Mortgages	$ 0
	1.43 Commercial Mortgages	$ 0
	1.44 Total Mortgages in Process of Foreclosure	$ 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 2,228,214,263
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$ 0
	1.62 Residential Mortgages	$ 0
	1.63 Commercial Mortgages	$ 0
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	39.731 %
	2.2 A&H cost containment percent	0.000 %
	2.3 A&H expense percent excluding cost containment expenses	33.536 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$ 0
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$ 0

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating
00000	AA-1120145	01/01/2016	QBE RE (EUROPE) LIMITED	GBR	YRT/I	Authorized		
93572	43-1235868	01/01/2016	RGA Reinsurance Company	MO	CAT/G	Authorized		
16535	36-4233459	01/01/2016	Zurich American Insurance Company	NY	CAT/G	Authorized		
00000	AA-1126006	01/01/2016	Lloyds Syndicate #4472	GBR	CAT/G	Authorized		
00000	AA-1120055	01/01/2016	Lloyds Syndicate #3623	GBR	CAT/G	Authorized		
00000	AA-1127861	01/01/2016	Lloyds Syndicate #1861	GBR	CAT/G	Authorized		
00000	AA-1120048	01/01/2016	Lloyds Syndicate #5820	GBR	CAT/G	Authorized		
00000	AA-1120106	01/01/2016	Lloyds Syndicate #1969	GBR	CAT/G	Authorized		
00000	AA-1126609	01/01/2016	Lloyds Syndicate #609	GBR	CAT/G	Authorized		
00000	AA-1126382	01/01/2016	Lloyds Syndicate #382	GBR	CAT/G	Authorized		
00000	AA-1126510	01/01/2016	Lloyds Syndicate #510	GBR	CAT/G	Authorized		
00000	AA-1380019	01/01/2016	ACHMEA REINSURANCE COMPANY N.V.	NLD	YRT/I	Unauthorized		
82627	06-0839705	01/01/2016	Swiss Re Life and Health America	MO	OTH/G	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	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	4,595,170	141,323	2,007,599	0	6,744,092	0
2.	Alaska AK	L	868,681	546,967	2,455,046	0	3,870,694	0
3.	Arizona AZ	L	7,679,604	634,843	3,221,987	0	11,536,434	18,162
4.	Arkansas AR	L	2,605,029	452,933	1,288,215	0	4,346,176	0
5.	California CA	L	46,833,372	11,942,015	39,738,932	0	98,514,319	102,836
6.	Colorado CO	L	7,453,535	338,899	9,055,964	0	16,848,399	0
7.	Connecticut CT	L	8,484,212	234,736	2,625,438	0	11,344,386	0
8.	Delaware DE	L	1,508,622	39,224	520,257	0	2,068,104	0
9.	District of Columbia DC	L	1,999,952	65,064	763,742	0	2,828,757	0
10.	Florida FL	L	22,658,286	18,723,458	10,889,895	0	52,271,639	49,232
11.	Georgia GA	L	13,387,744	4,706,200	7,565,697	0	25,659,641	0
12.	Hawaii HI	L	1,079,679	1,297,121	174,397	0	2,551,198	0
13.	Idaho ID	L	1,456,429	184,589	582,123	0	2,223,141	0
14.	Illinois IL	L	18,759,758	1,984,472	12,144,062	0	32,888,291	196
15.	Indiana IN	L	5,003,865	638,845	5,919,327	0	11,562,037	0
16.	Iowa IA	L	5,527,547	344,536	1,626,611	0	7,498,694	0
17.	Kansas KS	L	2,727,748	477,601	1,486,937	0	4,692,286	0
18.	Kentucky KY	L	4,365,695	694,942	2,325,964	0	7,386,600	0
19.	Louisiana LA	L	4,499,149	529,533	2,632,305	0	7,660,988	0
20.	Maine ME	L	1,027,257	123,202	546,140	0	1,696,599	0
21.	Maryland MD	L	12,480,711	894,533	6,970,498	0	20,345,741	0
22.	Massachusetts MA	L	10,599,286	519,573	4,089,953	0	15,208,812	32,051
23.	Michigan MI	L	13,553,748	9,786,141	3,803,785	0	27,143,674	0
24.	Minnesota MN	L	20,617,733	1,760,386	5,831,787	0	28,209,907	0
25.	Mississippi MS	L	1,734,920	526,725	834,443	0	3,096,088	0
26.	Missouri MO	L	6,625,806	152,813	3,506,052	0	10,284,671	0
27.	Montana MT	L	2,779,736	771,278	962,177	0	4,513,191	0
28.	Nebraska NE	L	1,848,776	72,998	1,639,142	0	3,560,915	0
29.	Nevada NV	L	3,250,454	3,105,929	2,132,334	0	8,488,717	0
30.	New Hampshire NH	L	1,542,203	5,781	1,254,415	0	2,802,399	0
31.	New Jersey NJ	L	12,657,455	317,110	8,242,013	0	21,216,579	0
32.	New Mexico NM	L	1,635,152	1,341,494	476,377	0	3,453,023	109,915
33.	New York NY	Q	2,790,298	74,756	3,158,506	0	6,023,561	0
34.	North Carolina NC	L	13,726,066	2,783,446	9,482,546	0	25,992,058	65,961
35.	North Dakota ND	L	2,363,054	106,587	242,886	0	2,712,527	0
36.	Ohio OH	L	10,343,715	2,005,265	8,129,746	0	20,478,726	0
37.	Oklahoma OK	L	3,799,498	865,034	1,789,893	0	6,454,425	0
38.	Oregon OR	L	2,961,225	1,189,143	2,162,906	0	6,313,274	0
39.	Pennsylvania PA	L	13,457,475	324,168	5,731,678	0	19,513,321	0
40.	Rhode Island RI	L	705,838	8,496	939,417	0	1,653,751	0
41.	South Carolina SC	L	4,908,640	1,587,817	3,200,241	0	9,696,698	18,731
42.	South Dakota SD	L	3,094,196	101,750	1,195,895	0	4,391,840	0
43.	Tennessee TN	L	6,517,072	733,532	1,965,157	0	9,215,761	0
44.	Texas TX	L	27,700,541	3,252,027	27,223,545	0	58,176,113	0
45.	Utah UT	L	5,803,955	1,010,439	2,635,957	0	9,450,351	0
46.	Vermont VT	L	583,491	91	459,990	0	1,043,573	0
47.	Virginia VA	L	12,230,559	2,506,896	4,469,687	0	19,207,142	0
48.	Washington WA	L	14,006,060	1,494,938	3,830,196	0	19,331,194	0
49.	West Virginia WV	L	851,655	583,827	614,062	0	2,049,545	0
50.	Wisconsin WI	L	7,033,684	160,777	9,408,403	0	16,602,864	0
51.	Wyoming WY	L	574,406	509,599	1,374,149	0	2,458,153	0
52.	American Samoa AS	N	60	0	0	0	60	0
53.	Guam GU	L	61,492	0	683	0	62,175	0
54.	Puerto Rico PR	L	1,001,117	50	29,376	0	1,030,543	0
55.	U.S. Virgin Islands VI	N	14,006	0	126	0	14,132	0
56.	Northern Mariana Islands MP	N	0	0	0	0	0	0
57.	Canada CAN	N	2,296	10,036	141	0	12,472	0
58.	Aggregate Other Aliens OT	XXX	632,044	14,642	0	0	646,686	0
59.	Subtotal	(a) 52	387,009,760	82,678,581	235,358,798	0	705,047,139	397,085
90.	Reporting entity contributions for employee benefits plans	XXX	0	0	0	0	0	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	1,936,612	0	0	0	1,936,612	0
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	398,646	0	0	0	398,646	0
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	389,345,018	82,678,581	235,358,798	0	707,382,397	397,085
96.	Plus Reinsurance Assumed	XXX	28,740,006	0	1,281	0	28,741,287	0
97	Totals (All Business)	XXX	418,085,024	82,678,581	235,360,079	0	736,123,684	397,085
98.	Less Reinsurance Ceded	XXX	345,054,932	7,735,377	213,909,327	0	566,699,635	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	73,030,093	74,943,204	21,450,753	0	169,424,049	397,085
	DETAILS OF WRITE-INS							
58001.	ZZZ Other alien	XXX	632,044	14,642	0	0	646,686	0
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	632,044	14,642	0	0	646,686	0
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

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

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

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

Entity Name	Insurer/Non-insurer	FEIN	NAIC	State
Voya Financial, Inc.		52-1222820		DE
IIPS OF FLORIDA, LLC				FL
Security Life Assignment Corporation		84-1437826		CO
Security Life of Denver Insurance Company	Insurer	84-0499703	68713	CO
Midwestern United Life Insurance Company	Insurer	35-0838945	66109	IN
Pomona Capital VII, L.P.				DE
Pomona Energy Partners US, L.P.				DE
Pomona Voya (US) Holdings Co-Investment II, L.P.				DE
Pomona Voya (US) Holdings IV, L.P.				DE
Pomona Voya (US) Holdings V L.P.				DE
Pomona Voya (US) Holdings V-A, L.P.				DE
Roaring River IV Holding, LLC		46-3607309		DE
Roaring River IV, LLC	Insurer	80-0955075	15365	MO
The Voya Proprietary Alpha Fund, LLC		20-8811107		DE
Voya America Equities, Inc.		84-1251388		CO
Voya Pomona Asia Pacific Private Equity Co-Invest I L.P.				DE
Security Life of Denver International Limited	Insurer	98-0138339	15321	AZ
SLDI Georgia Holdings, Inc.		27-1108872		GA
Voya II Custom Investments LLC		27-1108872		DE
Rancho Mountain Properties, Inc.		27-2987157		DE
Voya Custom Investments LLC		98-0138339		DE
Voya Financial Products Company, Inc.		26-1956344		DE
Voya Holdings Inc.		02-0488491		CT
AII 1, LLC				CT
AII 2, LLC				CT
AII 3, LLC				CT
AII 4, LLC				CT
IB Holdings LLC		41-1983894		VA
The New Providence Insurance Company, Limited		98-0161114		CYM
ILICA Inc.		06-1067464		CT
Langhorne I, LLC	Insurer	46-1051195	15364	MO
ReliaStar Life Insurance Company	Insurer	41-0451140	67105	MN
Pomona Capital VII, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Co-Investment II, L.P.				DE
Pomona Voya (US) Holdings IV, L.P.				DE
Pomona Voya (US) Holdings V L.P.				DE
Pomona Voya (US) Holdings V-A, L.P.				DE
ReliaStar Life Insurance Company of New York	Insurer	53-0242530	61360	NY
Roaring River II, LLC	Insurer	27-2278894	14007	MO
Roaring River, LLC	Insurer	26-3355951	13583	MO
The Voya Proprietary Alpha Fund, LLC		20-8811107		DE
First Lien Loan Program LLC		30-0841155		DE
Senior Secured Unitranche Loan Program LLC				DE
Voya Financial Advisors, Inc.		41-0945505		MN
Voya Institutional Plan Services, LLC		04-3516284		DE
Australia Retirement Services Holding, LLC		26-0037599		DE
Voya Retirement Advisors, LLC		22-1862786		NJ
Voya Institutional Trust Company		46-5416028		CT
Voya Insurance and Annuity Company	Insurer	41-0991508	80942	IA
Pomona Capital VII, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Co-Investment II, L.P.				DE
Pomona Voya (US) Holdings IV, L.P.				DE
Pomona Voya (US) Holdings V L.P.				DE
Pomona Voya (US) Holdings V-A, L.P.				DE
The Voya Proprietary Alpha Fund, LLC		20-8811107		DE
Voya Pomona Asia Pacific Private Equity Co-Invest I L.P.				DE
First Lien Loan Program LLC		30-0841155		DE
Senior Secured Unitranche Loan Program LLC				DE
Voya Insurance Solutions, Inc.		06-1465377		CT
Voya International Nominee Holdings, Inc.		06-0952776		CT
Voya Investment Management LLC		58-2361003		DE
Voya Capital, LLC		86-1020892		DE
Voya Funds Services, LLC		86-1020893		DE
Voya Investments Distributor, LLC		03-0485744		DE
Voya Investments, LLC		03-0402099		AZ
Voya Investment Management Alternative Assets LLC		13-4038444		DE
ING Pomona Private Equity Management (Luxembourg) S.A.				LUX
Pomona Capital Secondary Co-Investment, L.P.				DE
Voya Alternative Asset Management Ireland Limited				IRL
Voya Alternative Asset Management LLC		13-3863170		DE
The Voya Proprietary Alpha Fund, LLC		20-8811107		DE
Voya Multi-Strategy Opportunity Fund LLC				DE
Voya Furman Selz Investments III LLC		13-4127836		DE
Voya Pomona Holdings LLC		13-4152011		DE
Pomona G.P. Holdings LLC		13-4150600		DE
Opportunity Investor P Associates, L.P.				DE
Opportunity Investor P, L.P.				DE
Opportunity Investor P Secondary Associates, LLC				DE
Opportunity Investor P Associates, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Associates III LP		13-3920195		DE
Pomona Associates IV LP		13-4019251		DE
Pomona Associates V, LP		13-4197230		DE
Pomona Associates VI, LP		20-1779011		DE
Pomona Associates VII, L.P.		26-1701070		DE
Pomona Capital VII, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Energy Partners, L.P.				DE
Pomona Associates VIII, L.P.		37-1698452		DE
Pomona Investors II, L.P.		13-4080969		DE
Pomona Investors III, L.P.		13-4150966		DE
Pomona Investors IV, L.P.		59-3794146		DE
Pomona Investors L.P.		13-3891274		DE
Pomona Investors V L.P.		26-1939518		DE

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

Entity Name	Insurer/Non-insurer	FEIN	NAIC	State
Pomona Primary Associates I, LLC		13-4152010		DE
Pomona Investors L.P.		13-3981274		DE
Pomona Primary Associates II LLC		13-4152008		DE
Pomona Holdings Associates II, LLC		13-4080968		DE
Pomona Investors II, L.P.		13-4080968		DE
Pomona Primary Associates III LLC		13-4150602		DE
Pomona Holdings Associates III LLC		13-4150970		DE
Pomona Investors III, L.P.		13-4150966		DE
Pomona Primary Associates IV LLC		59-3794146		DE
Pomona Investors IV, L.P.		59-3794146		DE
Pomona Primary Associates V LLC		26-1939443		DE
Pomona Investors V L.P.		26-1939518		DE
Pomona Secondary Associates III LLC		13-4152001		DE
Pomona Associates III LP		13-3920195		DE
Pomona Secondary Associates IV LLC		13-4152000		DE
Pomona Associates IV LP		13-4019251		DE
Pomona Secondary Associates V LLC		13-4196882		DE
Pomona Associates V, LP		13-4197230		DE
Pomona Secondary Associates VI LLC		20-1779002		DE
Pomona Associates VI, LP		20-1779011		DE
Pomona Secondary Associates VII LLC		26-1668484		DE
Pomona Associates VII, L.P.		26-1701070		DE
Parent/Subsidiary listing is not repeated				
Pomona Secondary Associates VIII, LLC		46-0666750		DE
Pomona Associates VIII, L.P.		37-1698452		DE
Pomona Secondary Co-Investment Associates, LLC				DE
Pomona Secondary Co-Investment Associates, LP				DE
Pomona Capital Secondary Co-Investment, L.P.				DE
Pomona Secondary Co-Investment Associates, LP				DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Associates II LLC		36-4577583		DE
Pomona Voya (US) Holdings Associates II, L.P.		37-1513803		DE
Pomona Voya (US) Holdings Co- Investment Associates II, L.P.				DE
Pomona Voya (US) Holdings Co-Investment II, L.P.				DE
Pomona Voya (US) Holdings Co-Investment II, L.P.				DE
Pomona Voya (US) Holdings Co-Investment Associates L.P.				DE
Pomona Voya (US) Holdings Associates II, L.P.		37-1513803		DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Associates III LLC		16-1771993		DE
Pomona Voya (US) Holdings Associates III LP				DE
Pomona Voya (US) Holdings Associates III LP				DE
Pomona Voya (US) Holdings Associates IV LLC		26-1705350		DE
Pomona Voya (US) Holdings Associates IV, L.P.		26-1705523		DE
Pomona Voya (US) Holdings IV, L.P.				DE
Pomona Voya (US) Holdings Co- Investment Associates II, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Associates IV, L.P.		26-1705523		DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Associates LLC		20-0554145		DE
Pomona Voya (US) Holdings Associates, L.P.		20-0585365		DE
Pomona Voya (US) Holdings Associates V, L.P.				DE
Pomona Voya (US) Holdings V L.P.				DE
Pomona Voya (US) Holdings V-A, L.P.				DE
Pomona Voya (US) Holdings Associates V, LLC				DE
Pomona Voya (US) Holdings Associates V, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Associates, L.P.		20-0585365		DE
Pomona Voya (US) Holdings Co- Investment Associates II, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Co-Investment Associates L.P.				DE
Pomona Voya Asia Pacific Associates, L.P.				DE
Voya Pomona Asia Pacific G.P. Limited				CYM
Pomona Voya Asia Pacific Associates, LLC				DE
Pomona Voya Asia Pacific Associates, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Management LLC		13-4149700		DE
Pomona Capital Asia Limited				HKG
Pomona Europe, Ltd.				GBR
Pomona Europe Advisers Limited				GBR
Voya Realty Group LLC		13-4003969		DE
Voya Investment Management Co. LLC		06-0888148		DE
Voya Investment Management (Bermuda) Holdings Limited				BMU
Voya Investment Management (UK) Limited				GBR
Voya Investment Trust Co.		06-1440627		CT
Voya Retirement Insurance and Annuity Company	Insurer	71-0294708	86509	CT
Directed Services LLC		14-1984144		DE
First Lien Loan Program LLC		30-0841155		DE
Senior Secured Unitranche Loan Program LLC				DE
Pomona Capital VII, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Co-Investment II, L.P.				DE
Pomona Voya (US) Holdings IV, L.P.				DE
Pomona Voya (US) Holdings V L.P.				DE
Pomona Voya (US) Holdings V-A, L.P.				DE
Voya Financial Partners, LLC		06-1375177		DE
Voya Pomona Asia Pacific Private Equity Co-Invest I L.P.				DE
Voya Insurance Management (Bermuda) Ltd.				BMU
Voya Payroll Management, Inc.		52-2197204		DE
Voya Services Company		52-1317217		DE

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 *
4832	VOYA FINANCIAL						All 1, LLC	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL						All 2, LLC	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL						All 3, LLC	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL						All 4, LLC	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		26-0037599				Australia Retirement Services Holding, LLC	DE	NIA	Voya Institutional Plan Services, LLC	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		14-1984144	2000497	0000826606		Directed Services LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		30-0841155				First Lien Loan Program LLC	DE	NIA	ReliaStar Life Insurance Company	Ownership	4.432	Voya Financial, Inc.	
4832	VOYA FINANCIAL		30-0841155				First Lien Loan Program LLC	DE	NIA	Voya Insurance and Annuity Company	Ownership	3.166	Voya Financial, Inc.	
4832	VOYA FINANCIAL		30-0841155				First Lien Loan Program LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	5.800	Voya Financial, Inc.	
4832	VOYA FINANCIAL		30-0841155				First Lien Loan Program LLC	DE	NIA	Third Party Shareholders	Ownership	86.602	Voya Financial, Inc.	
4832	VOYA FINANCIAL		41-1983894				IB Holdings LLC	VA	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL						IIPS OF FLORIDA, LLC	FL	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		06-1067464				ILICA LLC	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL						ING Pomona Private Equity Management (Luxembourg) S.A.	LUX	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL	15364	46-1051195				Langhorne I, LLC	MO	IA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL	66109	35-0838945				Midwestern United Life Insurance Company	IN	IA	Security Life of Denver Insurance Company	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Opportunity Investor P Associates, L.P.	DE	NIA	Opportunity Investor P Secondary Associates, LLC	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Opportunity Investor P Associates, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Opportunity Investor P Secondary Associates, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Opportunity Investor P, L.P.	DE	NIA	Opportunity Investor P Associates, L.P.	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		13-3920195				Pomona Associates III LP	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		13-3920195				Pomona Associates III LP	DE	NIA	Pomona Secondary Associates III LLC	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		13-4019251				Pomona Associates IV LP	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		13-4019251				Pomona Associates IV LP	DE	NIA	Pomona Secondary Associates IV LLC	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		13-4197230				Pomona Associates V, LP	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		13-4197230				Pomona Associates V, LP	DE	NIA	Pomona Secondary Associates V LLC	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		20-1779011				Pomona Associates VI, LP	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		20-1779011				Pomona Associates VI, LP	DE	NIA	Pomona Secondary Associates VI LLC	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		26-1701070				Pomona Associates VII, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		26-1701070				Pomona Associates VII, L.P.	DE	NIA	Pomona Secondary Associates VII LLC	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Pomona Associates VIII, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Pomona Associates VIII, L.P.	DE	NIA	Pomona Secondary Associates VI LLC	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Pomona Capital Asia Limited	HKG	NIA	Pomona Management LLC	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Pomona Capital Secondary Co-Investment, L.P.	DE	NIA	Pomona Secondary Co-Investment Associates, LP	Ownership	1.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Pomona Capital Secondary Co-Investment, L.P.	DE	NIA	Third Party Shareholders	Ownership	79.930	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Pomona Capital Secondary Co-Investment, L.P.	DE	NIA	Voya Investment Management Alternative Assets LLC	Ownership	19.070	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Pomona Capital VII, L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Pomona Capital VII, L.P.	DE	NIA	Voya Insurance and Annuity Company	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Pomona Capital VII, L.P.	DE	NIA	Pomona Associates VII, L.P.	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Pomona Capital VII, L.P.	DE	NIA	ReliaStar Life Insurance Company	Management	0.000	Voya Financial, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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4832	VOYA FINANCIAL						Pomona Capital VII, L.P.	DE	NIA	Security Life of Denver Insurance Company	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Pomona Energy Partners US, L.P.	DE	NIA	Pomona Capital VII, L.P.	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Pomona Engery Partners, L.P.	DE	NIA	Pomona Associates VII, L.P.	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Pomona Europe Advisers Limited	GBR	NIA	Pomona Europe, Ltd.	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Pomona Europe, Ltd.	GBR	NIA	Pomona Management LLC	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		13-4150600				Pomona G.P. Holdings LLC	DE	NIA	Voya Pomona Holdings LLC	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		13-4080968				Pomona Holdings Associates II, LLC	DE	NIA	Pomona Primary Associates II LLC	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		13-4150970				Pomona Holdings Associates III LLC	DE	NIA	Pomona Primary Associates III LLC	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		13-4080969				Pomona Investors II, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		13-4080969				Pomona Investors II, L.P.	DE	NIA	Pomona Primary Associates II LLC	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		13-4150966				Pomona Investors III, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		13-4150966				Pomona Investors III, L.P.	DE	NIA	Pomona Primary Associates III LLC	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		59-3794146				Pomona Investors IV, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		59-3794146				Pomona Investors IV, L.P.	DE	NIA	Pomona Primary Associates IV LLC	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		13-3981274				Pomona Investors L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		13-3981274				Pomona Investors L.P.	DE	NIA	Pomona Primary Associates I, LLC	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		26-1939518				Pomona Investors V L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		26-1939518				Pomona Investors V L.P.	DE	NIA	Pomona Primary Associates V LLC	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		13-4149700				Pomona Management LLC	DE	NIA	Voya Pomona Holdings LLC	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		13-4152010				Pomona Primary Associates I, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		13-4152008				Pomona Primary Associates II LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		13-4150602				Pomona Primary Associates III LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		59-3794146				Pomona Primary Associates IV LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		26-1939443				Pomona Primary Associates V LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		13-4152001				Pomona Secondary Associates III LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		13-4152000				Pomona Secondary Associates IV LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		13-4196882				Pomona Secondary Associates V LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		20-1779002				Pomona Secondary Associates VI LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		26-1668484				Pomona Secondary Associates VII LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Pomona Secondary Associates VIII, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Pomona Secondary Co-Investment Associates, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Pomona Secondary Co-Investment Associates, LP	DE	NIA	Pomona Secondary Co-Investment Associates, LLC	Ownership	1.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		36-4577583				Pomona Voya (US) Holdings Associates II LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		37-1513803				Pomona Voya (US) Holdings Associates II, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		37-1513803				Pomona Voya (US) Holdings Associates II, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates II LLC	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		16-1771993				Pomona Voya (US) Holdings Associates III LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates III LP	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates III LP	DE	NIA	Pomona Voya (US) Holdings Associates III LLC	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		26-1705350				Pomona Voya (US) Holdings Associates IV LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		26-1705523				Pomona Voya (US) Holdings Associates IV, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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4832	VOYA FINANCIAL		26-1705523				Pomona Voya (US) Holdings Associates IV, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates IV LLC	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		20-0554145				Pomona Voya (US) Holdings Associates LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates V, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates V, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates V, LLC	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates V, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		20-0585365				Pomona Voya (US) Holdings Associates, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		20-0585365				Pomona Voya (US) Holdings Associates, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates LLC	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co - Investment Associates L.P.	DE	NIA	Pomona Voya (US) Holdings Associates II LLC	Ownership	1.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co - Investment Associates L.P.	DE	NIA	Third Party Shareholders	Ownership	50.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co - Investment Associates L.P.	DE	NIA	Pomona G.P. Holdings LLC	Ownership	49.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co- Investment Associates II, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co- Investment Associates II, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates II, L.P.	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co- Investment Associates II, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates IV LLC	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment II, L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	21.980	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment II, L.P.	DE	NIA	Voya Insurance and Annuity Company	Ownership	25.970	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment II, L.P.	DE	NIA	Pomona Voya (US) Holdings Co- Investment Associates II, L.P.	Ownership	0.100	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment II, L.P.	DE	NIA	ReliaStar Life Insurance Company	Ownership	17.980	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment II, L.P.	DE	NIA	Security Life of Denver Insurance Company	Ownership	33.970	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment II, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates II, L.P.	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings IV, L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings IV, L.P.	DE	NIA	Voya Insurance and Annuity Company	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings IV, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates IV, L.P.	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings IV, L.P.	DE	NIA	ReliaStar Life Insurance Company	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings IV, L.P.	DE	NIA	Security Life of Denver Insurance Company	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	33.300	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V L.P.	DE	NIA	Voya Insurance and Annuity Company	Ownership	17.320	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V L.P.	DE	NIA	Pomona Voya (US) Holdings Associates V, L.P.	Ownership	0.100	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V L.P.	DE	NIA	ReliaStar Life Insurance Company	Ownership	26.640	Voya Financial, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V L.P.	DE	NIA	Security Life of Denver Insurance Company	Ownership	22.640	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V-A, L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	32.690	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V-A, L.P.	DE	NIA	Voya Insurance and Annuity Company	Ownership	18.160	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V-A, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates V, L.P.	Ownership	0.100	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V-A, L.P.	DE	NIA	ReliaStar Life Insurance Company	Ownership	27.250	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V-A, L.P.	DE	NIA	Security Life of Denver Insurance Company	Ownership	21.800	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Pomona Voya Asia Pacific Associates, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Pomona Voya Asia Pacific Associates, L.P.	DE	NIA	Pomona Voya Asia Pacific Associates, LLC	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Pomona Voya Asia Pacific Associates, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		27-2987157				Rancho Mountain Properties, Inc.	DE	NIA	Voya II Custom Investments LLC	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL	67105	41-0451140		0001108874		ReliaStar Life Insurance Company	MN	RE	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL	61360	53-0242530		0001163710		ReliaStar Life Insurance Company of New York	NY	DS	ReliaStar Life Insurance Company	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL	14007	27-2278894				Roaring River II, LLC	MO	DS	ReliaStar Life Insurance Company	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		46-3607309				Roaring River IV Holding, LLC	DE	NIA	Security Life of Denver Insurance Company	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL	15365	80-0955075				Roaring River IV, LLC	MO	IA	Roaring River IV Holding, LLC	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL	13583	26-3355951				Roaring River, LLC	MO	DS	ReliaStar Life Insurance Company	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		84-1437826				Security Life Assignment Corporation	CO	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL	68713	84-0499703		0000848338		Security Life of Denver Insurance Company	CO	IA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL	15321	98-0138339				Security Life of Denver International Limited	AZ	IA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Senior Secured Unitranche Loan Program LLC	DE	NIA	ReliaStar Life Insurance Company	Ownership	4.432	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Senior Secured Unitranche Loan Program LLC	DE	NIA	Voya Insurance and Annuity Company	Ownership	3.166	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Senior Secured Unitranche Loan Program LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	5.800	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Senior Secured Unitranche Loan Program LLC	DE	NIA	Third Party Shareholders	Ownership	86.602	Voya Financial, Inc.	
4832	VOYA FINANCIAL		27-1108872				SLDI Georgia Holdings, Inc.	GA	NIA	Security Life of Denver International Limited	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		98-0161114				The New Providence Insurance Company, Limited	CYM	NIA	IB Holdings LLC	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		20-8811107				The Voya Proprietary Alpha Fund, LLC	DE	NIA	Voya Alternative Asset Management LLC	Ownership	1.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		20-8811107				The Voya Proprietary Alpha Fund, LLC	DE	NIA	Voya Insurance and Annuity Company	Ownership	32.200	Voya Financial, Inc.	
4832	VOYA FINANCIAL		20-8811107				The Voya Proprietary Alpha Fund, LLC	DE	NIA	ReliaStar Life Insurance Company	Ownership	30.200	Voya Financial, Inc.	
4832	VOYA FINANCIAL		20-8811107				The Voya Proprietary Alpha Fund, LLC	DE	NIA	Security Life of Denver Insurance Company	Ownership	36.600	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Voya Alternative Asset Management Ireland Limited	IRL	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		13-3863170				Voya Alternative Asset Management LLC	DE	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		84-1251388		0000921271		Voya America Equities, Inc.	CO	NIA	Security Life of Denver Insurance Company	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		86-1020892		0000882860		Voya Capital, LLC	DE	NIA	Voya Investment Management LLC	Ownership	100.000	Voya Financial, Inc.	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
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4832	VOYA FINANCIAL		98-0138339				Voya Custom Investments LLC	DE	NIA	Security Life of Denver International Limited	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		41-0945505		0000073520		Voya Financial Advisors, Inc.	MN	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		06-1375177		0000912650		Voya Financial Partners, LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		26-1956344				Voya Financial Products Company, Inc.	DE	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		52-1222820			NYSE	Voya Financial, Inc.	DE	UIP	Third Party Shareholders	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		86-1020893		0001266464		Voya Funds Services, LLC	DE	NIA	Voya Capital, LLC	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		13-4127836				Voya Furman Selz Investments III LLC	DE	NIA	Voya Investment Management Alternative Assets LLC	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		02-0488491				Voya Holdings Inc.	CT	UDP	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		27-1108872				Voya II Custom Investments LLC	DE	NIA	SLDI Georgia Holdings, Inc.	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		04-3516284				Voya Institutional Plan Services, LLC	DE	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		46-5416028				Voya Institutional Trust Company	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL	80942	41-0991508		0000836658		Voya Insurance and Annuity Company	IA	IA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Voya Insurance Management (Bermuda) Ltd.	BMU	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		06-1465377				Voya Insurance Solutions, Inc.	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		06-0952776				Voya International Nominee Holdings, Inc.	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Voya Investment Management (Bermuda) Holdings Limited	BMU	NIA	Voya Investment Management Co. LLC	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Voya Investment Management (UK) Limited	GBR	NIA	Voya Investment Management Co. LLC	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		13-4038444				Voya Investment Management Alternative Assets LLC	DE	NIA	Voya Investment Management LLC	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		06-0888148		0000033670		Voya Investment Management Co. LLC	DE	NIA	Voya Investment Management LLC	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		58-2361003		0010542667		Voya Investment Management LLC	DE	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		06-1440627				Voya Investment Trust Co.	CT	NIA	Voya Investment Management Co. LLC	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		03-0485744		0000936854		Voya Investments Distributor, LLC	DE	NIA	Voya Funds Services, LLC	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		03-0402099				Voya Investments, LLC	AZ	NIA	Voya Funds Services, LLC	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Voya Multi-Strategy Opportunity Fund LLC	DE	NIA	Voya Alternative Asset Management LLC	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		52-2197204				Voya Payroll Management, Inc.	DE	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Voya Pomona Asia Pacific G.P. Limited	CYM	NIA	Pomona Voya Asia Pacific Associates, L.P.	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Voya Pomona Asia Pacific Private Equity Co-Invest I L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Voya Pomona Asia Pacific Private Equity Co-Invest I L.P.	DE	NIA	Voya Insurance and Annuity Company	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL						Voya Pomona Asia Pacific Private Equity Co-Invest I L.P.	DE	NIA	Security Life of Denver Insurance Company	Management	0.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		13-4152011				Voya Pomona Holdings LLC	DE	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		13-4003969				Voya Realty Group LLC	DE	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		22-1862786		0000028601		Voya Retirement Advisors, LLC	NJ	NIA	Voya Institutional Plan Services, LLC	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL	86509	71-0294708		0000837010		Voya Retirement Insurance and Annuity Company	CT	IA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	
4832	VOYA FINANCIAL		52-1317217				Voya Services Company	DE	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	

Asterisk	Explanation

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

Explanation:

1.

2.

3.

5.

6.

7.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] — 6 7 1 0 5 2 0 1 6 4 9 0 0 0 0 0 1
2. Medicare Part D Coverage Supplement [Document Identifier 365] — 6 7 1 0 5 2 0 1 6 3 6 5 0 0 0 0 1
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] — 6 7 1 0 5 2 0 1 6 4 4 5 0 0 0 0 1
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 6 7 1 0 5 2 0 1 6 4 4 7 0 0 0 0 1
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448] — 6 7 1 0 5 2 0 1 6 4 4 8 0 0 0 0 1
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449] — 6 7 1 0 5 2 0 1 6 4 4 9 0 0 0 0 1

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. Miscellaneous assets	2,840,863	2,840,863	0	0
2597. Summary of remaining write-ins for Line 25 from overflow page	2,840,863	2,840,863	0	0

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Unclaimed property	11,285,396	10,467,867
2505. Miscellaneous liabilities	5,657,226	10,344,109
2506. Derivative payable	3,936,931	4,496,207
2507. Other contingency reserves	2,546,350	8,040,350
2508. Suspense and clearing account	158,571	156,473
2509. Liability of other post-employment benefits	(8,306,238)	(8,306,238)
2597. Summary of remaining write-ins for Line 25 from overflow page	15,278,236	25,198,768

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Miscellaneous income	(52,028)	441,619	171,355
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(52,028)	441,619	171,355

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Deferred gain on reinsurance	0	0	90,584,626
2705. Funds withheld interest expense	(207,440)	38,094,666	141,009,112
2706. Other contingency expense	(3,875,601)	517,522	(976,991)
2797. Summary of remaining write-ins for Line 27 from overflow page	(4,083,041)	38,612,188	230,616,747

Additional Write-ins for Summary of Operations Line 53

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
5304. Amortization of other post-employment benefits	(264,486)	(266,926)	(1,068,754)
5397. Summary of remaining write-ins for Line 53 from overflow page	(264,486)	(266,926)	(1,068,754)

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	5,162,187	5,162,187
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	0	0
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	0
5.	Deduct amounts received on disposals	0	0
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	0	0
8.	Deduct current year's depreciation	0	0
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	5,162,187	5,162,187
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	5,162,187	5,162,187

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	2,163,510,908	2,137,527,096
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	114,037,086	317,188,209
	2.2 Additional investment made after acquisition	2,213,723	27,416,729
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	6,402	38,821
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	0	1,000,000
7.	Deduct amounts received on disposals	51,549,829	319,605,273
8.	Deduct amortization of premium and mortgage interest points and commitment fees	4,027	54,674
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,228,214,263	2,163,510,908
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	2,228,214,263	2,163,510,908
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	2,228,214,263	2,163,510,908

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	452,188,472	405,690,173
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	9,177,271	40,356,062
	2.2 Additional investment made after acquisition	13,944,644	45,691,532
3.	Capitalized deferred interest and other	0	202
4.	Accrual of discount	0	34,682
5.	Unrealized valuation increase (decrease)	(2,074,612)	11,511,956
6.	Total gain (loss) on disposals	0	410,546
7.	Deduct amounts received on disposals	16,317,227	45,435,580
8.	Deduct amortization of premium and depreciation	14,252	1,216,774
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	1,418,204	4,854,326
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	455,486,092	452,188,472
12.	Deduct total nonadmitted amounts	0	8,816,717
13.	Statement value at end of current period (Line 11 minus Line 12)	455,486,092	443,371,755

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	13,470,355,531	14,871,605,873
2.	Cost of bonds and stocks acquired	996,805,351	1,524,369,603
3.	Accrual of discount	(10,534,809)	(45,648,931)
4.	Unrealized valuation increase (decrease)	(6,263,363)	16,120,929
5.	Total gain (loss) on disposals	(51,000,230)	(7,914,198)
6.	Deduct consideration for bonds and stocks disposed of	1,032,446,879	2,822,547,924
7.	Deduct amortization of premium	9,120,392	43,659,185
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	1,679,993	21,970,636
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	13,356,115,216	13,470,355,531
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	13,356,115,216	13,470,355,531

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)	7,151,694,471	888,367,714	648,672,022	(117,927,333)	7,273,462,830	0	0	7,151,694,471
2. NAIC 2 (a)	5,294,400,448	380,733,661	546,939,783	(13,076,572)	5,115,117,755	0	0	5,294,400,448
3. NAIC 3 (a)	527,994,684	7,575,088	39,960,890	9,721,046	505,329,928	0	0	527,994,684
4. NAIC 4 (a)	107,365,172	12,368,467	21,385,235	42,063,915	140,412,319	0	0	107,365,172
5. NAIC 5 (a)	5,096,581	0	28,068,920	31,952,044	8,979,705	0	0	5,096,581
6. NAIC 6 (a)	5,253,341	15,647,556	26,373,258	25,793,358	20,320,997	0	0	5,253,341
7. Total Bonds	13,091,804,697	1,304,692,486	1,311,400,108	(21,473,542)	13,063,623,533	0	0	13,091,804,697
PREFERRED STOCK								
8. NAIC 1	29,222,225	0	5,006,950	0	24,215,275	0	0	29,222,225
9. NAIC 2	24,218,550	0	0	0	24,218,550	0	0	24,218,550
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	53,440,775	0	5,006,950	0	48,433,825	0	0	53,440,775
15. Total Bonds and Preferred Stock	13,145,245,472	1,304,692,486	1,316,407,058	(21,473,542)	13,112,057,358	0	0	13,145,245,472

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 0 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	50,000	XXX	50,000	0	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	74,823	106,298,234
2. Cost of short-term investments acquired	0	628,684,752
3. Accrual of discount	0	7,715
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	14,912
6. Deduct consideration received on disposals	24,823	734,915,048
7. Deduct amortization of premium	0	15,742
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	50,000	74,823
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	50,000	74,823

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)	32,199,877
2.	Cost Paid/(Consideration Received) on additions	274,813
3.	Unrealized Valuation increase/(decrease)	771,491
4.	Total gain (loss) on termination recognized	(58,913)
5.	Considerations received/(paid) on terminations	(58,915)
6.	Amortization	230,555
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
8.	Total foreign exchange change in Book/Adjusted Carrying Value	0
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	33,476,738
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	33,476,738

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				0
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	0			
	3.12 Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	(14,463,960)			
	3.14 Section 1, Column 18, prior year	(4,380,785)	(10,083,175)	(10,083,175)	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus	0			
	3.22 Section 1, Column 17, prior year	0	0		
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	(14,463,960)			
	3.24 Section 1, Column 19, prior year	(4,380,785)	(10,083,175)	(10,083,175)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(303,005)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	0			
	4.22 Amount recognized	(303,005)	(303,005)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				0
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				0
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				0
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				0

STATEMENT AS OF MARCH 31, 2016 OF THE ReliaStar Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12513#TT8	CDX.NA.IG.17.V1	2	25,000,000	30,125,394	34,502,758	10/03/2011	12/20/2016	CDS: (CDX.NA.IG.17.V1)	(72,674)	135,757	912810-PX-0	TREASURY BOND	1	30,198,068	34,367,001
12513#TT8	CDX.NA.IG.17.V1	2	5,000,000	4,987,361	5,936,610	10/03/2011	12/20/2016	CDS: (CDX.NA.IG.17.V1)	(12,639)	23,610	11283#-AB-7	BROOKFIELD POWER NY PRVT	2	5,000,000	5,913,000
12513#TT8	CDX.NA.IG.17.V1	2	21,000,000	20,221,146	28,510,260	10/03/2011	12/20/2016	CDS: (CDX.NA.IG.17.V1)	(63,195)	118,049	912810-PW-2	TREASURY BOND	1	20,284,341	28,392,211
12513#TT8	CDX.NA.IG.17.V1	2	10,000,000	9,430,966	13,292,822	10/03/2011	12/20/2016	CDS: (CDX.NA.IG.17.V1)	(28,438)	53,122	912810-QB-7	WI TREASURY BOND	1	9,459,404	13,239,700
12513#TT8	CDX.NA.IG.17.V1	2	18,000,000	17,957,343	18,845,043	10/03/2011	12/20/2016	CDS: (CDX.NA.IG.17.V1)	(42,657)	79,683	G1846@-AB-3	CAPITA GROUP PLC PRVT	2	18,000,000	18,765,360
12513#TT8	CDX.NA.IG.17.V1	2	8,000,000	8,487,235	8,525,006	10/03/2011	12/20/2016	CDS: (CDX.NA.IG.17.V1)	(20,538)	38,366	G3424#-AD-3	G4S PLC PRVT	2	8,507,773	8,486,640
12513#TT8	CDX.NA.IG.17.V1	2	15,000,000	18,252,309	20,702,834	10/03/2011	12/20/2016	CDS: (CDX.NA.IG.17.V1)	(44,236)	82,634	912810-PX-0	TREASURY BOND	1	18,296,545	20,620,200
12513#TT8	CDX.NA.IG.17.V1	2	10,000,000	12,267,082	13,796,971	10/03/2011	12/20/2016	CDS: (CDX.NA.IG.17.V1)	(26,858)	50,171	912810-PX-0	TREASURY BOND	1	12,293,940	13,746,800
12513#TT8	CDX.NA.IG.17.V1	2	50,000,000	60,252,366	69,002,563	10/03/2011	12/20/2016	CDS: (CDX.NA.IG.17.V1)	(143,769)	268,562	912810-PX-0	TREASURY BOND	1	60,396,135	68,734,001
12513#TT8	CDX.NA.IG.17.V1	2	15,000,000	18,697,412	21,686,475	10/03/2011	12/20/2016	CDS: (CDX.NA.IG.17.V1)	(31,597)	59,025	912810-FB-9	TREASURY BOND	1	18,729,009	21,627,450
12513#TT8	CDX.NA.IG.17.V1	2	10,220,000	9,953,593	12,838,672	10/03/2011	12/20/2016	CDS: (CDX.NA.IG.17.V1)	(12,639)	23,610	912810-QK-7	TREASURY BOND (OTR)	1	9,966,232	12,815,062
12513#TT8	CDX.NA.IG.17.V1	2	41,000,000	49,944,914	56,597,979	10/03/2011	12/20/2016	CDS: (CDX.NA.IG.17.V1)	(126,390)	236,098	912810-PX-0	TREASURY BOND	1	50,071,304	56,361,881
12513#TT8	CDX.NA.IG.17.V1	2	10,000,000	6,688,976	7,990,007	10/03/2011	12/20/2016	CDS: (CDX.NA.IG.17.V1)	(9,479)	17,707	912803-BM-4	TREASURY STRIP (PRIN)	1	6,698,455	7,972,300
12513#TT8	CDX.NA.IG.17.V1	2	10,000,000	9,854,401	10,688,471	10/03/2011	12/20/2016	CDS: (CDX.NA.IG.17.V1)	(26,858)	50,171	912828-PC-8	TREASURY NOTE	1	9,881,259	10,638,300
12513#TT8	CDX.NA.IG.17.V1	2	14,000,000	13,960,503	15,605,801	10/03/2011	12/20/2016	CDS: (CDX.NA.IG.17.V1)	(39,497)	73,781	344868-AA-2	NFL TRUST V PRVT	1	14,000,000	15,532,020
12513#TT8	CDX.NA.IG.17.V1	2	45,000,000	55,183,699	62,120,309	10/03/2011	12/20/2016	CDS: (CDX.NA.IG.17.V1)	(139,029)	259,708	912810-PX-0	TREASURY BOND	1	55,322,728	61,860,601
12513#TT8	CDX.NA.IG.17.V1	2	21,000,000	21,057,901	28,983,378	10/03/2011	12/20/2016	CDS: (CDX.NA.IG.17.V1)	(61,615)	115,098	912810-PX-0	TREASURY BOND	1	21,119,516	28,868,280
12513#TT8	CDX.NA.IG.17.V1	2	10,000,000	9,895,748	10,184,117	10/03/2011	12/20/2016	CDS: (CDX.NA.IG.17.V1)	(22,118)	41,317	912828-RH-5	TREASURY NOTE	1	9,917,866	10,142,800
12513#TT8	CDX.NA.IG.17.V1	2	30,000,000	37,683,828	43,426,071	10/03/2011	12/20/2016	CDS: (CDX.NA.IG.17.V1)	(91,633)	171,171	912810-FB-9	TREASURY BOND	1	37,775,461	43,254,900
12513#TT8	CDX.NA.IG.17.V1	2	30,000,000	37,742,201	43,426,071	10/03/2011	12/20/2016	CDS: (CDX.NA.IG.17.V1)	(91,633)	171,171	912810-FB-9	TREASURY BOND	1	37,833,834	43,254,900
12513#TT8	CDX.NA.IG.17.V1	2	25,000,000	24,920,475	27,788,082	10/03/2011	12/20/2016	CDS: (CDX.NA.IG.17.V1)	(63,195)	118,049	17275R-AH-5	CISCO SYSTEMS INC	1	24,983,670	27,670,033
12513#TT8	CDX.NA.IG.17.V1	2	21,000,000	24,594,034	31,938,089	10/03/2011	12/20/2016	CDS: (CDX.NA.IG.17.V1)	(63,195)	118,049	31359M-EB-5	FNMA	1	24,657,229	31,820,040
12513#TT8	CDX.NA.IG.17.V1	2	35,780,000	34,812,570	45,012,818	10/03/2011	12/20/2016	CDS: (CDX.NA.IG.17.V1)	(78,994)	147,561	912810-QK-7	TREASURY BOND (OTR)	1	34,891,564	44,865,257
12513#TT8	CDX.NA.IG.17.V1	2	7,200,000	7,179,462	7,763,318	10/03/2011	12/20/2016	CDS: (CDX.NA.IG.17.V1)	(20,538)	38,366	00003#-AB-9	A&E TELEVISION NETWORKS LLC	1	7,200,000	7,724,952
12513#B42	CDX.NA.IG.20.V1	2	11,100,000	11,145,732	10,511,130	07/12/2013	06/20/2018	CME: (CDX.NA.IG.20.V1)	45,732	111,207	G7219*-AF-2	PREMIER OIL PLC	2	11,100,000	10,399,923
CDS000430	CDX.NA.IG.20.V1	2	13,300,000	13,350,272	14,392,829	07/25/2013	06/20/2018	CME: (CDX.NA.IG.20.V1)	50,272	122,328	N7660#-AM-9	SHV HOLDINGS NV	2	13,300,000	14,270,501
CDS000430	CDX.NA.IG.20.V1	2	7,300,000	7,331,994	7,990,461	07/25/2013	06/20/2018	CME: (CDX.NA.IG.20.V1)	31,994	77,845	W7468#-AD-3	SANDVIK AB PRVT	2	7,300,000	7,912,616
9999999 - Totals				575,978,917	672,058,945	XXX	XXX	XXX	(1,205,416)	2,802,216	XXX	XXX	XXX	577,184,333	669,256,729

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	27	576,182,178	0	0	0	0	0	0	27	576,182,178
2. Add: Opened or Acquired Transactions	0	0	0	0	0	0	0	0	0	0
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	253,194	XXX	0	XXX	0	XXX	0	XXX	253,194
4. Less: Closed or Disposed of Transactions	0	0	0	0	0	0	0	0	0	0
5. Less: Positions Disposed of for Failing Effectiveness Criteria	0	0	0	0	0	0	0	0	0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	456,455	XXX	0	XXX	0	XXX	0	XXX	456,455
7. Ending Inventory	27	575,978,917	0	0	0	0	0	0	27	575,978,917

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	33,476,738	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		33,476,738
4.	Part D, Section 1, Column 5	110,193,825	
5.	Part D, Section 1, Column 6	(76,717,087)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	31,170,770	
8.	Part B, Section 1, Column 13	(487,988)	
9.	Total (Line 7 plus Line 8)		30,682,783
10.	Part D, Section 1, Column 8	134,030,542	
11.	Part D, Section 1, Column 9	(103,347,760)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	496,296,466	
14.	Part B, Section 1, Column 20	3,336,525	
15.	Part D, Section 1, Column 11	499,632,991	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	4,155,724
2.	Cost of cash equivalents acquired	307,907,040	55,672,316
3.	Accrual of discount	18,636	14,007
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	9,351	(300)
6.	Deduct consideration received on disposals	232,964,384	59,841,747
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	74,970,643	0
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	74,970,643	0

Schedule A - Part 2 - Real Estate Acquired and Additions Made

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
29326	PHOENIX	AZ		01/07/2016	2.900	1,388,688	0	2,896,833
29327	PHOENIX	AZ		01/07/2016	2.900	1,538,009	0	3,255,204
29328	CAVE CREEK	AZ		01/07/2016	2.900	1,269,231	0	2,687,783
29329	PHOENIX	AZ		01/07/2016	2.900	2,404,072	0	5,076,923
29321	ROSEVILLE	CA		01/05/2016	4.330	3,500,000	0	6,633,064
29346	SAN DIEGO	CA		02/26/2016	3.830	2,500,000	0	6,517,856
29349	CITY OF INDUSTRY	CA		01/28/2016	4.200	7,000,000	0	10,832,778
29350	ENCINO	CA		01/28/2016	3.450	4,150,000	0	10,526,245
29370	LOS ANGELES	CA		03/24/2016	4.850	618,960	0	966,494
29339	ASPEN	CO		01/06/2016	3.770	3,600,000	0	8,945,455
29371	FREDERICK	CO		03/24/2016	4.850	1,683,729	0	2,835,049
29382	BOULDER	CO		03/29/2016	3.760	4,500,000	0	11,273,684
29377	WASHINGTON	DC		03/22/2016	4.300	5,362,500	0	12,823,078
29359	NEWARK	DE		01/11/2016	3.800	3,500,000	0	8,011,364
29285	JACKSONVILLE	FL		01/12/2016	4.320	495,902	0	912,459
29286	JACKSONVILLE	FL		01/12/2016	4.320	2,181,967	0	3,570,492
29287	JACKSONVILLE	FL		01/12/2016	4.320	1,586,885	0	3,431,639
29288	JACKSONVILLE	FL		01/12/2016	4.320	545,492	0	1,031,475
29289	ST. AUGUSTINE	FL		01/12/2016	4.320	1,210,000	0	1,924,098
29290	JACKSONVILLE	FL		01/12/2016	4.320	634,754	0	1,120,738
29291	YULEE	FL		01/12/2016	4.320	785,508	0	1,785,246
29292	JACKSONVILLE	FL		01/12/2016	4.320	525,656	0	912,459
29293	PONTE VEDRA	FL		01/12/2016	4.320	446,311	0	714,098
29294	ORANGE PARK	FL		01/12/2016	4.320	277,705	0	595,082
29295	JACKSONVILLE	FL		01/12/2016	4.320	624,836	0	1,309,180
29296	ST. AUGUSTINE	FL		01/12/2016	4.320	503,836	0	1,229,836
29297	ST. AUGUSTINE	FL		01/12/2016	4.320	2,023,279	0	3,253,115
29298	JACKSONVILLE	FL		01/12/2016	4.320	1,596,803	0	2,638,197
29299	JACKSONVILLE	FL		01/12/2016	4.320	545,492	0	1,537,295
29300	ATLANTIC BEACH	FL		01/12/2016	4.320	684,344	0	1,428,197
29301	JACKSONVILLE	FL		01/12/2016	4.320	575,246	0	991,803
29302	JACKSONVILLE	FL		01/12/2016	4.320	773,607	0	1,269,508
29303	JACKSONVILLE	FL		01/12/2016	4.320	614,918	0	1,110,820
29304	JACKSONVILLE	FL		01/12/2016	4.320	317,377	0	956,098
29305	JACKSONVILLE	FL		01/12/2016	4.320	1,001,721	0	1,824,918
29306	JACKSONVILLE	FL		01/12/2016	4.320	2,211,721	0	3,868,033
29307	JACKSONVILLE	FL		01/12/2016	4.320	1,071,148	0	2,380,328
29308	JACKSONVILLE	FL		01/12/2016	4.320	1,031,475	0	1,646,393
29309	CALLAHAN	FL		01/12/2016	4.320	366,967	0	654,590
29310	JACKSONVILLE	FL		01/12/2016	4.320	862,869	0	2,360,492
29311	ST. AUGUSTINE	FL		01/12/2016	4.320	704,180	0	1,388,525
29320	MAITLAND	FL		01/13/2016	4.250	3,000,000	0	4,866,667
29336	TAMPA	FL		01/14/2016	4.000	2,500,000	0	4,252,717
29340	NAPLES	FL		02/10/2016	3.960	3,500,000	0	6,300,000
29234	CHICAGO	IL		09/22/2015	4.500	0	73,651	2,231,121
29337	CHICAGO	IL		01/06/2016	4.270	13,800,000	0	32,928,923
29378	SCHAUMBURG	IL		03/15/2016	3.850	1,042,857	0	1,885,714
29379	GLEN ELLYN	IL		03/15/2016	3.850	678,571	0	1,428,571
2912702	BURR RIDGE	IL		12/05/2014	5.615	0	90,357	11,545,857
29380	CLARKSVILLE	IN		03/15/2016	3.850	1,028,571	0	2,042,857
29376	BOWIE	MD		03/21/2016	4.560	1,500,000	0	3,253,125
29108	SPRING	TX		10/30/2014	4.500	0	1,357,054	17,038,637
29369	DALLAS	TX		01/28/2016	3.500	2,000,000	0	3,708,029
29372	HOUSTON	TX		02/17/2016	3.540	7,600,000	0	17,428,182
2885802	HOUSTON	TX		02/04/2016	5.500	1,158,088	0	5,886,949
28933	SALT LAKE CITY	UT		11/22/2013	4.750	0	480,986	12,410,000
28937	DRAPER	UT		10/28/2014	5.000	0	211,675	2,756,129
29264	DRAPER	UT		01/14/2016	5.400	20,952	0	8,192,381
29348	OREM	UT		01/22/2016	4.230	2,500,000	0	3,956,522
29366	SALT LAKE CITY	UT		01/28/2016	4.320	2,500,000	0	4,125,000
29318	WAUKESHA	WI		02/11/2016	3.980	2,600,000	0	6,196,667
29381	MANITOWOC	WI		03/15/2016	3.850	1,392,857	0	2,742,857
0599999. Mortgages in good standing - Commercial mortgages-all other						114,037,086	2,213,723	294,303,828
0899999. Total Mortgages in good standing						114,037,086	2,213,723	294,303,828

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						114,037,086	2,213,723	294,303,828

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2805802	HUNTSVILLE	AL		04/05/2007	01/22/2016	235,282	0	0	0	0	0	0	235,282	235,282	0	0	0
27962	PHOENIX	AZ		08/31/2006	02/12/2016	242,763	0	0	0	0	0	0	216,317	242,763	0	0	0
8006720	SAN FRANCISCO	CA		03/12/1999	02/09/2016	1,442,880	0	0	0	0	0	0	1,442,880	1,442,880	0	0	0
10201103	SACRAMENTO	CA		06/20/2001	03/14/2016	60,480	0	0	0	0	0	0	20,288	60,480	0	0	0
10201112	SAN JOSE	CA		07/06/2001	02/16/2016	51,704	0	0	0	0	0	0	43,221	51,704	0	0	0
27966	WASHINGTON DC	DC		09/28/2006	03/21/2016	2,150,954	0	0	0	0	0	0	2,142,565	2,150,954	0	0	0
28298	NEW CASTLE	DE		09/15/2010	02/01/2016	3,408,182	0	0	0	0	0	0	3,396,061	3,408,182	0	0	0
2829802	NEW CASTLE	DE		02/26/2013	02/01/2016	2,009,048	0	0	0	0	0	0	2,006,974	2,009,048	0	0	0
2792520	AUSTELL	GA		11/10/2006	01/22/2016	801,175	0	0	0	0	0	0	801,175	801,175	0	0	0
28402	DEKALB	IL		03/31/2011	01/05/2016	1,149,776	0	0	0	0	0	0	1,149,776	1,149,776	0	0	0
28512	CAROL STREAM	IL		09/23/2011	03/28/2016	1,691,997	0	0	0	0	0	0	1,686,497	1,691,997	0	0	0
2792515	EVANSVILLE	IN		11/10/2006	01/22/2016	154,379	0	0	0	0	0	0	154,379	154,379	0	0	0
2792521	EVANSVILLE	IN		11/10/2006	01/22/2016	79,490	0	0	0	0	0	0	79,490	79,490	0	0	0
10950163	SOUTH BEND	IN		05/01/2000	02/24/2016	64,255	0	(353)	0	0	(353)	0	56,377	63,902	0	0	0
2792524	SOUTHBRIDGE	MA		04/05/2007	01/22/2016	514,652	0	0	0	0	0	0	514,652	514,652	0	0	0
2805805	HAVERHILL	MA		04/05/2007	01/20/2016	16,013	0	0	0	0	0	0	16,013	16,013	0	0	0
2805807	MARLBOROUGH	MA		04/05/2007	01/20/2016	739,813	0	0	0	0	0	0	739,813	739,813	0	0	0
2792505	FARMINGTON HILLS	MI		11/10/2006	01/22/2016	397,817	0	0	0	0	0	0	397,817	397,817	0	0	0
4034780	KING	NC		02/06/1996	03/04/2016	80,358	0	0	0	0	0	0	26,960	80,358	0	0	0
28348	HOUSTON	TX		02/23/2011	02/18/2016	14,920,425	0	0	0	0	0	0	14,920,425	14,920,425	0	0	0
2061320	MILL CREEK	WA		08/04/2000	03/18/2016	1,147,136	0	0	0	0	0	0	1,113,807	1,147,136	0	0	0
28511	NEW BERLIN	WI		09/23/2011	03/28/2016	621,999	0	0	0	0	0	0	619,977	621,999	0	0	0
0199999. Mortgages closed by repayment						31,980,578	0	(353)	0	0	(353)	0	31,780,744	31,980,226	0	0	0
28988	AUBURN	AL		12/27/2013		3,817,321	0	0	0	0	0	0	0	453,233	0	0	0
29101	BIRMINGHAM	AL		09/10/2014		2,503,373	0	0	0	0	0	0	0	21,365	0	0	0
29170	FT SMITH	AR		04/29/2015		502,067	0	0	0	0	0	0	0	3,457	0	0	0
29171	HOT SPRINGS	AR		04/29/2015		642,351	0	0	0	0	0	0	0	4,423	0	0	0
27308	MESA	AZ		09/19/2003		7,300,115	0	0	0	0	0	0	0	25,937	0	0	0
27322	APACHE JUNCTION	AZ		10/02/2003		7,941,468	0	0	0	0	0	0	0	28,216	0	0	0
27878	PHOENIX	AZ		04/17/2006		1,293,491	0	0	0	0	0	0	0	51,341	0	0	0
28299	TOLLESON	AZ		09/29/2010		3,226,390	0	0	0	0	0	0	0	22,500	0	0	0
28588	TUCSON	AZ		02/22/2012		6,354,906	0	0	0	0	0	0	0	103,413	0	0	0
28591	PHOENIX	AZ		03/29/2012		9,292,708	0	0	0	0	0	0	0	45,291	0	0	0
28771	PHOENIX	AZ		08/29/2012		715,213	0	0	0	0	0	0	0	3,739	0	0	0
28926	PHOENIX	AZ		04/01/2014		3,653,186	0	0	0	0	0	0	0	32,569	0	0	0
28955	NOGALES	AZ		12/06/2013		276,075	0	0	0	0	0	0	0	2,426	0	0	0
28956	NOGALES	AZ		12/06/2013		211,462	0	0	0	0	0	0	0	1,858	0	0	0
29142	TEMPE	AZ		01/15/2015		3,155,450	0	0	0	0	0	0	0	18,688	0	0	0
29144	YUMA	AZ		01/15/2015		884,862	0	0	0	0	0	0	0	5,241	0	0	0
29326	PHOENIX	AZ		01/07/2016		0	0	0	0	0	0	0	0	9,989	0	0	0
29327	PHOENIX	AZ		01/07/2016		0	0	0	0	0	0	0	0	11,063	0	0	0
29328	CAVE CREEK	AZ		01/07/2016		0	0	0	0	0	0	0	0	9,130	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
29329	PHOENIX	AZ		01/07/2016		0	0	0	0	0	0	0	0	17,293	0	0	0
2726203	PHOENIX	AZ		06/15/2012		20,826,407	0	0	0	0	0	0	0	87,144	0	0	0
10200109	SUN CITY	AZ		02/26/2001		204,463	0	0	0	0	0	0	0	33,999	0	0	0
27057	BREA	CA		12/12/2001		147,607	0	0	0	0	0	0	0	23,896	0	0	0
27120	SANTA ANA	CA		06/27/2002		6,571,478	0	0	0	0	0	0	0	30,362	0	0	0
27171	SAN DIEGO	CA		12/13/2002		2,249,063	0	0	0	0	0	0	0	63,750	0	0	0
27257	ANAHEIM	CA		05/01/2012		5,804,039	0	0	0	0	0	0	0	28,800	0	0	0
27365	SAN FRANCISCO	CA		07/03/2013		6,110,918	0	0	0	0	0	0	0	41,111	0	0	0
27638	ONTARIO	CA		04/22/2005		284,683	0	0	0	0	0	0	0	31,442	0	0	0
27639	FONTANA	CA		04/22/2005		731,246	0	0	0	0	0	0	0	37,125	0	0	0
27640	WEST COVINA	CA		04/22/2005		1,024,375	0	0	0	0	0	0	0	52,008	0	0	0
27677	LAKEWOOD	CA		09/22/2005		1,245,549	0	0	0	0	0	0	0	56,107	0	0	0
27680	BEVERLY HILLS	CA		06/16/2005		7,379,550	0	0	0	0	0	0	0	83,137	0	0	0
27775	LAKE FOREST	CA		10/04/2005		2,688,237	0	0	0	0	0	0	0	29,670	0	0	0
27872	HARBOR CITY	CA		04/20/2006		2,539,275	0	0	0	0	0	0	0	25,670	0	0	0
27928	SAN MARCOS	CA		06/20/2006		1,554,364	0	0	0	0	0	0	0	10,266	0	0	0
27956	AMERICAN CANYON	CA		12/21/2006		1,404,076	0	0	0	0	0	0	0	22,032	0	0	0
28033	LOS ANGELES	CA		02/02/2007		1,331,501	0	0	0	0	0	0	0	24,297	0	0	0
28091	SAUSALITO	CA		06/20/2007		2,097,042	0	0	0	0	0	0	0	19,465	0	0	0
28097	ORANGE	CA		09/10/2007		553,816	0	186	0	0	186	0	0	7,423	0	0	0
28099	COSTA MESA	CA		09/10/2007		831,453	0	640	0	0	640	0	0	16,284	0	0	0
28100	REDONDO BEACH	CA		09/10/2007		1,674,521	0	(362)	0	0	(362)	0	0	14,331	0	0	0
28103	BUENA PARK	CA		09/10/2007		2,779,198	0	(729)	0	0	(729)	0	0	65,848	0	0	0
28104	LOS ANGELES	CA		09/10/2007		2,246,183	0	232	0	0	232	0	0	95,724	0	0	0
28161	DANA POINT	CA		10/24/2007		49,304,142	0	0	0	0	0	0	0	226,029	0	0	0
28163	CHATSWORTH	CA		11/14/2007		3,492,866	0	0	0	0	0	0	0	100,281	0	0	0
28184	SAN FRANCISCO	CA		04/29/2008		26,983,441	0	0	0	0	0	0	0	108,474	0	0	0
28202	SAN DIEGO	CA		06/16/2008		5,451,810	0	0	0	0	0	0	0	44,081	0	0	0
28294	SANTA CRUZ	CA		08/26/2010		5,943,392	0	0	0	0	0	0	0	87,254	0	0	0
28333	SACRAMENTO	CA		12/22/2010		2,964,712	0	0	0	0	0	0	0	88,255	0	0	0
28342	HUNTINGTON BEACH	CA		02/17/2011		1,426,816	0	0	0	0	0	0	0	10,620	0	0	0
28405	SANTA CLARITA	CA		04/28/2011		776,219	0	0	0	0	0	0	0	7,766	0	0	0
28406	LOS ANGELES	CA		05/09/2011		1,867,321	0	0	0	0	0	0	0	8,385	0	0	0
28412	CONCORD	CA		06/14/2011		3,021,512	0	0	0	0	0	0	0	30,743	0	0	0
28417	CASTRO VALLEY	CA		06/29/2011		4,923,933	0	0	0	0	0	0	0	31,937	0	0	0
28419	LOS ANGELES	CA		11/01/2011		798,363	0	0	0	0	0	0	0	13,760	0	0	0
28438	HARBOR CITY	CA		05/31/2011		931,055	0	0	0	0	0	0	0	16,840	0	0	0
28476	MOUNTAIN VIEW	CA		08/31/2011		6,906,916	0	0	0	0	0	0	0	71,960	0	0	0
28477	SAN CLEMENTA	CA		09/08/2011		6,348,903	0	0	0	0	0	0	0	43,548	0	0	0
28491	COSTA MESA	CA		09/15/2011		4,126,772	0	0	0	0	0	0	0	25,433	0	0	0
28523	HUNTINGTON BEACH	CA		11/14/2011		5,114,218	0	0	0	0	0	0	0	33,840	0	0	0
28524	ANAHEIM	CA		11/10/2011		2,684,659	0	0	0	0	0	0	0	36,010	0	0	0
28539	SAN DIEGO	CA		12/20/2011		7,903,971	0	0	0	0	0	0	0	27,267	0	0	0
28562	FOSTER CITY	CA		01/20/2012		11,208,251	0	0	0	0	0	0	0	56,525	0	0	0
28575	BEVERLY HILLS	CA		01/06/2012		9,104,852	0	0	0	0	0	0	0	49,188	0	0	0
28592	FRESNO	CA		04/05/2012		6,629,348	0	0	0	0	0	0	0	43,567	0	0	0
28691	HUNTINGTON BEACH	CA		12/14/2012		9,589,371	0	0	0	0	0	0	0	89,561	0	0	0
28806	MENLO PARK	CA		11/09/2012		1,759,596	0	0	0	0	0	0	0	53,782	0	0	0
28819	LOS ANGELES	CA		12/19/2012		3,592,565	0	0	0	0	0	0	0	18,059	0	0	0
28832	MALIBU	CA		02/26/2013		2,954,636	0	0	0	0	0	0	0	40,322	0	0	0
28834	LOS ANGELES	CA		02/26/2013		4,775,903	0	0	0	0	0	0	0	65,178	0	0	0
28835	LOS ANGELES	CA		02/26/2013		4,507,220	0	0	0	0	0	0	0	61,511	0	0	0
28850	BEVERLY HILLS	CA		02/26/2013		4,939,563	0	0	0	0	0	0	0	67,411	0	0	0
28873	LOS ANGELES	CA		04/09/2013		9,097,777	0	0	0	0	0	0	0	92,161	0	0	0
28874	GARDEN GROVE	CA		05/09/2013		3,380,857	0	0	0	0	0	0	0	32,804	0	0	0
28887	LOS ANGELES	CA		05/30/2013		1,721,258	0	0	0	0	0	0	0	8,340	0	0	0
28897	ANAHEIM	CA		08/09/2013		7,079,842	0	0	0	0	0	0	0	74,418	0	0	0
28898	VERNON	CA		08/09/2013		4,193,792	0	0	0	0	0	0	0	44,082	0	0	0
28902	LONG BEACH	CA		06/26/2013		3,105,889	0	0	0	0	0	0	0	51,027	0	0	0
28903	THOUSAND OAKS	CA		06/19/2013		5,184,580	0	0	0	0	0	0	0	85,178	0	0	0

SCHEDULE B - PART 3

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
28912	NEWPORT BEACH	CA		10/31/2013		12,861,420	0	0	0	0	0	0	0	80,723	0	0	0
28939	SANTA MONICA	CA		12/06/2013		1,527,226	0	0	0	0	0	0	0	13,421	0	0	0
28944	SAN FRANCISCO	CA		12/06/2013		1,262,899	0	0	0	0	0	0	0	11,098	0	0	0
28945	PLACENTI	CA		12/06/2013		1,086,680	0	0	0	0	0	0	0	9,549	0	0	0
28946	SAN DIEGO	CA		12/06/2013		575,647	0	0	0	0	0	0	0	5,059	0	0	0
28947	SAN DIEGO	CA		12/06/2013		434,672	0	0	0	0	0	0	0	3,820	0	0	0
28948	EL CAJON	CA		12/06/2013		469,910	0	0	0	0	0	0	0	4,130	0	0	0
28949	STANTON	CA		12/06/2013		305,445	0	0	0	0	0	0	0	2,684	0	0	0
28950	SAN DIEGO	CA		12/06/2013		293,697	0	0	0	0	0	0	0	2,581	0	0	0
28951	LA MESA	CA		12/06/2013		220,273	0	0	0	0	0	0	0	1,936	0	0	0
28967	IRVINE	CA		11/07/2013		10,343,793	0	0	0	0	0	0	0	46,792	0	0	0
28986	HIGHLAND PARK	CA		12/20/2013		3,795,390	0	0	0	0	0	0	0	28,115	0	0	0
28993	CULVER CITY	CA		05/09/2014		992,022	0	0	0	0	0	0	0	3,977	0	0	0
28994	SANTA CLARA	CA		02/07/2014		5,499,859	0	0	0	0	0	0	0	141	0	0	0
29006	PASADENA	CA		02/25/2014		9,999,864	0	0	0	0	0	0	0	137	0	0	0
29007	SAN DIEGO	CA		05/09/2014		495,015	0	0	0	0	0	0	0	4,092	0	0	0
29022	RIVERSIDE	CA		05/01/2014		2,609,958	0	0	0	0	0	0	0	14,612	0	0	0
29041	WOODLAND HILLS	CA		05/28/2014		3,972,287	0	0	0	0	0	0	0	56,470	0	0	0
29049	TORRANCE	CA		08/06/2014		6,432,901	0	0	0	0	0	0	0	39,605	0	0	0
29068	SACRAMENTO	CA		07/30/2014		15,599,830	0	0	0	0	0	0	0	30,842	0	0	0
29070	TORRANCE	CA		08/06/2014		606,045	0	0	0	0	0	0	0	3,731	0	0	0
29082	RANCHO CORDOVA	CA		08/08/2014		978,217	0	0	0	0	0	0	0	4,492	0	0	0
29100	RESADA	CA		10/14/2014		1,017,267	0	0	0	0	0	0	0	4,134	0	0	0
29112	SANTA MONICA	CA		11/05/2014		3,475,321	0	0	0	0	0	0	0	19,713	0	0	0
29129	LA JOLLA	CA		06/01/2015		4,952,756	0	0	0	0	0	0	0	23,998	0	0	0
29132	SACRAMENTO	CA		12/18/2014		5,407,440	0	0	0	0	0	0	0	25,800	0	0	0
29136	HOLLYWOOD	CA		12/23/2014		920,101	0	0	0	0	0	0	0	22,168	0	0	0
29140	SANTEE	CA		01/15/2015		4,474,395	0	0	0	0	0	0	0	26,500	0	0	0
29141	SAN JOSE	CA		01/15/2015		3,890,053	0	0	0	0	0	0	0	23,039	0	0	0
29146	SYLMAR	CA		01/15/2015		4,491,091	0	0	0	0	0	0	0	26,599	0	0	0
29158	SAN BERNARDINO	CA		03/06/2015		19,834,982	0	0	0	0	0	0	0	258,620	0	0	0
29161	LA PUENTE	CA		03/06/2015		11,765,636	0	0	0	0	0	0	0	153,407	0	0	0
29163	EL MONTE	CA		03/06/2015		1,885,831	0	0	0	0	0	0	0	24,589	0	0	0
29165	COVINA	CA		03/06/2015		6,161,532	0	0	0	0	0	0	0	80,338	0	0	0
29204	SAN FRANCISCO	CA		04/01/2015		3,260,493	0	0	0	0	0	0	0	15,078	0	0	0
29205	LOS ANGELES	CA		05/01/2015		1,972,496	0	0	0	0	0	0	0	11,985	0	0	0
29206	LOS ANGELES	CA		04/23/2015		3,553,245	0	0	0	0	0	0	0	20,408	0	0	0
29239	LOS ANGELES	CA		07/01/2015		2,085,535	0	0	0	0	0	0	0	8,804	0	0	0
29252	SAN JOSE	CA		08/03/2015		4,084,745	0	0	0	0	0	0	0	15,441	0	0	0
29263	YORBA LINDA	CA		12/15/2015		12,500,000	0	0	0	0	0	0	0	36,081	0	0	0
29314	CULVER CITY	CA		12/08/2015		3,300,000	0	0	0	0	0	0	0	9,851	0	0	0
29321	ROSEVILLE	CA		01/05/2016		0	0	0	0	0	0	0	0	6,489	0	0	0
1543860	SAN DIEGO	CA		05/02/2000		834,814	0	0	0	0	0	0	0	38,506	0	0	0
2768002	BEVERLY HILLS	CA		07/21/2008		1,528,516	0	0	0	0	0	0	0	15,224	0	0	0
2772508	EL MONTE	CA		08/05/2005		127,363	0	0	0	0	0	0	0	5,950	0	0	0
2772509	VAN NUYS	CA		08/05/2005		203,599	0	0	0	0	0	0	0	12,111	0	0	0
2777502	LAKE FOREST	CA		08/24/2006		375,804	0	0	0	0	0	0	0	3,735	0	0	0
2787202	HARBOR CITY	CA		09/18/2006		1,157,442	0	0	0	0	0	0	0	11,600	0	0	0
2787203	HARBOR CITY	CA		03/19/2007		928,351	0	0	0	0	0	0	0	9,223	0	0	0
2915802	SAN BERNARDINO	CA		03/06/2015		9,285,207	0	0	0	0	0	0	0	100,693	0	0	0
2916102	LA PUENTE	CA		03/06/2015		5,506,367	0	0	0	0	0	0	0	59,713	0	0	0
2916302	EL MONTE	CA		03/06/2015		883,309	0	0	0	0	0	0	0	9,579	0	0	0
2916502	COVINA	CA		03/06/2015		2,883,686	0	0	0	0	0	0	0	31,272	0	0	0
3004020	ANAHEIM	CA		06/29/1990		598,720	0	0	0	0	0	0	0	10,015	0	0	0
3004030	ANAHEIM	CA		06/29/1990		598,720	0	0	0	0	0	0	0	10,015	0	0	0
4052240	COSTA MESA	CA		06/06/2000		3,687,755	0	0	0	0	0	0	0	13,750	0	0	0
10200132	SANTA ANA	CA		04/06/2001		645,979	0	0	0	0	0	0	0	26,929	0	0	0
28031	STEAMBOAT SPRINGS	CO		01/10/2007		7,529,485	0	0	0	0	0	0	0	71,294	0	0	0
28061	AURORA	CO		05/01/2007		1,686,319	0	0	0	0	0	0	0	288,039	0	0	0
28172	DENVER	CO		12/07/2007		4,622,605	0	0	0	0	0	0	0	39,073	0	0	0

SCHEDULE B - PART 3

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28501	COLORADO SPRINGS	CO		12/01/2011		5,601,810	0	0	0	0	0	0	0	27,484	0	0	0
28516	WHEAT RIDGE	CO		09/23/2011		1,363,461	0	0	0	0	0	0	0	6,662	0	0	0
28829	DENVER	CO		01/09/2013		8,450,750	0	0	0	0	0	0	0	82,305	0	0	0
28851	WESTMINSTER	CO		02/12/2013		14,969,507	0	0	0	0	0	0	0	439,967	0	0	0
28899	AURORA	CO		06/26/2013		4,558,259	0	0	0	0	0	0	0	133,839	0	0	0
28989	FORT COLLINS	CO		12/27/2013		8,715,866	0	0	0	0	0	0	0	38,897	0	0	0
29081	PARKER	CO		07/29/2014		3,692,688	0	0	0	0	0	0	0	59,792	0	0	0
29117	LITTLETON	CO		05/01/2015		2,860,906	0	0	0	0	0	0	0	17,045	0	0	0
29339	ASPEN	CO		01/06/2016		0	0	0	0	0	0	0	0	10,071	0	0	0
8006450	DENVER	CO		07/01/1998		2,180,776	0	0	0	0	0	0	0	200,474	0	0	0
28410	NORWALK	CT		06/29/2011		1,443,571	0	0	0	0	0	0	0	9,957	0	0	0
28576	STRATFORD	CT		02/14/2012		5,118,489	0	0	0	0	0	0	0	24,314	0	0	0
28577	STRATFORD	CT		02/14/2012		2,629,682	0	0	0	0	0	0	0	12,492	0	0	0
28953	HARTFORD	CT		12/06/2013		352,437	0	0	0	0	0	0	0	3,097	0	0	0
28954	EAST HARTFORD	CT		12/06/2013		143,912	0	0	0	0	0	0	0	1,265	0	0	0
29045	VERNON	CT		07/15/2014		4,706,594	0	0	0	0	0	0	0	41,599	0	0	0
29050	VERNON	CT		07/15/2014		1,040,405	0	0	0	0	0	0	0	9,196	0	0	0
29051	VERNON	CT		07/15/2014		1,387,207	0	0	0	0	0	0	0	12,261	0	0	0
29080	GREENWICH	CT		10/10/2014		1,471,681	0	0	0	0	0	0	0	6,714	0	0	0
2880902	WESTPORT	CT		12/19/2012		140,062	0	0	0	0	0	0	0	699	0	0	0
2880904	WESTPORT	CT		12/19/2012		2,066,644	0	0	0	0	0	0	0	8,385	0	0	0
2881002	WESTPORT	CT		12/19/2012		87,538	0	0	0	0	0	0	0	437	0	0	0
2881004	WESTPORT	CT		12/19/2012		1,291,652	0	0	0	0	0	0	0	5,241	0	0	0
2881202	NORWALK	CT		12/19/2012		111,413	0	0	0	0	0	0	0	556	0	0	0
2881204	NORWALK	CT		12/19/2012		1,643,921	0	0	0	0	0	0	0	6,670	0	0	0
27174	WASHINGTON	DC		12/16/2002		4,948,201	0	0	0	0	0	0	0	41,895	0	0	0
28976	WASHINGTON	DC		12/05/2013		10,192,916	0	0	0	0	0	0	0	42,237	0	0	0
29115	WASHINGTON DC	DC		10/31/2014		1,961,912	0	0	0	0	0	0	0	9,027	0	0	0
29147	WASHINGTON	DC		05/01/2015		1,006,942	0	0	0	0	0	0	0	5,702	0	0	0
28728	WILMINGTON	DE		05/17/2012		2,044,280	0	0	0	0	0	0	0	50,530	0	0	0
2738303	NEWARK	DE		07/03/2013		10,600,124	0	0	0	0	0	0	0	51,545	0	0	0
26386	PENSACOLA	FL		05/05/2005		2,107,643	0	0	0	0	0	0	0	18,250	0	0	0
27049	FT MYERS	FL		11/20/2001		580,137	0	0	0	0	0	0	0	141,116	0	0	0
27758	JACKSONVILLE	FL		12/09/2005		702,275	0	0	0	0	0	0	0	20,577	0	0	0
27923	FT MYERS	FL		08/10/2007		3,874,703	0	0	0	0	0	0	0	233,658	0	0	0
28035	KISSIMMEE	FL		06/26/2007		642,044	0	0	0	0	0	0	0	9,768	0	0	0
28060	VENICE	FL		05/02/2007		615,166	0	0	0	0	0	0	0	98,712	0	0	0
28110	TAMPA	FL		07/30/2007		313,191	0	0	0	0	0	0	0	45,094	0	0	0
28139	JACKSONVILLE	FL		09/27/2007		1,135,565	0	0	0	0	0	0	0	33,797	0	0	0
28168	SUNRISE	FL		12/03/2007		4,070,534	0	0	0	0	0	0	0	21,246	0	0	0
28354	FT LAUDERDALE	FL		03/25/2011		30,671	0	0	0	0	0	0	0	1,286	0	0	0
28355	FT LAUDERDALE	FL		03/25/2011		41,690	0	0	0	0	0	0	0	1,748	0	0	0
28356	FT MYERS	FL		03/25/2011		41,592	0	0	0	0	0	0	0	1,744	0	0	0
28357	PALM BEACH GDNS	FL		03/25/2011		24,490	0	0	0	0	0	0	0	1,027	0	0	0
28372	OAKLAND PARK	FL		03/25/2011		27,915	0	0	0	0	0	0	0	1,171	0	0	0
28376	LUTZ	FL		03/25/2011		30,301	0	0	0	0	0	0	0	1,271	0	0	0
28482	DAVIE	FL		08/23/2011		1,444,541	0	0	0	0	0	0	0	10,177	0	0	0
28689	MELBOURNE	FL		06/01/2012		6,220,134	0	0	0	0	0	0	0	29,611	0	0	0
28730	HOLLYWOOD	FL		12/03/2012		9,135,970	0	0	0	0	0	0	0	42,741	0	0	0
28739	NEWPORT RICHEY	FL		10/10/2012		1,811,172	0	0	0	0	0	0	0	7,838	0	0	0
28759	ALTAMONTE SPGS	FL		07/02/2012		2,226,613	0	0	0	0	0	0	0	22,260	0	0	0
28760	MIAMI	FL		07/16/2012		1,638,850	0	0	0	0	0	0	0	53,458	0	0	0
28762	ORLANDO	FL		07/02/2012		4,951,987	0	0	0	0	0	0	0	49,506	0	0	0
28764	RIVERVIEW	FL		06/21/2012		2,023,038	0	0	0	0	0	0	0	13,960	0	0	0
28803	CLEARWATER	FL		11/21/2012		1,898,099	0	0	0	0	0	0	0	12,711	0	0	0
28804	SEFFNER	FL		11/21/2012		372,176	0	0	0	0	0	0	0	2,492	0	0	0
28805	BROOKSVILLE	FL		11/21/2012		1,321,226	0	0	0	0	0	0	0	8,848	0	0	0
28816	DESTIN	FL		12/17/2012		2,039,540	0	0	0	0	0	0	0	13,152	0	0	0
28817	DESTIN	FL		12/17/2012		1,362,809	0	0	0	0	0	0	0	8,788	0	0	0
28838	ORANGE PARK	FL		03/28/2013		2,808,094	0	0	0	0	0	0	0	24,958	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment							14	15	16	17	18
	2	3					8	9	10	11	12	13						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
28841	JACKSONVILLE	FL		03/28/2013		1,654,667	0	0	0	0	0	0	0	14,706	0	0	0
28842	JACKSONVILLE	FL		03/28/2013		2,131,083	0	0	0	0	0	0	0	18,941	0	0	0
28843	JACKSONVILLE	FL		03/28/2013		2,381,828	0	0	0	0	0	0	0	21,169	0	0	0
28844	JACKSONVILLE	FL		03/28/2013		3,334,660	0	0	0	0	0	0	0	29,638	0	0	0
28845	JACKSONVILLE	FL		03/28/2013		2,482,126	0	0	0	0	0	0	0	22,061	0	0	0
28846	FERNANDINA BEACH	FL		03/28/2013		1,077,953	0	0	0	0	0	0	0	9,581	0	0	0
28847	JACKSONVILLE	FL		03/28/2013		877,356	0	0	0	0	0	0	0	7,798	0	0	0
28848	JACKSONVILLE	FL		03/28/2013		2,406,903	0	0	0	0	0	0	0	21,392	0	0	0
28901	WELLINGTON	FL		08/01/2013		5,454,280	0	0	0	0	0	0	0	38,820	0	0	0
28910	COCOA BEACH	FL		11/12/2013		901,044	0	0	0	0	0	0	0	8,383	0	0	0
28911	COCOA BEACH	FL		11/12/2013		1,369,119	0	0	0	0	0	0	0	12,738	0	0	0
28921	ORLANDO	FL		07/30/2013		11,441,148	0	0	0	0	0	0	0	74,520	0	0	0
28922	NEWPORT RICHEY	FL		07/30/2013		5,720,574	0	0	0	0	0	0	0	37,260	0	0	0
28927	BRADENTON	FL		04/01/2014		3,896,731	0	0	0	0	0	0	0	34,740	0	0	0
28928	SARASOTA	FL		09/20/2013		7,430,612	0	0	0	0	0	0	0	69,229	0	0	0
28957	WEST PALM BEACH	FL		12/06/2013		199,714	0	0	0	0	0	0	0	1,755	0	0	0
28958	WEST PALM BEACH	FL		12/06/2013		117,479	0	0	0	0	0	0	0	1,032	0	0	0
28959	WEST PALM BEACH	FL		12/06/2013		129,227	0	0	0	0	0	0	0	1,136	0	0	0
29035	TAMPA	FL		05/01/2014		3,813,523	0	0	0	0	0	0	0	32,389	0	0	0
29083	NAPLES	FL		08/28/2014		1,416,639	0	0	0	0	0	0	0	17,369	0	0	0
29174	ST. AUGUSTINE	FL		03/30/2015		614,503	0	0	0	0	0	0	0	3,509	0	0	0
29176	ST. AUGUSTINE	FL		03/30/2015		359,923	0	0	0	0	0	0	0	2,055	0	0	0
29177	JACKSONVILLE	FL		03/30/2015		667,175	0	0	0	0	0	0	0	3,810	0	0	0
29178	JACKSONVILLE	FL		03/30/2015		509,160	0	0	0	0	0	0	0	2,907	0	0	0
29179	ORANGE PARK	FL		03/30/2015		328,320	0	0	0	0	0	0	0	1,875	0	0	0
29180	JACKSONVILLE	FL		03/30/2015		1,478,997	0	0	0	0	0	0	0	12,610	0	0	0
29181	PONTE VEDRA	FL		03/30/2015		921,755	0	0	0	0	0	0	0	5,263	0	0	0
29182	JACKSONVILLE	FL		03/30/2015		907,709	0	0	0	0	0	0	0	5,183	0	0	0
29183	JACKSONVILLE	FL		03/30/2015		334,535	0	0	0	0	0	0	0	2,852	0	0	0
29184	JACKSONVILLE	FL		03/30/2015		807,633	0	0	0	0	0	0	0	4,612	0	0	0
29185	JACKSONVILLE	FL		03/30/2015		667,175	0	0	0	0	0	0	0	3,810	0	0	0
29186	JACKSONVILLE	FL		03/30/2015		860,305	0	0	0	0	0	0	0	4,912	0	0	0
29187	JACKSONVILLE	FL		03/30/2015		509,160	0	0	0	0	0	0	0	2,907	0	0	0
29188	JACKSONVILLE	FL		03/30/2015		496,870	0	0	0	0	0	0	0	2,837	0	0	0
29189	JACKSONVILLE	FL		03/30/2015		794,289	0	0	0	0	0	0	0	4,535	0	0	0
29190	JACKSONVILLE	FL		03/30/2015		449,465	0	0	0	0	0	0	0	2,566	0	0	0
29191	JACKSONVILLE	FL		03/30/2015		414,175	0	0	0	0	0	0	0	2,365	0	0	0
29192	ST. AUGUSTINE	FL		03/30/2015		688,595	0	0	0	0	0	0	0	3,932	0	0	0
29193	JACKSONVILLE	FL		03/30/2015		630,334	0	0	0	0	0	0	0	5,374	0	0	0
29194	JACKSONVILLE	FL		03/30/2015		734,770	0	0	0	0	0	0	0	4,196	0	0	0
29212	MIAMI	FL		05/08/2015		3,040,895	0	0	0	0	0	0	0	17,148	0	0	0
29237	JACKSONVILLE	FL		08/03/2015		1,156,502	0	0	0	0	0	0	0	10,279	0	0	0
29238	JACKSONVILLE	FL		08/03/2015		2,982,099	0	0	0	0	0	0	0	17,738	0	0	0
29285	JACKSONVILLE	FL		01/12/2016		0	0	0	0	0	0	0	0	921	0	0	0
29286	JACKSONVILLE	FL		01/12/2016		0	0	0	0	0	0	0	0	4,051	0	0	0
29287	JACKSONVILLE	FL		01/12/2016		0	0	0	0	0	0	0	0	2,946	0	0	0
29288	JACKSONVILLE	FL		01/12/2016		0	0	0	0	0	0	0	0	1,013	0	0	0
29289	ST. AUGUSTINE	FL		01/12/2016		0	0	0	0	0	0	0	0	2,247	0	0	0
29290	JACKSONVILLE	FL		01/12/2016		0	0	0	0	0	0	0	0	1,179	0	0	0
29291	YULEE	FL		01/12/2016		0	0	0	0	0	0	0	0	1,458	0	0	0
29292	JACKSONVILLE	FL		01/12/2016		0	0	0	0	0	0	0	0	976	0	0	0
29293	PONTE VEDRA	FL		01/12/2016		0	0	0	0	0	0	0	0	829	0	0	0
29294	ORANGE PARK	FL		01/12/2016		0	0	0	0	0	0	0	0	516	0	0	0
29295	JACKSONVILLE	FL		01/12/2016		0	0	0	0	0	0	0	0	1,160	0	0	0
29296	ST. AUGUSTINE	FL		01/12/2016		0	0	0	0	0	0	0	0	935	0	0	0
29297	ST. AUGUSTINE	FL		01/12/2016		0	0	0	0	0	0	0	0	3,757	0	0	0
29298	JACKSONVILLE	FL		01/12/2016		0	0	0	0	0	0	0	0	2,965	0	0	0
29299	JACKSONVILLE	FL		01/12/2016		0	0	0	0	0	0	0	0	1,013	0	0	0
29300	ATLANTIC BEACH	FL		01/12/2016		0	0	0	0	0	0	0	0	1,271	0	0	0
29301	JACKSONVILLE	FL		01/12/2016		0	0	0	0	0	0	0	0	1,068	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
29302	JACKSONVILLE	FL		01/12/2016		0	0	0	0	0	0	0	0	1,436	0	0	0
29303	JACKSONVILLE	FL		01/12/2016		0	0	0	0	0	0	0	0	1,142	0	0	0
29304	JACKSONVILLE	FL		01/12/2016		0	0	0	0	0	0	0	0	589	0	0	0
29305	JACKSONVILLE	FL		01/12/2016		0	0	0	0	0	0	0	0	1,860	0	0	0
29306	JACKSONVILLE	FL		01/12/2016		0	0	0	0	0	0	0	0	4,106	0	0	0
29307	JACKSONVILLE	FL		01/12/2016		0	0	0	0	0	0	0	0	1,989	0	0	0
29308	JACKSONVILLE	FL		01/12/2016		0	0	0	0	0	0	0	0	1,915	0	0	0
29309	CALLAHAN	FL		01/12/2016		0	0	0	0	0	0	0	0	681	0	0	0
29310	JACKSONVILLE	FL		01/12/2016		0	0	0	0	0	0	0	0	1,602	0	0	0
29311	ST. AUGUSTINE	FL		01/12/2016		0	0	0	0	0	0	0	0	1,307	0	0	0
29320	MAITLAND	FL		01/13/2016		0	0	0	0	0	0	0	0	7,952	0	0	0
29336	TAMPA	FL		01/14/2016		0	0	0	0	0	0	0	0	10,159	0	0	0
2881602	DESTIN	FL		02/12/2015		241,746	0	0	0	0	0	0	0	1,282	0	0	0
2881702	DESTIN	FL		02/12/2015		161,534	0	0	0	0	0	0	0	857	0	0	0
4038720	TAMPA	FL		02/07/1997		1,776,835	0	0	0	0	0	0	0	34,329	0	0	0
140003969	JUPITER	FL		06/19/2001		293,384	0	0	0	0	0	0	0	26,243	0	0	0
140004044	OCALA	FL		07/25/2001		936,382	0	0	0	0	0	0	0	79,584	0	0	0
27911	ATLANTA	GA		04/08/2013		2,961,613	0	0	0	0	0	0	0	20,008	0	0	0
28246	ATLANTA	GA		09/29/2008		850,516	0	0	0	0	0	0	0	6,493	0	0	0
28378	MACON	GA		03/21/2011		6,439,198	0	0	0	0	0	0	0	45,972	0	0	0
28441	AUGUSTA	GA		06/01/2011		9,110,232	0	0	0	0	0	0	0	43,238	0	0	0
28584	MCDONOUGH	GA		02/01/2012		3,645,986	0	0	0	0	0	0	0	129,007	0	0	0
28604	BRUNSWICK	GA		04/20/2012		7,565,738	0	0	0	0	0	0	0	72,160	0	0	0
28987	ATLANTA	GA		12/12/2013		2,512,404	0	0	0	0	0	0	0	11,943	0	0	0
29122	MILLEDGEVILLE	GA		12/12/2014		2,810,028	0	0	0	0	0	0	0	20,845	0	0	0
29135	DULUTH	GA		12/23/2014		2,289,554	0	0	0	0	0	0	0	55,161	0	0	0
28833	HONOLULU	HI		02/26/2013		5,440,170	0	0	0	0	0	0	0	74,243	0	0	0
28358	CLINTON	IA		03/25/2011		29,861	0	0	0	0	0	0	0	1,252	0	0	0
26702	BOISE	ID		05/05/2005		843,378	0	(2,583)	0	0	(2,583)	0	0	60,644	0	0	0
28231	CHICAGO	IL		11/05/2008		3,050,140	0	0	0	0	0	0	0	74,871	0	0	0
28233	BERWYN	IL		12/04/2008		6,053,126	0	0	0	0	0	0	0	42,951	0	0	0
28300	WOODRIDGE	IL		09/29/2010		418,861	0	0	0	0	0	0	0	2,921	0	0	0
28324	CHICAGO	IL		02/14/2011		1,049,676	0	0	0	0	0	0	0	20,491	0	0	0
28359	CHICAGO	IL		03/25/2011		27,747	0	0	0	0	0	0	0	1,164	0	0	0
28360	SCHILLER PARK	IL		03/25/2011		39,234	0	0	0	0	0	0	0	1,645	0	0	0
28513	AURORA	IL		09/23/2011		1,667,573	0	0	0	0	0	0	0	8,147	0	0	0
28586	DEKALB	IL		02/01/2012		5,570,255	0	0	0	0	0	0	0	197,093	0	0	0
28685	CHICAGO	IL		03/30/2012		8,331,283	0	0	0	0	0	0	0	42,213	0	0	0
28837	CHICAGO	IL		03/28/2013		5,675,748	0	0	0	0	0	0	0	39,557	0	0	0
28862	CHICAGO	IL		04/04/2013		3,646,225	0	0	0	0	0	0	0	36,238	0	0	0
28920	WARREN	IL		08/23/2013		5,367,599	0	0	0	0	0	0	0	97,765	0	0	0
29042	ARLINGTON HEIGHTS	IL		05/01/2014		3,908,244	0	0	0	0	0	0	0	19,463	0	0	0
29047	LISLE	IL		06/19/2014		3,378,606	0	0	0	0	0	0	0	20,807	0	0	0
29052	LISLE	IL		06/19/2014		1,846,448	0	0	0	0	0	0	0	11,371	0	0	0
29053	LISLE	IL		06/19/2014		1,547,873	0	0	0	0	0	0	0	9,532	0	0	0
29054	LISLE	IL		06/19/2014		2,655,742	0	0	0	0	0	0	0	16,355	0	0	0
29234	CHICAGO	IL		09/22/2015		351,166	0	80	0	0	80	0	0	0	0	0	0
2823302	BERWYN	IL		06/24/2011		1,893,683	0	0	0	0	0	0	0	13,437	0	0	0
2823303	BERWYN	IL		10/24/2014		2,369,745	0	0	0	0	0	0	0	17,970	0	0	0
20001	SOUTH BEND	IN		07/28/2014		688,454	0	53	0	0	53	0	0	3,552	0	0	0
28316	INDIANAPOLIS	IN		12/16/2010		432,580	0	0	0	0	0	0	0	8,129	0	0	0
28317	INDIANAPOLIS	IN		12/16/2010		210,148	0	0	0	0	0	0	0	3,949	0	0	0
28381	INDIANAPOLIS	IN		05/02/2011		101,387	0	0	0	0	0	0	0	538	0	0	0
29004	INDIANAPOLIS	IN		02/21/2014		2,749,837	0	0	0	0	0	0	0	163	0	0	0
29256	INDIANAPOLIS	IN		09/24/2015		14,901,071	0	0	0	0	0	0	0	106,976	0	0	0
28532	LEAWOOD	KS		01/17/2012		16,154,510	0	0	0	0	0	0	0	75,382	0	0	0
28787	LEAWOOD	KS		10/25/2012		8,026,840	0	0	0	0	0	0	0	40,129	0	0	0
29118	WICHITA	KS		11/18/2014		5,701,080	0	0	0	0	0	0	0	76,595	0	0	0
29123	LOUISVILLE	KY		12/12/2014		2,435,357	0	0	0	0	0	0	0	18,065	0	0	0
2060410	LOUISVILLE	KY		10/05/1998		1,758,161	0	0	0	0	0	0	0	69,708	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
29254	METAIRIE	LA		09/24/2015		13,355,670	0	0	0	0	0	0	0	95,882	0	0	0
28261	NORTH DARTMOUTH	MA		09/25/2008		2,228,512	0	0	0	0	0	0	0	18,337	0	0	0
29143	DENNIS	MA		01/15/2015		1,302,249	0	0	0	0	0	0	0	7,713	0	0	0
2679802	BEVERLY	MA		12/19/2012		604,811	0	0	0	0	0	0	0	3,016	0	0	0
2679804	BEVERLY	MA		12/19/2012		8,924,144	0	0	0	0	0	0	0	36,208	0	0	0
27345	ROCKVILLE	MD		12/22/2003		5,106,714	0	0	0	0	0	0	0	39,491	0	0	0
27701	CAPITOL HEIGHTS	MD		05/25/2006		3,083,902	0	0	0	0	0	0	0	31,356	0	0	0
28263	WHITE MARSH	MD		09/25/2008		1,647,161	0	0	0	0	0	0	0	13,553	0	0	0
28380	HAGERSTOWN	MD		05/02/2011		532,221	0	0	0	0	0	0	0	2,825	0	0	0
28385	HAGERSTOWN	MD		05/02/2011		437,824	0	0	0	0	0	0	0	2,324	0	0	0
28479	FREDERICK	MD		09/28/2011		6,516,398	0	0	0	0	0	0	0	66,193	0	0	0
28531	TIMONIUM	MD		11/30/2011		6,985,822	0	0	0	0	0	0	0	35,344	0	0	0
28600	TIMONIUM	MD		02/28/2012		3,742,318	0	0	0	0	0	0	0	18,771	0	0	0
28769	HUNT VALLEY	MD		08/29/2012		563,881	0	0	0	0	0	0	0	2,948	0	0	0
28821	UPPER MARLBORO	MD		01/30/2013		4,062,100	0	0	0	0	0	0	0	41,113	0	0	0
28849	SILVER SPRINGS	MD		07/11/2013		17,601,889	0	0	0	0	0	0	0	78,380	0	0	0
2884902	SILVER SPRINGS	MD		06/06/2014		773,811	0	0	0	0	0	0	0	2,888	0	0	0
28199	BANGOR	ME		05/08/2008		4,990,661	0	0	0	0	0	0	0	41,698	0	0	0
27088	BATTLE CREEK	MI		04/09/2002		1,171,377	0	0	0	0	0	0	0	198,189	0	0	0
27879	WATERFORD	MI		06/01/2006		2,384,260	0	0	0	0	0	0	0	24,412	0	0	0
28361	DETROIT	MI		03/25/2011		13,905	0	0	0	0	0	0	0	583	0	0	0
28362	STERLING HEIGHTS	MI		03/25/2011		14,986	0	0	0	0	0	0	0	628	0	0	0
28373	DETROIT	MI		03/25/2011		25,496	0	0	0	0	0	0	0	1,069	0	0	0
28374	HIGHLAND PARK	MI		03/25/2011		25,054	0	0	0	0	0	0	0	1,051	0	0	0
28984	ANN ARBOR	MI		12/18/2013		1,999,922	0	0	0	0	0	0	0	78	0	0	0
29034	ROCHESTER HILLS	MI		05/01/2014		3,089,374	0	0	0	0	0	0	0	15,385	0	0	0
2708802	BATTLE CREEK	MI		06/10/2004		1,641,292	0	0	0	0	0	0	0	104,800	0	0	0
26874	WAITE PARK	MN		07/29/2010		4,694,463	0	0	0	0	0	0	0	33,045	0	0	0
27232	OAK PARK	MN		04/21/2003		6,424,954	0	0	0	0	0	0	0	224,386	0	0	0
28485	INVER GROVE HEIGHTS	MN		11/16/2011		1,093,859	0	0	0	0	0	0	0	7,371	0	0	0
28506	EAGAN	MN		09/23/2011		3,786,470	0	0	0	0	0	0	0	18,500	0	0	0
28507	EDEN PRAIRIE	MN		09/23/2011		3,305,350	0	0	0	0	0	0	0	16,149	0	0	0
28768	SHAKOPEE	MN		08/29/2012		12,321,000	0	0	0	0	0	0	0	64,415	0	0	0
28773	SHAKOPEE	MN		08/29/2012		1,561,035	0	0	0	0	0	0	0	8,161	0	0	0
28799	ST PAUL	MN		10/30/2012		4,488,666	0	0	0	0	0	0	0	24,266	0	0	0
28975	MINNEAPOLIS	MN		01/06/2014		3,335,567	0	0	0	0	0	0	0	19,681	0	0	0
29099	MINNETONKA	MN		11/03/2014		1,474,130	0	0	0	0	0	0	0	6,635	0	0	0
29106	MAPLEWOOD	MN		09/24/2014		3,232,090	0	0	0	0	0	0	0	14,969	0	0	0
4037780	ARDEN HILLS	MN		01/08/1997		145,197	0	0	0	0	0	0	0	32,317	0	0	0
28363	SPRINGFIELD	MO		03/25/2011		31,774	0	0	0	0	0	0	0	1,333	0	0	0
28383	KANSAS CITY	MO		05/02/2011		1,696,691	0	0	0	0	0	0	0	9,005	0	0	0
28525	ST LOUIS	MO		03/15/2012		6,285,352	0	0	0	0	0	0	0	206,910	0	0	0
28891	KANSAS CITY	MO		06/06/2013		1,009,432	0	0	0	0	0	0	0	10,239	0	0	0
28892	KANSAS CITY	MO		06/06/2013		457,742	0	0	0	0	0	0	0	4,643	0	0	0
28893	KANSAS CITY	MO		06/06/2013		491,264	0	0	0	0	0	0	0	4,983	0	0	0
28894	KANSAS CITY	MO		06/06/2013		671,351	0	0	0	0	0	0	0	6,810	0	0	0
28895	KANSAS CITY	MO		06/06/2013		714,915	0	0	0	0	0	0	0	7,252	0	0	0
4037360	ST LOUIS	MO		12/23/1996		238,804	0	0	0	0	0	0	0	53,292	0	0	0
4037370	ST PETERS	MO		12/23/1996		181,699	0	0	0	0	0	0	0	40,548	0	0	0
2061330	SOUTHAVEN	MS		08/15/2000		1,038,894	0	0	0	0	0	0	0	45,417	0	0	0
27458	KINGS MOUNTAIN	NC		12/09/2004		1,429,535	0	0	0	0	0	0	0	78,668	0	0	0
27912	HUNTERSVILLE	NC		06/01/2006		3,808,803	0	0	0	0	0	0	0	20,460	0	0	0
28028	NAGS HEAD	NC		12/27/2006		4,438,160	0	0	0	0	0	0	0	71,336	0	0	0
28409	WILMINGTON	NC		08/01/2011		1,399,779	0	0	0	0	0	0	0	6,506	0	0	0
28711	HIGH POINT	NC		04/03/2012		9,394,737	0	0	0	0	0	0	0	47,717	0	0	0
28885	ASHEVILLE	NC		05/23/2013		3,721,429	0	0	0	0	0	0	0	43,204	0	0	0
28924	CEDAR POINT	NC		04/01/2014		1,510,464	0	0	0	0	0	0	0	9,386	0	0	0
28925	NEWPORT	NC		04/01/2014		4,184,727	0	0	0	0	0	0	0	26,004	0	0	0
28974	RALEIGH	NC		11/25/2013		8,699,613	0	0	0	0	0	0	0	34,502	0	0	0
29002	CHARLOTTE	NC		03/06/2014		1,421,573	0	0	0	0	0	0	0	12,302	0	0	0

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2802802	NAGS HEAD	NC		06/03/2014		1,489,053	0	0	0	0	0	0	0	23,934	0	0	0
2871102	HIGH POINT	NC		04/03/2012		1,010,549	0	0	0	0	0	0	0	5,109	0	0	0
2871103	HIGH POINT	NC		04/03/2012		100,440	0	0	0	0	0	0	0	514	0	0	0
29001	ELKHORN	NE		02/21/2014		4,229,563	0	0	0	0	0	0	0	40,778	0	0	0
28162	DOVER	NH		11/21/2007		1,163,571	0	0	0	0	0	0	0	33,430	0	0	0
26978	SHREWSBURY	NJ		05/07/2001		375,424	0	0	0	0	0	0	0	186,016	0	0	0
28147	HAMILTON TOWNSHIP	NJ		10/30/2007		3,470,594	0	0	0	0	0	0	0	28,998	0	0	0
28714	MT LAUREL	NJ		04/03/2012		4,630,178	0	0	0	0	0	0	0	23,517	0	0	0
28866	MORRISON	NJ		05/08/2013		4,489,979	0	0	0	0	0	0	0	53,677	0	0	0
29043	BURLINGTON	NJ		07/01/2014		4,882,000	0	0	0	0	0	0	0	21,591	0	0	0
29116	HOLMDEL	NJ		01/15/2015		6,083,337	0	0	0	0	0	0	0	35,828	0	0	0
29120	KINNELON	NJ		12/15/2014		1,720,112	0	0	0	0	0	0	0	8,069	0	0	0
29131	WYCKOFF	NJ		12/15/2014		1,292,320	0	0	0	0	0	0	0	6,062	0	0	0
29133	MIDLAND PARK	NJ		12/15/2014		3,255,394	0	0	0	0	0	0	0	15,270	0	0	0
29134	POMPTON LAKES	NJ		12/15/2014		3,075,036	0	0	0	0	0	0	0	14,424	0	0	0
2060870	NEPTUNE	NJ		09/09/1999		380,097	0	0	0	0	0	0	0	44,929	0	0	0
2871402	MT LAUREL	NJ		04/03/2012		498,048	0	0	0	0	0	0	0	2,518	0	0	0
2871403	MT LAUREL	NJ		04/03/2012		49,602	0	0	0	0	0	0	0	254	0	0	0
2881102	WESTFIELD	NJ		12/19/2012		49,340	0	0	0	0	0	0	0	246	0	0	0
2881104	WESTFIELD	NJ		12/19/2012		728,022	0	0	0	0	0	0	0	2,954	0	0	0
4038450	FLORHAM PARK	NJ		12/23/1996		508,965	0	0	0	0	0	0	0	89,660	0	0	0
8006650	SANTE FE	NM		04/09/1999		1,011,435	0	0	0	0	0	0	0	67,641	0	0	0
27657	LAS VEGAS	NV		07/22/2005		603,897	0	0	0	0	0	0	0	9,142	0	0	0
28101	LAS VEGAS	NV		09/10/2007		1,551,884	0	342	0	0	342	0	0	32,384	0	0	0
28391	LAS VEGAS	NV		03/30/2011		1,181,453	0	0	0	0	0	0	0	7,359	0	0	0
29033	LAS VEGAS	NV		06/05/2014		1,739,893	0	0	0	0	0	0	0	10,973	0	0	0
2765702	LAS VEGAS	NV		07/22/2005		463,970	0	0	0	0	0	0	0	7,024	0	0	0
2765703	LAS VEGAS	NV		07/22/2005		2,982,662	0	0	0	0	0	0	0	45,152	0	0	0
20009	WOODHAVEN	NY		07/28/2014		696,235	0	35	0	0	35	0	0	2,370	0	0	0
27047	HENRIETTA	NY		04/25/2002		3,519,617	0	0	0	0	0	0	0	215,954	0	0	0
27330	NEW HARTFORD	NY		10/30/2003		4,271,872	0	0	0	0	0	0	0	338,807	0	0	0
27335	NISKAYUNA	NY		11/13/2003		3,561,783	0	0	0	0	0	0	0	273,968	0	0	0
28705	SCARSDALE	NY		12/27/2012		14,214,229	0	0	0	0	0	0	0	91,079	0	0	0
28871	NEW YORK	NY		05/09/2013		16,049,491	0	0	0	0	0	0	0	73,522	0	0	0
28882	BROOKLYN CENTER	NY		05/10/2013		21,550,406	0	0	0	0	0	0	0	74,711	0	0	0
28981	RIVERHEAD	NY		02/19/2014		959,071	0	0	0	0	0	0	0	6,098	0	0	0
29003	NEW YORK	NY		05/12/2014		6,277,983	0	0	0	0	0	0	0	26,156	0	0	0
29014	NEW YORK	NY		05/08/2014		6,266,357	0	0	0	0	0	0	0	26,107	0	0	0
29073	BROOKLYN CENTER	NY		08/08/2014		15,816,398	0	0	0	0	0	0	0	49,399	0	0	0
27731	WESTLAKE	OH		07/12/2005		780,274	0	0	0	0	0	0	0	36,853	0	0	0
27967	MIDDLEBURG HEIGHTS	OH		09/18/2006		1,938,277	0	0	0	0	0	0	0	24,542	0	0	0
28302	HAMILTON	OH		09/29/2010		1,870,203	0	0	0	0	0	0	0	13,042	0	0	0
28303	GLENWILLOW (OH)	OH		09/29/2010		931,100	0	0	0	0	0	0	0	6,493	0	0	0
28364	DAYTON	OH		03/25/2011		33,208	0	0	0	0	0	0	0	1,393	0	0	0
28365	DAYTON	OH		03/25/2011		28,820	0	0	0	0	0	0	0	1,209	0	0	0
28366	DAYTON	OH		03/25/2011		35,694	0	0	0	0	0	0	0	1,497	0	0	0
28367	KETTERING	OH		03/25/2011		25,276	0	0	0	0	0	0	0	1,060	0	0	0
28368	TOLEDO	OH		03/25/2011		34,174	0	0	0	0	0	0	0	1,433	0	0	0
28375	TOLEDO	OH		03/25/2011		32,047	0	0	0	0	0	0	0	1,344	0	0	0
28422	GROVEPORT	OH		07/14/2011		1,630,196	0	0	0	0	0	0	0	11,020	0	0	0
28508	GLENWILLOW (OH)	OH		09/23/2011		2,797,385	0	0	0	0	0	0	0	13,668	0	0	0
28510	GLENWILLOW (OH)	OH		09/23/2011		1,637,934	0	0	0	0	0	0	0	8,003	0	0	0
28561	BROADVIEW HEIGHTS	OH		05/03/2012		2,221,463	0	0	0	0	0	0	0	21,819	0	0	0
28590	LANCASTER	OH		04/17/2012		29,514,795	0	0	0	0	0	0	0	245,832	0	0	0
28860	CLEVELAND	OH		03/08/2013		8,736,951	0	0	0	0	0	0	0	60,891	0	0	0
28938	DUBLIN	OH		10/31/2013		2,974,808	0	0	0	0	0	0	0	18,844	0	0	0
28940	DUBLIN	OH		10/31/2013		1,529,302	0	0	0	0	0	0	0	9,688	0	0	0
28941	WESTERVILLE	OH		10/31/2013		2,346,327	0	0	0	0	0	0	0	14,863	0	0	0
28942	COLUMBUS	OH		10/31/2013		1,634,049	0	0	0	0	0	0	0	10,351	0	0	0
28961	CINCINNATI	OH		12/06/2013		129,227	0	0	0	0	0	0	0	1,136	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
28995	BEACHWOOD	OH		02/20/2014		2,779,833	0	0	0	0	0	0	0	17,887	0	0	0
29242	OLMSTEAD FALLS	OH		12/28/2015		1,400,000	0	0	0	0	0	0	0	4,041	0	0	0
8006480	GARFIELD HEIGHTS	OH		10/09/1998		1,723,709	0	0	0	0	0	0	0	21,249	0	0	0
8006910	NORTH OLMSTED	OH		08/20/1999		2,081,830	0	0	0	0	0	0	0	248,282	0	0	0
28919	EUGENE	OR		08/13/2013		1,464,263	0	0	0	0	0	0	0	15,962	0	0	0
29173	PORTLAND	OR		09/01/2015		8,318,093	0	0	0	0	0	0	0	46,057	0	0	0
27145	BUTLER	PA		10/15/2002		1,263,575	0	0	0	0	0	0	0	23,370	0	0	0
27146	BUTLER	PA		10/15/2002		2,527,153	0	0	0	0	0	0	0	46,740	0	0	0
27167	ABINGTON TOWNSHIP	PA		12/11/2002		644,887	0	0	0	0	0	0	0	73,366	0	0	0
27507	WILLOW GROVE	PA		04/29/2005		2,998,721	0	0	0	0	0	0	0	61,989	0	0	0
27876	WILLOW GROVE	PA		09/29/2006		1,559,053	0	0	0	0	0	0	0	26,596	0	0	0
27933	MALVERN	PA		09/13/2006		2,773,262	0	0	0	0	0	0	0	22,908	0	0	0
28241	JENKINS TOWNSHIP	PA		08/01/2008		12,728,235	0	0	0	0	0	0	0	329,675	0	0	0
28301	SHIREMANSTOWN	PA		09/29/2010		1,823,959	0	0	0	0	0	0	0	12,720	0	0	0
28379	FRANKLIN PARK	PA		09/13/2011		7,131,357	0	0	0	0	0	0	0	124,928	0	0	0
28384	ALLENTOWN	PA		05/02/2011		532,464	0	0	0	0	0	0	0	2,826	0	0	0
28386	JESSUP	PA		05/02/2011		100,018	0	0	0	0	0	0	0	531	0	0	0
28387	YORK	PA		05/02/2011		609,238	0	0	0	0	0	0	0	3,234	0	0	0
28716	WILLOW GROVE	PA		10/02/2012		4,053,504	0	0	0	0	0	0	0	65,074	0	0	0
28900	HORSHAM	PA		06/28/2013		6,411,695	0	0	0	0	0	0	0	85,302	0	0	0
28978	SOUTH PARK	PA		05/01/2014		2,373,418	0	0	0	0	0	0	0	19,912	0	0	0
28979	NEW CASTLE	PA		12/09/2013		3,883,047	0	0	0	0	0	0	0	54,869	0	0	0
28980	MONROEVILLE	PA		03/14/2014		2,365,377	0	0	0	0	0	0	0	20,190	0	0	0
29046	ALLENTOWN	PA		09/11/2014		9,883,309	0	0	0	0	0	0	0	58,952	0	0	0
29149	MECHANICSBURG	PA		02/02/2015		617,594	0	0	0	0	0	0	0	6,694	0	0	0
29150	MECHANICSBURG	PA		02/02/2015		893,711	0	0	0	0	0	0	0	9,687	0	0	0
29151	LANCASTER	PA		02/02/2015		472,267	0	0	0	0	0	0	0	5,119	0	0	0
29152	LANCASTER	PA		02/02/2015		552,192	0	0	0	0	0	0	0	5,985	0	0	0
29153	CAMP HILL	PA		02/02/2015		608,501	0	0	0	0	0	0	0	6,595	0	0	0
29154	CAMP HILL	PA		02/02/2015		234,316	0	0	0	0	0	0	0	2,540	0	0	0
29156	CAMP HILL	PA		02/02/2015		228,872	0	0	0	0	0	0	0	2,481	0	0	0
2750702	WILLOW GROVE	PA		06/28/2007		290,904	0	0	0	0	0	0	0	5,866	0	0	0
2823503	HANOVER	PA		08/01/2008		6,304,076	0	0	0	0	0	0	0	217,130	0	0	0
28923	SPARTANBURG	SC		08/23/2013		5,461,774	0	0	0	0	0	0	0	51,381	0	0	0
29257	GREENVILLE	SC		09/24/2015		8,613,469	0	0	0	0	0	0	0	61,837	0	0	0
27608	BRENTWOOD	TN		04/01/2005		557,251	0	0	0	0	0	0	0	28,887	0	0	0
28079	MURFREESBORO	TN		06/22/2007		3,903,737	0	0	0	0	0	0	0	22,615	0	0	0
28345	NASHVILLE	TN		04/07/2011		5,338,626	0	0	0	0	0	0	0	40,140	0	0	0
28382	MT JULIET	TN		05/02/2011		915,059	0	0	0	0	0	0	0	4,857	0	0	0
27065	HOUSTON	TX		01/10/2002		3,245,177	0	0	0	0	0	0	0	49,150	0	0	0
27158	ROUND ROCK	TX		11/27/2002		677,784	0	0	0	0	0	0	0	166,007	0	0	0
27363	DALLAS	TX		01/28/2004		2,852,302	0	0	0	0	0	0	0	68,889	0	0	0
27500	HOUSTON	TX		01/25/2005		1,038,363	0	0	0	0	0	0	0	29,714	0	0	0
27712	FT WORTH	TX		10/28/2005		1,226,011	0	0	0	0	0	0	0	15,656	0	0	0
27890	HOUSTON	TX		05/16/2006		159,593	0	0	0	0	0	0	0	79,258	0	0	0
27918	HOUSTON	TX		08/14/2006		3,043,432	0	0	0	0	0	0	0	17,891	0	0	0
27957	SAN ANTONIO	TX		07/03/2007		694,302	0	0	0	0	0	0	0	17,569	0	0	0
28116	CEDAR PARK	TX		07/02/2007		1,603,205	0	0	0	0	0	0	0	19,078	0	0	0
28117	EL PASO	TX		08/27/2007		125,348	0	0	0	0	0	0	0	3,824	0	0	0
28118	EL PASO	TX		09/27/2007		202,577	0	0	0	0	0	0	0	6,089	0	0	0
28119	EL PASO	TX		09/27/2007		146,306	0	0	0	0	0	0	0	4,397	0	0	0
28120	EL PASO	TX		09/27/2007		386,867	0	0	0	0	0	0	0	11,627	0	0	0
28121	EL PASO	TX		09/17/2007		156,153	0	0	0	0	0	0	0	4,693	0	0	0
28122	EL PASO	TX		09/17/2007		147,712	0	0	0	0	0	0	0	4,440	0	0	0
28123	EL PASO	TX		09/27/2007		230,713	0	0	0	0	0	0	0	6,934	0	0	0
28124	EL PASO	TX		09/17/2007		285,577	0	0	0	0	0	0	0	8,583	0	0	0
28125	EL PASO	TX		09/27/2007		171,628	0	0	0	0	0	0	0	5,158	0	0	0
28126	EL PASO	TX		08/27/2007		183,844	0	0	0	0	0	0	0	5,608	0	0	0
28127	EL PASO	TX		08/27/2007		211,700	0	0	0	0	0	0	0	6,458	0	0	0
28128	EL PASO	TX		08/27/2007		224,234	0	0	0	0	0	0	0	6,840	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
28129	EL PASO	TX		09/17/2007		284,171	0	0	0	0	0	0	0	8,541	0	0	0
28181	EL PASO	TX		02/12/2008		3,022,761	0	0	0	0	0	0	0	84,127	0	0	0
28369	DALLAS	TX		03/25/2011		35,124	0	0	0	0	0	0	0	1,473	0	0	0
28370	GRANBURY	TX		03/25/2011		34,345	0	0	0	0	0	0	0	1,440	0	0	0
28371	SAN ANTONIO	TX		03/25/2011		40,145	0	0	0	0	0	0	0	1,684	0	0	0
28394	AUSTIN	TX		05/04/2011		3,368,531	0	0	0	0	0	0	0	13,744	0	0	0
28514	PLANO	TX		09/23/2011		4,168,823	0	0	0	0	0	0	0	20,368	0	0	0
28515	HOUSTON	TX		09/23/2011		1,601,071	0	0	0	0	0	0	0	7,823	0	0	0
28585	FT WORTH	TX		02/01/2012		3,139,599	0	0	0	0	0	0	0	111,089	0	0	0
28597	HOUSTON	TX		03/07/2012		11,345,487	0	0	0	0	0	0	0	56,164	0	0	0
28763	AUSTIN	TX		09/28/2012		6,488,078	0	0	0	0	0	0	0	52,510	0	0	0
28770	DALLAS	TX		08/29/2012		3,646,667	0	0	0	0	0	0	0	19,065	0	0	0
28779	DALLAS	TX		10/15/2012		30,236,064	0	0	0	0	0	0	0	145,286	0	0	0
28813	AUSTIN	TX		01/25/2013		6,647,319	0	0	0	0	0	0	0	39,127	0	0	0
28858	HOUSTON	TX		02/27/2013		2,387,886	0	0	0	0	0	0	0	23,044	0	0	0
28886	KATY	TX		06/05/2013		4,295,753	0	0	0	0	0	0	0	126,852	0	0	0
28960	VICTORIA	TX		12/06/2013		176,218	0	0	0	0	0	0	0	1,549	0	0	0
29017	SAN ANTONIO	TX		07/02/2014		3,517,504	0	0	0	0	0	0	0	15,986	0	0	0
29056	DALLAS	TX		06/13/2014		1,009,818	0	0	0	0	0	0	0	5,204	0	0	0
29058	ARLINGTON	TX		06/13/2014		1,009,818	0	0	0	0	0	0	0	5,204	0	0	0
29059	RICHARDSON	TX		06/13/2014		2,428,372	0	0	0	0	0	0	0	12,514	0	0	0
29060	HOUSTON	TX		06/13/2014		1,529,754	0	0	0	0	0	0	0	7,883	0	0	0
29108	SPRING	TX		10/30/2014		4,808,198	0	2,389	0	0	2,389	0	0	0	0	0	0
29145	WESLACO	TX		01/15/2015		834,775	0	0	0	0	0	0	0	4,944	0	0	0
29166	LUFKIN	TX		04/29/2015		775,251	0	0	0	0	0	0	0	5,339	0	0	0
29168	WACO	TX		04/29/2015		258,417	0	0	0	0	0	0	0	1,780	0	0	0
29169	WACO	TX		04/29/2015		331,490	0	0	0	0	0	0	0	1,528	0	0	0
29255	HOUSTON	TX		09/24/2015		6,118,664	0	0	0	0	0	0	0	43,926	0	0	0
29274	WOODLANDS	TX		12/17/2015		343,434	0	0	0	0	0	0	0	1,323	0	0	0
29276	WOODLANDS	TX		12/17/2015		530,303	0	0	0	0	0	0	0	2,043	0	0	0
29277	CONROE	TX		12/17/2015		797,978	0	0	0	0	0	0	0	3,074	0	0	0
29278	WOODLANDS	TX		12/17/2015		434,350	0	0	0	0	0	0	0	1,673	0	0	0
29279	SPRING	TX		12/17/2015		292,924	0	0	0	0	0	0	0	1,128	0	0	0
29280	WOODLANDS	TX		12/17/2015		853,533	0	0	0	0	0	0	0	3,288	0	0	0
29282	COPPELL	TX		12/17/2015		242,425	0	0	0	0	0	0	0	934	0	0	0
29283	SPRING	TX		12/17/2015		161,610	0	0	0	0	0	0	0	622	0	0	0
29284	MANSFIELD	TX		12/17/2015		343,443	0	0	0	0	0	0	0	1,323	0	0	0
29369	DALLAS	TX		01/28/2016		0	0	0	0	0	0	0	0	4,179	0	0	0
2830602	EL PASO	TX		10/07/2010		28,844,021	0	0	0	0	0	0	0	120,593	0	0	0
2881302	AUSTIN	TX		01/25/2013		8,240,189	0	0	0	0	0	0	0	47,807	0	0	0
28905	SANDY	UT		07/19/2013		7,926,902	0	0	0	0	0	0	0	35,955	0	0	0
28917	ST GEORGE	UT		07/31/2013		5,394,310	0	0	0	0	0	0	0	35,594	0	0	0
28930	SANDY	UT		07/31/2013		1,172,676	0	0	0	0	0	0	0	7,738	0	0	0
28933	SALT LAKE CITY	UT		11/22/2013		6,818,284	0	0	0	0	0	0	0	9,519	0	0	0
28937	DRAPER	UT		10/28/2014		1,035,010	0	26	0	0	26	0	0	0	0	0	0
29348	OREM	UT		01/22/2016		0	0	0	0	0	0	0	0	3,457	0	0	0
29366	SALT LAKE CITY	UT		01/28/2016		0	0	0	0	0	0	0	0	6,574	0	0	0
26972	CHANTILLY	VA		04/10/2001		2,818,149	0	0	0	0	0	0	0	105,911	0	0	0
28003	ALEXANDRIA	VA		11/29/2006		12,915,967	0	0	0	0	0	0	0	89,316	0	0	0
28107	ALEXANDRIA	VA		08/29/2007		3,085,068	0	0	0	0	0	0	0	27,454	0	0	0
28297	COLONIAL HEIGHTS	VA		09/23/2010		5,859,842	0	0	0	0	0	0	0	61,786	0	0	0
28574	ALEXANDRIA	VA		02/14/2012		22,498,962	0	0	0	0	0	0	0	346	0	0	0
28595	NORFOLK	VA		04/03/2012		6,961,337	0	0	0	0	0	0	0	116,983	0	0	0
28713	RICHMOND	VA		04/03/2012		5,110,229	0	0	0	0	0	0	0	25,956	0	0	0
28741	MC LEAN	VA		06/01/2012		6,421,633	0	0	0	0	0	0	0	44,855	0	0	0
28876	RICHMOND	VA		05/08/2013		6,496,136	0	0	0	0	0	0	0	27,608	0	0	0
28952	HAMPTON	VA		12/06/2013		428,798	0	0	0	0	0	0	0	3,768	0	0	0
28962	FAIRFAX	VA		12/06/2013		646,134	0	0	0	0	0	0	0	5,678	0	0	0
28997	ALEXANDRIA	VA		02/05/2014		5,199,803	0	0	0	0	0	0	0	197	0	0	0
2871302	RICHMOND	VA		04/03/2012		549,685	0	0	0	0	0	0	0	2,779	0	0	0

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2871303	RICHMOND	VA		04/03/2012		54,706	0	0	0	0	0	0	0	303	0	0	0
28145	SEATTLE	WA		08/24/2007		2,132,709	0	0	0	0	0	0	0	18,038	0	0	0
28173	EVERETT	WA		12/28/2007		5,987,218	0	0	0	0	0	0	0	60,772	0	0	0
28480	SEATTLE	WA		08/09/2011		6,034,507	0	0	0	0	0	0	0	63,423	0	0	0
28761	SEATTLE	WA		06/01/2012		10,828,336	0	0	0	0	0	0	0	47,084	0	0	0
28990	BELLEVUE	WA		09/10/2014		1,965,747	0	0	0	0	0	0	0	7,923	0	0	0
29011	SEATTLE	WA		03/05/2014		2,016,473	0	0	0	0	0	0	0	13,024	0	0	0
29012	SEATTLE	WA		03/05/2014		1,920,450	0	0	0	0	0	0	0	12,404	0	0	0
29114	EVERETT	WA		11/12/2014		9,844,023	0	2,419	0	0	2,419	0	0	0	0	0	0
1542110	VANCOUVER	WA		12/29/1998		641,140	0	0	0	0	0	0	0	47,202	0	0	0
3007230	PUYALLUP	WA		09/23/1998		1,130,385	0	0	0	0	0	0	0	35,110	0	0	0
28509	NEW BERLIN	WI		09/23/2011		650,603	0	0	0	0	0	0	0	3,179	0	0	0
28710	MILWAUKEE	WI		04/03/2012		14,206,545	0	0	0	0	0	0	0	72,157	0	0	0
28772	NEW BERLIN	WI		08/29/2012		585,659	0	0	0	0	0	0	0	3,062	0	0	0
28798	HOWARD	WI		11/15/2012		2,046,970	0	0	0	0	0	0	0	13,708	0	0	0
29030	MILWAUKEE	WI		04/15/2014		3,003,872	0	0	0	0	0	0	0	15,662	0	0	0
29072	HOWARD	WI		07/28/2014		1,087,595	0	0	0	0	0	0	0	6,305	0	0	0
29121	MILWAUKEE	WI		02/20/2015		14,150,684	0	0	0	0	0	0	0	118,954	0	0	0
2871002	MILWAUKEE	WI		04/03/2012		1,528,135	0	0	0	0	0	0	0	7,726	0	0	0
2871003	MILWAUKEE	WI		04/03/2012		152,196	0	0	0	0	0	0	0	779	0	0	0
28182	CHARLESTON	WV		01/24/2008		4,080,331	0	0	0	0	0	0	0	22,784	0	0	0
28404	CHARLESTON	WV		05/02/2011		4,187,898	0	0	0	0	0	0	0	19,603	0	0	0
0299999. Mortgages with partial repayments						1,845,321,188	0	2,728	0	0	2,728	0	0	19,569,604	0	0	0
0599999 - Totals						1,877,301,766	0	2,375	0	0	2,375	0	31,780,744	51,549,829	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	CLARION PARTNERS DEBT INVEST FUND	WILMINGTON	DE	CLARION PARTNERS DEBT INVEST FUND		11/20/2015		0	4,356,100	0	4,857,650	34.407
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated								0	4,356,100	0	4,857,650	XXX
000000-00-0	DYAL PARTNERS III PE	WILMINGTON	DE	DYAL PARTNERS III PE		01/08/2016	3	4,024,565	0	0	6,732,948	0.462
000000-00-0	MACHINE ZONE SERIES D	WILMINGTON	DE	MACHINE ZONE SERIES D		02/18/2016	3	3,359,980	0	0	21	0.084
000000-00-0	TA SUBORDINATED DEBT FUND IV LP	WILMINGTON	DE	TA SUBORDINATED DEBT FUND IV LP		02/22/2016	3	350,000	70,000	0	6,580,000	1.295
000000-00-0	TA XII-A	WILMINGTON	DE	TA XII-A		02/22/2016	3	192,500	175,000	0	6,632,500	0.175
000000-00-0	CI CAPITAL INVESTORS III LP	WILMINGTON	DE	CI CAPITAL INVESTORS III LP		03/14/2016	3	901,925	0	0	9,598,075	1.386
000000-00-0	COMVEST INVESTMENT PARTNERS V BALP	WILMINGTON	DE	COMVEST INVESTMENT PARTNERS V BALP		11/02/2015	3	0	399,794	0	6,054,522	5.504
000000-00-0	GENSTAR CAPITAL PARTNERS VII	WILMINGTON	DE	GENSTAR CAPITAL PARTNERS VII		10/01/2015	3	0	84,340	0	11,906,488	0.000
000000-00-0	AMERICAN SECURITIES PARTNERS VII	WILMINGTON	DE	AMERICAN SECURITIES PARTNERS VII		01/19/2016	3	95,970	0	0	10,500,000	0.000
000000-00-0	ABRY PARTNERS VII LP	WILMINGTON	DE	ABRY PARTNERS VII LP		10/01/2015	3	0	11,601	0	1,759,565	0.055
000000-00-0	SOLAR UNITRANCHE	WILMINGTON	DE	SOLAR UNITRANCHE		11/20/2015		0	64,042	0	7,078,807	6.678
000000-00-0	GREAT HILL EQUITY PARTNERS V-A LP	WILMINGTON	DE	GREAT HILL EQUITY PARTNERS V-A LP		04/29/2015	3	0	40,250	0	0	0.671
000000-00-0	INSIGHT VENT PTNS GWTH-BUYOUT FUND	GRAND CAYMAN	CYM	INSIGHT VENT PTNS GWTH-BUYOUT FUND		05/11/2015	3	0	174,205	0	1,150,625	0.166
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VI	WILMINGTON	DE	ARCLIGHT ENERGY PARTNERS FUND VI		08/14/2015	3	0	514,018	0	5,624,451	0.190
000000-00-0	AUDAX PRIVATE EQUITY FUND V-A LP	WILMINGTON	DE	AUDAX PRIVATE EQUITY FUND V-A LP		01/25/2016	3	252,330	0	0	8,497,670	0.560
000000-00-0	CARRHAE CAPITAL FUND III	LONDON	GBR	CARRHAE CAPITAL FUND III		09/01/2014	12	0	16,868	0	0	0.000
000000-00-0	ENCAP ENERGY CAPITAL FUND X LP	HOUSTON	TX	ENCAP ENERGY CAPITAL FUND X LP		03/26/2015	3	0	198,607	0	4,688,003	0.137
000000-00-0	INSIGHT VENTURE PARTNERS IX LP	NEW YORK	NY	INSIGHT VENTURE PARTNERS IX LP		03/24/2015	3	0	208,031	0	4,970,000	0.229
000000-00-0	THOMAS BRAVO SPECIAL OPS FUND II-A LP	WILMINGTON	DE	THOMAS BRAVO SPECIAL OPS FUND II-A LP		04/29/2015	3	0	1,049,082	0	1,054,644	1.945
000000-00-0	METALMARK CAP PARTNERS II LP	NEW YORK	NY	METALMARK CAP PARTNERS II LP		12/11/2014	3	0	432,158	0	1,307,488	1.001
000000-00-0	KAYNE SENIOR CREDIT FUND II LP	LOS ANGELES	CA	KAYNE SENIOR CREDIT FUND II LP		12/19/2014		0	1,576,822	0	2,725,654	7.224
000000-00-0	FS EQUITY PARTNERS VII LP	LOS ANGELES	CA	FS EQUITY PARTNERS VII LP		11/03/2014	3	0	55,794	0	5,706,644	0.956
000000-00-0	NGP NATURAL RESOURCES XI LP	IRVING	TX	NGP NATURAL RESOURCES XI LP		11/05/2014	3	0	324,700	0	7,480,858	0.226
000000-00-0	QUANTUM ENERGY PARTNERS VI LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS VI LP		02/02/2015	3	0	285,553	0	7,030,808	0.620
000000-00-0	TENASKA POWER FUND, L.P. PRVT	WILMINGTON	DE	TENASKA POWER FUND, L.P. PRVT		10/12/2005	3	0	6,235	0	0	1.195
000000-00-0	JEFFERIES CAPITAL PARTNERS IV L.P. PRVT	WILMINGTON	DE	JEFFERIES CAPITAL PARTNERS IV L.P. PRVT		06/19/2006	3	0	4,029	0	305,858	1.736
1599999. Joint Venture Interests - Common Stock - Unaffiliated								9,177,271	5,691,128	0	117,385,627	XXX
000000-00-0	POMONA VOYA HOLDINGS IV LP	WILMINGTON	DE	POMONA VOYA HOLDINGS IV LP		07/15/2008	3	0	280,000	0	2,130,061	9.638
000000-00-0	POMONA VOYA HOLDINGS V LP	WILMINGTON	DE	POMONA VOYA HOLDINGS V LP		01/10/2012	3	0	400,000	0	3,471,345	25.587
1699999. Joint Venture Interests - Common Stock - Affiliated								0	680,000	0	5,601,405	XXX
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VIII	WILMINGTON	DE	BLACKSTONE REAL ESTATE PARTNERS VIII		08/18/2015		0	1,186,552	0	5,908,895	0.094
000000-00-0	INVESCO US VALUE ADD FUND IV LP	WILMINGTON	DE	INVESCO US VALUE ADD FUND IV LP		04/28/2015		0	2,030,864	0	6,628,068	2.185
1799999. Joint Venture Interests - Real Estate - Unaffiliated								0	3,217,416	0	12,536,963	XXX
4499999. Total - Unaffiliated								9,177,271	13,264,644	0	134,780,240	XXX
4599999. Total - Affiliated								0	680,000	0	5,601,405	XXX
4699999 - Totals								9,177,271	13,944,644	0	140,381,646	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	HARBERT POWER FUND III, LLC PRVT	WILMINGTON	DE	RETURN OF CAPITAL		02/29/2016	82,381	0	0	0	0	0	0	82,381	82,381	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	BOSTON MILLENNIA FUND II, LP PRVT	BOSTON	MA	RETURN OF CAPITAL		03/31/2016	236,924	0	0	0	0	0	0	236,924	236,924	0	0	0	0
000000-00-0	TENASKA POWER FUND II, L.P. PRVT	WILMINGTON	DE	RETURN OF CAPITAL		01/21/2016	7,063,917	0	0	0	0	0	0	7,063,917	7,063,917	0	0	0	0
000000-00-0	BERKSHIRE FUNDS VI ,LP PRVT	BOSTON	MA	RETURN OF CAPITAL		03/31/2016	210,208	0	0	0	0	0	0	210,208	210,208	0	0	0	0
000000-00-0	DYAL PARTNERS III PE	WILMINGTON	DE	RETURN OF CAPITAL		01/27/2016	179,969	0	0	0	0	0	0	179,969	179,969	0	0	0	0
000000-00-0	AMERICAN SECURITIES PARTNERS VII	WILMINGTON	DE	RETURN OF CAPITAL		03/31/2016	95,970	0	0	0	0	0	0	95,970	95,970	0	0	0	0
000000-00-0	SOLAR UNITRANCHE	WILMINGTON	DE	RETURN OF CAPITAL		03/31/2016	15,042	0	0	0	0	0	0	15,042	15,042	0	0	0	0
000000-00-0	BLACKSTONE COMDTY FUND	NEW YORK	NY	RETURN OF CAPITAL		02/02/2016	717,803	0	0	0	0	0	0	717,803	717,803	0	0	0	0
000000-00-0	CARRHAE CAPITAL FUND III	LONDON	GBR	RETURN OF CAPITAL		03/29/2016	2,106,360	0	0	0	0	0	0	2,106,360	2,106,360	0	0	0	0
000000-00-0	FIRST LIEN LOAN PROGRAM LLC	NEW YORK	NY	RETURN OF CAPITAL		01/31/2016	28,671	0	0	0	0	0	0	28,671	28,671	0	0	0	0
000000-00-0	PETERSHILL FUND II LP	NEW YORK	NY	RETURN OF CAPITAL		03/31/2016	1,114,746	0	0	0	0	0	0	1,114,746	1,114,746	0	0	0	0
000000-00-0	METALMARK CAP PARTNERS II LP	NEW YORK	NY	RETURN OF CAPITAL		03/31/2016	58,306	0	0	0	0	0	0	58,306	58,306	0	0	0	0
000000-00-0	KAYNE SENIOR CREDIT FUND II LP	LOS ANGELES	CA	RETURN OF CAPITAL		03/31/2016	186,491	0	0	0	0	0	0	186,491	186,491	0	0	0	0
000000-00-0	QUANTUM ENERGY PARTNERS VI LP	HOUSTON	TX	RETURN OF CAPITAL		03/31/2016	1,236	0	0	0	0	0	0	1,236	1,236	0	0	0	0
000000-00-0	THUNDER PARENT INC	SAN FRANCISCO	CA	RETURN OF CAPITAL		02/29/2016	295,773	0	0	0	0	0	0	295,773	295,773	0	0	0	0
1599999. Joint Venture Interests - Common Stock - Unaffiliated							12,393,797	0	0	0	0	0	0	12,393,797	12,393,797	0	0	0	0
000000-00-0	POMONA CAPITAL VIII LP	WILMINGTON	DE	RETURN OF CAPITAL		03/31/2016	1,894,619	0	0	0	0	0	0	1,894,619	1,894,619	0	0	0	0
000000-00-0	AIG Global Benefits Network	Loaned or leased to others			12/01/2003	02/26/2016	106,902	0	0	0	0	0	0	106,902	106,902	0	0	0	0
1699999. Joint Venture Interests - Common Stock - Affiliated							2,001,521	0	0	0	0	0	0	2,001,521	2,001,521	0	0	0	0
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VIII	WILMINGTON	DE	RETURN OF CAPITAL		03/31/2016	4,331	0	0	0	0	0	0	4,331	4,331	0	0	0	0
000000-00-0	INVESCO US VALUE ADD FUND IV LP	WILMINGTON	DE	RETURN OF CAPITAL		03/21/2016	1,917,578	0	0	0	0	0	0	1,917,578	1,917,578	0	0	0	0
1799999. Joint Venture Interests - Real Estate - Unaffiliated							1,921,909	0	0	0	0	0	0	1,921,909	1,921,909	0	0	0	0
4499999. Total - Unaffiliated							14,315,706	0	0	0	0	0	0	14,315,706	14,315,706	0	0	0	0
4599999. Total - Affiliated							2,001,521	0	0	0	0	0	0	2,001,521	2,001,521	0	0	0	0
4699999 - Totals							16,317,227	0	0	0	0	0	0	16,317,227	16,317,227	0	0	0	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
912803-DJ-9	TREASURY STRIP (PRIN)		02/29/2016	TRANSFER IN		3,266,820	6,000,000	0	1
912810-RQ-3	TREASURY BOND		02/25/2016	NOMURA		19,646,955	20,000,000	15,110	1
912828-L9-9	TREASURY NOTE		02/12/2016	GOLDMAN SACHS & CO		10,100,391	10,000,000	40,797	1
912828-N8-9	TREASURY NOTE		02/17/2016	HSBC SECURITIES (USA) INC.		5,025,977	5,000,000	3,400	1
912828-P5-3	TREASURY NOTE		03/01/2016	BANK OF AMERICA SECURITIES LLC		9,933,984	10,000,000	3,297	1
0599999. Subtotal - Bonds - U.S. Governments						47,974,127	51,000,000	62,604	XXX
105756-BW-9	BRAZIL FEDERATIVE REPUBLIC OF (GO	F	02/29/2016	TRANSFER IN		735,240	1,056,000	4,693	3FE
698299-BF-0	PANAMA REPUBLIC OF (GOVERNMENT)	F	03/10/2016	MORGAN STANLEY & CO. INC.		6,237,945	6,300,000	0	2FE
900123-CK-4	TURKEY (REPUBLIC OF)	F	03/02/2016	BANK OF AMERICA SECURITIES LLC		8,907,930	9,000,000	0	2FE
90015L-AA-5	TURKIYE IHRACAT KREDI BANKASI AS	F	02/01/2016	CITIGROUP GLOBAL MARKETS INC		2,240,280	2,250,000	0	2FE
91086Q-BG-2	MEXICO (UNITED MEXICAN STATES) (GO	F	01/13/2016	CITIGROUP GLOBAL MARKETS INC		4,485,420	4,500,000	0	2FE
1099999. Subtotal - Bonds - All Other Governments						22,606,815	23,106,000	4,693	XXX
010831-BE-4	ALAMEDA CNTY CALIF JT PWRS AUTH LE		02/04/2016	VARIOUS		6,050,861	4,370,000	52,182	1FE
02765U-EK-6	AMERICAN MUN PWR OHIO INC		03/02/2016	TRANSFERS		4,510,980	3,000,000	14,821	1FE
072024-NV-0	BAY AREA TOLL AUTH CALIF TOLL BRDG		03/02/2016	TRANSFERS		10,027,640	7,000,000	213,638	1FE
13077C-TL-8	CALIFORNIA ST UNIV REV		01/12/2016	CANTOR FITZGERALD		333,598	260,000	3,465	1FE
185468-RU-1	CLEBURNE TEX		01/13/2016	DO NOT USE - RBC CAPITAL MARKETS		205,000	205,000	0	1FE
196581-BB-7	COLORADO SCH MINES ENTERPRISES REV		02/10/2016	MORGAN KEEGAN RAYMOND JAMES		1,387,562	1,080,000	14,153	1FE
196711-LZ-6	COLORADO ST CRFS PARTN		02/03/2016	WELLS FARGO		460,418	360,000	9,224	1FE
42521R-BF-8	HENDERSON NEV PUB IMPT TR REV		01/05/2016	MORGAN KEEGAN RAYMOND JAMES		431,129	435,000	508	2FE
452152-UP-4	ILLINOIS (STATE OF)		03/02/2016	TRANSFERS		4,809,950	5,000,000	75,333	2FE
454898-QY-6	INDIANA MUNI POWER		01/21/2016	MORGAN KEEGAN RAYMOND JAMES		1,695,096	1,405,000	4,708	1FE
560425-3P-3	MAINE HEALTH & HIGHER EDL FACS		02/09/2016	MORGAN KEEGAN RAYMOND JAMES		700,271	515,000	3,910	1FE
57429L-AM-8	MARYLAND ST TRANSN AUTH LTD		02/05/2016	MORGAN KEEGAN RAYMOND JAMES		443,768	360,000	2,594	1FE
57582P-WH-9	MASSACHUSETTS ST		02/04/2016	MESIROW FINANCIAL INC.		777,085	685,000	685	1FE
576000-KW-2	MASSACHUSETTS ST SCH BLDG AUTH DED		01/21/2016	WELLS FARGO		571,046	480,000	2,989	1FE
592041-WJ-2	MET GOVT NASHVILLE & DAVIDSON		03/18/2016	JP MORGAN CHASE		720,000	720,000	0	1FE
59259Y-CA-5	METROPOLITAN TRANSN AUTH N Y REV F		01/22/2016	WELLS FARGO		1,246,906	960,000	12,572	1FE
594712-PP-0	MICHIGAN ST UNIV REVS FORMERLY MIC		02/04/2016	CANTOR FITZGERALD		3,631,146	2,990,000	89,210	1FE
646139-W3-5	NJ ST TPK AUTH		03/02/2016	TRANSFERS		5,822,600	4,000,000	54,369	1FE
649907-P3-0	NEW YORK ST DORM AUTH REVS NON		01/05/2016	MORGAN KEEGAN RAYMOND JAMES		161,440	160,000	179	2FE
685869-EJ-4	OREGON HEALTH SCIENCES UNIV RE		01/28/2016	JP MORGAN CHASE		689,504	630,000	2,713	1FE
709223-ZZ-7	PENNSYLVANIA ST TPK COMMN TPK REV		03/10/2016	MORGAN KEEGAN RAYMOND JAMES		2,264,094	1,800,000	28,917	1FE
79642B-2F-9	SAN ANTONIO TX WTR REVENUE		02/03/2016	PIPER JAFFRAY & CO		485,000	485,000	0	1FE
79742G-AF-8	SAN DIEGO CNTY CALIF REGL ARPT		01/20/2016	CANTOR FITZGERALD		1,755,536	1,600,000	5,967	1FE
79765R-TL-3	SAN FRANCISCO CALIF CITY & CNTY PU		01/26/2016	BARCLAYS / BARCAP		2,018,995	1,440,000	24,464	1FE
80168Q-EA-6	SANTA CLARA VY CALIF WTR DIST		03/18/2016	JP MORGAN CHASE		900,000	900,000	0	1FE
875124-GY-9	TAMPA BAY WTR FLA A REGL WTR S		01/13/2016	MORGAN KEEGAN RAYMOND JAMES		400,000	400,000	0	1FE
934867-DJ-8	WARREN CNTY KY INDL BLDG REVENUE		01/14/2016	BANK OF AMERICA		480,000	480,000	0	1FE
93976A-AH-5	WASHINGTON ST CONVENTION CTR PUB F		01/26/2016	MORGAN KEEGAN RAYMOND JAMES		737,835	580,000	3,063	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						53,717,460	42,300,000	619,664	XXX
130685-WB-2	CALIFORNIA ST PUB WKS BRD		01/26/2016	SAMUEL A RAMIREZ & CO., INC.		724,789	495,000	13,566	1FE
167560-PL-9	CHICAGO ILL MET WTR RECLAMATION DI		03/02/2016	TRANSFERS		3,591,540	3,000,000	45,760	1FE
455057-SV-2	INDIANA ST FIN AUTH REV		03/10/2016	MORGAN KEEGAN RAYMOND JAMES		479,257	360,000	2,902	1FE
54473E-NS-9	LOS ANGELES CNTY CALIF PUB WKS FIN		01/21/2016	MORGAN KEEGAN RAYMOND JAMES		251,627	175,000	6,481	1FE
91412G-DZ-5	UNIVERSITY CALIF REVS		03/02/2016	VARIOUS		9,026,087	7,190,000	127,306	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						14,073,300	11,220,000	196,015	XXX
12532L-AA-3	CGGS_16-RNDA		03/21/2016	CITIGROUP GLOBAL MARKETS INC		7,999,941	8,000,000	17,767	1FE
12593A-AZ-8	COMM_15-CR23		03/15/2016	DEUTSCHE BANK SECURITIES, INC.		3,035,859	3,000,000	4,576	1FE
12635W-AA-5	COMM_16-787S		02/19/2016	DEUTSCHE BANK SECURITIES, INC.		4,119,687	4,000,000	3,545	1FE
30225A-BJ-1	ESA_13-ESH7		02/11/2016	DEUTSCHE BANK SECURITIES, INC.		7,379,213	7,370,000	9,687	1FE
30711X-AB-0	CAS_13-C01		02/11/2016	BARCLAYS CAPITAL INC		3,365,000	3,365,000	12,204	1
30711X-AD-6	CAS_14-C01		02/23/2016	HFD NOMURA SECURITIES INC		4,788,281	5,000,000	670	1
30711X-AF-1	CAS_14-C02		03/23/2016	VARIOUS		9,764,056	11,151,567	10,437	1
30711X-AH-7	CAS_14-C02		03/23/2016	BANK OF AMERICA SECURITIES LLC		3,038,734	3,400,000	1,019	1
30711X-AK-0	CAS_14-C03		03/23/2016	VARIOUS		14,166,898	15,760,000	25,985	1
30711X-AM-6	CAS_14-C03		01/25/2016	BANK OF AMERICA SECURITIES LLC		878,203	1,000,000	277	1
30711X-AT-1	CAS_2015_C01		03/15/2016	VARIOUS		11,069,616	11,577,682	29,698	2
30711X-AX-2	CAS_2015-C02		03/03/2016	CREDIT SUISSE SECURITIES (USA) LLC		1,406,836	1,500,000	2,218	2
3136AD-PL-7	FNMA_13-34		01/26/2016	NATIONAL ALLIANCE CAPITAL MANAGEMENT		6,224,005	6,818,492	3,465	1FE
3136AE-DC-8	FNMA_13-51		02/24/2016	HFD NOMURA SECURITIES INC		1,876,804	1,915,106	1,139	1FE

STATEMENT AS OF MARCH 31, 2016 OF THE ReliaStar Life Insurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
3136AG-Z5-4	FNMA_13-117		02/24/2016	AK CAPITAL LLC		3,647,116	3,370,133	25,628	1FE
3136AQ-5J-5	FNA_16-M2		02/09/2016	CREDIT SUISSE SECURITIES (USA) LLC		3,058,610	2,998,822	8,096	1FE
3136AR-BD-9	FNMA_16-2		01/13/2016	BANK OF AMERICA SECURITIES LLC		5,173,828	0	20,453	1FE
3137AX-TU-7	FHLMC_4156		02/24/2016	HFD NOMURA SECURITIES INC		1,036,381	1,057,532	4,070	1FE
3137AY-ZG-9	FHLMC_4170		02/24/2016	HFD NOMURA SECURITIES INC		1,470,000	1,500,000	3,126	1FE
3137B6-V3-2	FHLMC_4286		03/17/2016	J.P. MORGAN SECURITIES, INC.		3,220,644	0	20,458	1FE
3137BE-3Q-5	FHLMC_4386		03/15/2016	CREDIT SUISSE SECURITIES (USA) LLC		2,757,784	0	7,558	1FE
3137BM-Y2-6	FHLMC_4553		02/10/2016	KGS ALPHA CAPITAL MARKETS LP		3,537,975	4,781,047	0	1FE
3137G0-AD-1	STACR_13-DN2		01/22/2016	WACHOVIA CAPITAL MARKETS LLC		968,242	1,000,000	260	1
3137G0-AM-1	STACR_14-DN1		02/09/2016	J.P. MORGAN SECURITIES, INC.		1,851,328	2,000,000	4,927	1
3137G0-BK-4	STACR_14-DN3		02/12/2016	J.P. MORGAN SECURITIES, INC.		5,455,313	6,000,000	17,706	1
3137G0-CH-0	STACR_14-HQ2		03/21/2016	VARIOUS		4,561,231	5,145,000	6,845	1
3137G0-CU-1	STACR_14-DN4		02/25/2016	BARCLAYS CAPITAL INC		950,430	1,000,000	693	1
3137G0-EJ-4	STACR_15-HQ1		02/04/2016	VARIOUS		999,127	1,080,000	1,903	2
3138L8-UH-5	FNMA 30YR MULTI		01/14/2016	KGS ALPHA CAPITAL MARKETS LP		1,112,941	1,036,499	2,298	1FE
3138LD-A9-4	FNMA >7 YR BALLOON MULTI		02/22/2016	DUNCAN-WILLIAMS, INC		438,780	412,000	1,000	1FE
3138LD-HB-2	FNMA >7 YR BALLOON MULTI		02/19/2016	DUNCAN-WILLIAMS, INC		639,258	625,000	1,719	1FE
31395N-XY-8	FNMA_06-56		01/27/2016	J.P. MORGAN SECURITIES, INC.		2,719,239	0	15,153	1FE
31396R-GS-0	FHLMC_3149		02/16/2016	NATIONAL ALLIANCE CAPITAL MANAGEMENT		53,525	49,105	38	1FE
31396Y-FA-5	FNMA_08-2		02/04/2016	CITIGROUP GLOBAL MARKETS INC		3,993,459	0	45,375	1FE
31413X-SH-7	FNMA VARIABLE BALLOON MULTI		03/28/2016	DUNCAN-WILLIAMS, INC		675,919	568,596	2,677	1FE
36251H-AA-0	GSMS_16-ICE2		03/10/2016	GOLDMAN SACHS & CO		4,000,000	4,000,000	0	1FE
38376G-2S-8	GNMA_11-103		03/08/2016	JEFFERIES & COMPANY, INC.		978,459	1,028,266	1,055	1FE
38376G-4U-1	GNMA_11-121		03/08/2016	JEFFERIES & COMPANY, INC.		680,430	744,402	713	1FE
38376G-W5-5	GNMA_11-86		03/08/2016	JEFFERIES & COMPANY, INC.		976,391	1,023,739	1,051	1FE
38378B-AP-4	GNMA_11-164		03/08/2016	JEFFERIES & COMPANY, INC.		711,891	752,453	768	1FE
38378B-AX-7	GNMA_11-161		03/01/2016	VARIOUS		385,424	409,946	331	1FE
38378B-CP-2	GNMA_12-2		03/01/2016	VARIOUS		390,008	409,663	334	1FE
38378B-DK-2	GNMA_12-19		03/01/2016	VARIOUS		382,079	407,471	326	1FE
38378B-EQ-8	GNMA_12-28		03/01/2016	VARIOUS		373,411	404,957	313	1FE
38378B-SW-0	GNMA_12-46		03/01/2016	VARIOUS		377,352	404,851	319	1FE
38378B-YH-6	GNMA_12-86		03/08/2016	JEFFERIES & COMPANY, INC.		816,032	887,292	848	1FE
38378K-R8-4	GNMA_13-118		03/01/2016	CAPITALIZED INTEREST		11,417	11,417	0	1FE
38378N-3Z-4	GNMA_14-75		03/01/2016	CAPITALIZED INTEREST		11,375	11,375	0	1FE
38378N-DL-4	GNMA_13-145		03/01/2016	CAPITALIZED INTEREST		59,633	59,633	0	1FE
38378N-F8-1	GNMA_14-50		03/01/2016	CAPITALIZED INTEREST		60,473	60,473	0	1FE
38378N-HX-4	GNMA_13-179		03/01/2016	CAPITALIZED INTEREST		158,270	158,270	0	1FE
38378N-PS-6	GNMA_14-16		03/01/2016	CAPITALIZED INTEREST		80,457	80,457	0	1FE
38378N-TE-3	GNMA_14-14		03/01/2016	CAPITALIZED INTEREST		101,860	101,860	0	1FE
38378N-WJ-8	GNMA_14-17		03/01/2016	CAPITALIZED INTEREST		93,966	93,966	0	1FE
38378X-SZ-5	GNMA_14-150		03/01/2016	CAPITALIZED INTEREST		29,325	29,325	0	1FE
38379C-Y4-2	GNMA_14-96		02/18/2016	KGS ALPHA CAPITAL MARKETS LP		3,333,382	0	22,268	1FE
38379K-7T-9	GNMA_15-173		02/05/2016	CITIGROUP GLOBAL MARKETS INC		1,488,990	1,619,568	1,215	1FE
38379K-JT-6	GNMA_15-47		02/05/2016	MORGAN STANLEY & CO. INC.		1,704,023	1,800,520	1,449	1FE
38379R-HU-0	GNMA_16-39		03/21/2016	CITIGROUP GLOBAL MARKETS INC		1,916,728	2,022,265	4,887	1FE
38379U-AH-9	GNMA_15-18		03/01/2016	VARIOUS		1,124,924	1,342,519	1,113	1FE
38379U-EG-7	GNMA_16-26		02/12/2016	JEFFERIES & COMPANY, INC.		2,808,750	3,000,000	7,000	1FE
38379U-FA-9	GNMA_16-28		02/12/2016	J.P. MORGAN SECURITIES, INC.		2,742,656	3,000,000	7,000	1FE
38379U-FV-3	GNMA_16-24		03/03/2016	CREDIT SUISSE SECURITIES (USA) LLC		3,949,228	0	9,251	1FE
50184B-AA-6	LCCM_13-GCP		02/10/2016	MORGAN STANLEY & CO. INC.		3,101,836	3,000,000	4,468	1FE
74932Q-AA-8	RBSCF_13-GSP		03/02/2016	BANK OF AMERICA SECURITIES LLC		6,330,000	6,000,000	3,834	1FE
902055-AA-0	LBTY_16-225L		02/17/2016	CITIGROUP GLOBAL MARKETS INC		5,149,866	5,000,000	13,988	1FE
BIN0U4-S1-1	FNMA_16-28		02/24/2016	DUNCAN-WILLIAMS, INC		2,609,381	2,538,000	7,343	1FE
BIN0UF-PL-5	FNMA_15-88		03/17/2016	DUNCAN-WILLIAMS, INC		1,182,344	1,150,000	2,916	1FE
BIN0UJ-5A-3	FNMA_15-88		03/31/2016	DUNCAN-WILLIAMS, INC		934,313	900,000	1,110	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						176,488,937	158,934,269	406,570	XXX
00206R-CU-4	AT&T INC		03/29/2016	BAML		2,466,371	2,250,000	18,363	2FE
00206R-CY-6	AT&T INC		03/17/2016	CORPORATE ACTION		1,998,400	2,000,000	578	2FE
00206R-DB-5	AT&T INC		03/17/2016	CORPORATE ACTION		749,775	750,000	158	2FE
00206R-DC-3	AT&T INC		03/17/2016	CORPORATE ACTION		1,894,110	1,900,000	38,987	2FE
00206R-DG-4	AT&T INC		03/17/2016	CORPORATE ACTION		34,698,000	30,000,000	85,000	2FE
00287Y-AS-8	ABBVIE INC		03/02/2016	TRANSFERS		4,991,155	5,000,000	73,764	2FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
00817Y-AM-0	AETNA INC		03/02/2016	TRANSFERS		2,428,195	2,650,000	34,008	1FE
012725-AD-9	ALBEMARLE CORPORATION		03/02/2016	TRANSFERS		472,991	500,000	7,267	2FE
01959L-AA-0	ALLINA HEALTH SYSTEM		03/10/2016	MORGAN KEEGAN RAYMOND JAMES		2,503,106	2,285,000	36,358	1FE
02209S-AR-4	ALTRIA GROUP INC.		03/02/2016	TRANSFERS		5,033,484	4,500,000	24,859	1FE
023135-AQ-9	AMAZON.COM INC		03/02/2016	TRANSFERS		2,177,394	2,000,000	25,300	2FE
024836-AB-4	AMERICAN CAMPUS COMMUNITIES OPERAT		03/02/2016	TRANSFERS		2,038,772	2,000,000	15,125	2FE
025816-BF-5	AMERICAN EXPRESS CO		03/02/2016	TRANSFERS		2,849,109	3,000,000	31,725	1FE
02660X-AD-6	AHMA_06-2		03/02/2016	TRANSFERS		13,093,348	19,313,509	3,693	6FE
031162-BK-5	AMGEN INC		03/02/2016	TRANSFERS		3,566,472	3,500,000	56,078	2FE
031162-BZ-2	AMGEN INC		03/02/2016	TRANSFERS		1,412,640	1,500,000	23,100	2FE
032654-AK-1	ANALOG DEVICES INC		03/02/2016	TRANSFERS		3,106,659	3,000,000	36,658	1FE
035242-AL-0	ANHEUSER-BUSCH INBEV FINANCE INC		01/13/2016	DEUTSCHE BANK SECURITIES, INC.		1,992,420	2,000,000	0	1FE
035242-AM-8	ANHEUSER-BUSCH INBEV FINANCE INC		01/13/2016	BANK OF AMERICA SECURITIES LLC		4,958,300	5,000,000	0	1FE
035242-AN-6	ANHEUSER-BUSCH INBEV FINANCE INC		03/02/2016	VARIOUS		18,751,488	18,000,000	68,600	1FE
037833-AL-4	APPLE INC		03/02/2016	TRANSFERS		4,623,630	5,000,000	65,771	1FE
037833-BH-2	APPLE INC		03/02/2016	TRANSFERS		2,480,330	2,500,000	34,635	1FE
05526Q-AA-4	BAMLL_15-200P		02/23/2016	BANK OF AMERICA SECURITIES LLC		2,764,570	2,750,000	5,877	1FM
05946X-H9-7	BAFC_05-H 4A1		01/01/2016	CAPITALIZED INTEREST		0	3,919	0	1FM
06051G-FC-8	BANK OF AMERICA CORP		02/25/2016	BAML		7,449,680	7,000,000	38,889	2FE
06406F-AA-1	BANK OF NEW YORK MELLON CORP		02/16/2016	J.P. MORGAN SECURITIES, INC.		3,496,535	3,500,000	0	1FE
07284R-AA-0	BAYLOR COLLEGE OF MEDICINE		03/02/2016	VARIOUS		7,425,747	6,800,000	104,683	1FE
075887-BG-3	BECTON DICKINSON & CO		03/02/2016	TRANSFERS		2,544,450	2,500,000	26,678	2FE
09062X-AD-5	BIOGEN INC		03/16/2016	CITIGROUP GLOBAL MARKETS		3,276,870	3,000,000	2,600	2FE
097023-AG-0	BOEING CO		03/02/2016	TRANSFERS		1,896,537	1,295,000	34,749	1FE
10103D-AA-4	BOSTON MEDICAL CENTER		03/23/2016	MORGAN STANLEY		1,823,826	1,800,000	0	2FE
114259-AP-9	BROOKLYN UNION GAS CO		03/07/2016	BANK OF AMERICA SECURITIES LLC		150,000	150,000	0	1FE
12189L-AW-1	BURLINGTON NORTHERN SANTA FE LLC		03/02/2016	TRANSFERS		1,921,712	2,000,000	35,967	1FE
12189Q-AB-6	BURLINGTON NORTHERN SANTA FE LLC		03/02/2016	TRANSFERS		1,208,865	1,000,000	9,432	1FE
12189T-AJ-3	BURLINGTON NORTHERN SANTA FE CORPO		03/02/2016	TRANSFERS		3,795,438	3,000,000	20,100	1FE
126408-GS-6	CSX CORP		03/02/2016	TRANSFERS		3,504,408	3,000,000	65,828	2FE
14040H-BG-9	CAPITAL ONE FINANCIAL CORPORATION		03/02/2016	TRANSFERS		1,434,123	1,500,000	4,267	2FE
151020-AU-8	CELGENE CORP		03/02/2016	TRANSFERS		3,029,031	3,000,000	9,167	2FE
15135B-AG-6	CENTENE ESCROW CORP		01/28/2016	WACHOVIA CAPITAL MARKETS LLC		30,000	30,000	0	3FE
161175-AP-9	CCO SAFARI II LLC		03/02/2016	TRANSFERS		5,199,150	5,000,000	120,674	2FE
172967-JU-6	CITIGROUP INC		03/28/2016	JPM SECURITIES		6,269,820	6,000,000	46,500	2FE
20030N-AM-3	COMCAST CORPORATION		03/02/2016	TRANSFERS		1,262,858	1,000,000	30,817	1FE
20030N-AY-7	COMCAST CORPORATION		03/02/2016	TRANSFERS		1,915,566	1,500,000	18,013	1FE
20030N-BB-6	COMCAST CORP		03/02/2016	TRANSFERS		7,600,128	6,000,000	6,400	1FE
209111-EL-3	CONSOLIDATED EDISON COMPANY OF NEW		03/02/2016	TRANSFERS		4,798,232	4,000,000	111,800	1FE
23317H-AB-8	DDR CORP		03/02/2016	TRANSFERS		1,857,015	1,925,000	20,213	2FE
25151K-AC-3	DBALT_07-3		03/02/2016	TRANSFERS		14,885,736	19,995,989	7,245	2AM
254709-AL-2	DISCOVER FINANCIAL SERVICES		03/02/2016	TRANSFERS		936,965	1,000,000	313	2FE
26884T-AN-2	ERAC USA FINANCE LLC		03/02/2016	TRANSFERS		4,583,555	5,000,000	13,750	2FE
277432-AL-4	EASTMAN CHEMICAL CO		03/02/2016	TRANSFERS		870,179	1,000,000	800	2FE
278865-AM-2	ECOLAB INC		03/02/2016	TRANSFERS		2,765,973	2,500,000	33,993	2FE
281020-AJ-6	EDISON INTERNATIONAL		03/02/2016	CITIGROUP GLOBAL MARKETS INC		1,999,120	2,000,000	0	1FE
283677-AZ-5	EL PASO ELECTRIC CO		03/21/2016	WACHOVIA CAPITAL MARKETS LLC		1,570,515	1,500,000	23,542	2FE
29379V-BC-6	ENTERPRISE PRODUCTS OPERATING LLC		03/02/2016	TRANSFERS		2,197,740	2,500,000	7,792	2FE
30161N-AR-2	EXELON CORP		03/02/2016	TRANSFERS		4,031,388	4,000,000	46,467	2FE
30231G-AT-9	EXXON MOBIL CORP		02/29/2016	CITIGROUP GLOBAL MARKETS INC		1,000,000	1,000,000	0	1FE
313747-AV-9	FEDERAL REALTY INVESTMENT TRUST		03/02/2016	TRANSFERS		1,352,780	1,342,000	16,104	1FE
31428X-BG-0	FEDEX CORP		03/21/2016	GOLDMAN SACHS & CO		1,493,415	1,500,000	0	2FE
341099-CH-0	FLORIDA POWER CORPORATION		03/02/2016	TRANSFERS		4,210,193	3,250,000	98,601	1FE
345370-CA-6	FORD MOTOR COMPANY		03/02/2016	TRANSFERS		4,854,132	4,000,000	42,217	2FE
35671D-BJ-3	FREEPORT-MCMORAN COPPER & GOLD INC		02/29/2016	MORGAN STANLEY & CO. INC.		2,210,000	4,250,000	66,938	3FE
3622EB-AB-4	GSMS_07-4		03/02/2016	TRANSFERS		2,554,207	5,021,543	976	6FE
37045V-AK-6	GENERAL MOTORS CO		02/18/2016	GOLDMAN SACHS & CO		4,746,200	4,750,000	0	2FE
37045V-AL-4	GENERAL MOTORS CO		03/17/2016	MORGAN STANLEY		2,251,860	2,000,000	10,875	2FE
37045X-BF-2	GENERAL MOTORS FINANCIAL CO INC		02/25/2016	J.P. MORGAN SECURITIES, INC.		4,996,450	5,000,000	0	2FE
373334-JW-2	GEORGIA POWER CO		03/02/2016	TRANSFERS		2,921,805	3,000,000	61,633	1FE
375558-AS-2	GILEAD SCIENCES INC		03/02/2016	TRANSFERS		5,728,285	5,000,000	75,333	1FE
375558-AX-1	GILEAD SCIENCES INC		03/02/2016	TRANSFERS		4,405,486	4,250,000	88,400	1FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
38143U-8F-1	GOLDMAN SACHS GROUP INC		02/22/2016	GOLDMAN SACHS & CO		2,246,265	2,250,000	0	1FE
384802-AB-0	WW GRAINGER INC		03/02/2016	TRANSFERS		1,070,257	1,000,000	10,478	1FE
40414L-AE-9	HCP INC		03/02/2016	TRANSFERS		2,158,728	2,000,000	13,500	2FE
406216-BA-8	HALLIBURTON CO		03/02/2016	TRANSFERS		2,710,019	3,500,000	49,000	1FE
41242*-BB-7	HARDWOOD FUNDING LLC		02/29/2016	PRIVATE DIRECT		1,000,000	1,000,000	0	1FE
41242*-BD-3	HARDWOOD FUNDING LLC		02/29/2016	PRIVATE DIRECT		2,000,000	2,000,000	0	1FE
413875-AN-5	HARRIS CORP		03/15/2016	JPM SECURITIES		1,755,750	1,500,000	23,831	2FE
42217K-AX-4	HEALTH CARE REIT INC		03/02/2016	TRANSFERS		2,320,822	2,000,000	62,111	2FE
446150-AJ-3	HUNTINGTON BANCSHARES INC		03/09/2016	GOLDMAN SACHS & CO		3,493,105	3,500,000	0	2FE
454889-AM-8	INDIANA MICHIGAN POWER COMPANY		03/02/2016	TRANSFERS		3,435,330	3,000,000	86,717	2FE
45780D-BW-1	INSTITUTE FOR ADVANCED STUDY		03/21/2016	MORGAN KEEGAN RAYMOND JAMES		366,811	360,000	5,368	1FE
45780D-BX-9	INSTITUTE FOR ADVANCED STUDY		03/10/2016	MORGAN KEEGAN RAYMOND JAMES		1,497,541	1,440,000	17,356	1FE
458140-AT-7	INTEL CORP		03/02/2016	TRANSFERS		10,730,500	10,000,000	51,722	1FE
459200-JH-5	INTERNATIONAL BUSINESS MACHINES CO		02/16/2016	J.P. MORGAN SECURITIES, INC.		496,180	500,000	0	1FE
46590K-AD-6	JPMCC_15-JP1		03/02/2016	BANK OF AMERICA SECURITIES LLC		1,756,844	1,700,000	1,034	1FE
46625H-JB-7	JPMORGAN CHASE & CO		03/02/2016	TRANSFERS		4,631,528	4,000,000	32,356	1FE
478160-BU-7	JOHNSON & JOHNSON		02/25/2016	J.P. MORGAN SECURITIES, INC.		198,950	200,000	0	1FE
478160-BV-5	JOHNSON & JOHNSON		02/25/2016	J.P. MORGAN SECURITIES, INC.		198,672	200,000	0	1FE
478165-AH-6	SC JOHNSON & SON INC		03/02/2016	TRANSFERS		2,710,528	2,500,000	46,510	1FE
487836-BQ-0	KELLOGG COMPANY		02/25/2016	MORGAN STANLEY		5,940,180	6,000,000	0	2FE
49427R-AL-6	KILROY REALTY LP		03/02/2016	TRANSFERS		1,038,047	1,000,000	20,781	2FE
50076Q-AE-6	KRAFT FOODS GROUP INC		03/02/2016	TRANSFERS		4,223,754	4,100,000	52,958	2FE
50540R-AS-1	LABORATORY CORP OF AMERICA		03/02/2016	TRANSFERS		2,791,023	3,000,000	14,100	2FE
50706U-AB-1	LAGO RESORT & CASINO LLC		03/21/2016	CREDIT SUISSE SECURITIES (USA) LLC		3,920,000	4,000,000	0	4FE
513075-BJ-9	LAMAR MEDIA CORP		01/25/2016	J.P. MORGAN SECURITIES, INC.		10,000	10,000	0	3FE
52524G-AA-0	LXS_07-7N		03/02/2016	TRANSFERS		14,778,940	21,304,568	4,269	1AM
53621@-AE-6	LION INDUSTRIAL PROPERTIES LP		03/31/2016	PRIVATE DIRECT		500,000	500,000	0	2Z
548661-CL-9	LOWES COMPANIES INC		03/02/2016	TRANSFERS		2,390,082	2,000,000	45,756	1FE
548661-CP-0	LOWES COMPANIES INC		03/02/2016	TRANSFERS		2,225,632	1,700,000	54,013	1FE
559080-AJ-5	MAGELLAN MIDSTREAM PARTNERS LP		03/02/2016	TRANSFERS		761,236	1,000,000	20,067	2FE
570535-AQ-7	MARKEL CORPORATION		03/29/2016	WACHOVIA CAPITAL MARKETS LLC		2,869,753	2,900,000	0	2FE
571748-BA-9	MARSH & MCLENNAN COMPANIES INC		03/09/2016	CITIGROUP GLOBAL MARKETS INC		1,997,760	2,000,000	0	1FE
578454-AD-2	MAYO CLINIC		03/10/2016	BANK OF AMERICA		1,980,000	1,980,000	0	1FE
58013M-FA-7	MCDONALD S CORP		03/02/2016	TRANSFERS		5,202,380	5,000,000	59,583	2FE
581557-BC-8	MCKESSON CORP		03/22/2016	VARIOUS		6,086,664	6,000,000	75,280	2FE
585055-BD-7	MEDTRONIC INC		03/02/2016	TRANSFERS		2,876,462	2,750,000	60,767	1FE
585055-BU-9	MEDTRONIC INC		03/02/2016	TRANSFERS		3,884,754	3,675,000	81,207	1FE
594918-AM-6	MICROSOFT CORPORATION		03/02/2016	TRANSFERS		1,721,933	1,500,000	6,404	1FE
594918-BD-5	MICROSOFT CORP		03/02/2016	TRANSFERS		1,811,217	1,900,000	4,948	1FE
594918-BL-7	MICROSOFT CORP		03/02/2016	VARIOUS		6,414,186	6,000,000	90,483	1FE
59562V-AM-9	MIDAMERICAN ENERGY HLDG CO		03/02/2016	TRANSFERS		2,363,788	2,000,000	53,083	1FE
59562V-BD-8	MIDAMERICAN ENERGY HOLDINGS CO		03/02/2016	TRANSFERS		6,893,536	6,400,000	102,542	1FE
60871R-AD-2	MOLSON COORS BREWING CO		03/02/2016	TRANSFERS		5,209,028	5,350,000	93,625	2FE
61166W-AV-3	MONSANTO COMPANY		03/02/2016	TRANSFERS		1,641,598	2,000,000	31,161	1FE
61747Y-DY-8	MORGAN STANLEY		03/02/2016	TRANSFERS		7,663,016	8,000,000	38,222	1FE
617482-V9-2	MORGAN STANLEY		03/02/2016	TRANSFERS		6,130,095	5,000,000	38,073	1FE
649757-AA-9	NEW YORK PUBLIC LIBRARY		02/03/2016	CANTOR FITZGERALD		4,470,336	4,320,000	19,114	1FE
651229-AY-2	NEWELL RUBBERMAID INC.		03/18/2016	JPM SECURITIES		1,893,084	1,900,000	0	2FE
65473Q-AX-1	NISOURCE FINANCE CORP		03/02/2016	TRANSFERS		2,309,538	2,000,000	27,106	2FE
665772-CB-3	NORTHERN STATES POWER COMPANY (MIN		03/02/2016	TRANSFERS		3,907,599	3,000,000	50,000	1FE
66989H-AF-5	NOVARTIS CAPITAL CORP		02/12/2016	GOLDMAN SACHS & CO		1,971,600	2,000,000	30,217	1FE
68389X-AE-5	ORACLE CORP		03/02/2016	TRANSFERS		6,360,445	5,000,000	128,194	1FE
68389X-AW-5	ORACLE CORP		03/02/2016	TRANSFERS		4,084,712	4,000,000	29,500	1FE
713448-DD-7	PEPSICO INC		02/19/2016	J.P. MORGAN SECURITIES, INC.		264,478	250,000	4,017	1FE
718172-BD-0	PHILIP MORRIS INTERNATIONAL INC		03/02/2016	TRANSFERS		9,288,983	8,350,000	126,642	1FE
72650R-AZ-5	PLAINS ALL AMERICAN PIPELINE LP		01/06/2016	RBC CAPITAL MARKETS		6,162,450	7,000,000	28,389	2FE
73358W-JA-3	PORT AUTHORITY OF NEW YORK AND NEW		03/02/2016	TRANSFERS		5,028,250	5,000,000	96,590	1FE
74456Q-BQ-8	PUBLIC SERVICE ELECTRIC		02/29/2016	MITSUBISHI UFJ SECURITIES (USA), INC		1,592,896	1,600,000	0	1FE
745867-AW-1	PULTE GROUP INC		02/25/2016	CITIGROUP GLOBAL MARKETS INC		250,000	250,000	0	3FE
747525-AF-0	QUALCOMM INCORPORATED		03/02/2016	TRANSFERS		2,989,401	3,000,000	30,763	1FE
75974@-AA-0	RENEWABLE POWER GENERATION LLC		03/31/2016	PRIVATE DIRECT		7,100,000	7,100,000	0	2Z
761713-AY-2	REYNOLDS AMERICAN INC		03/02/2016	TRANSFERS		2,027,380	1,825,000	42,289	2FE

SCHEDULE D - PART 3

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

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761713-AZ-9	REYNOLDS AMERICAN INC		03/02/2016	TRANSFERS		2,357,692	2,000,000	58,767	2FE
81618T-AC-4	SELECT INCOME REIT		03/02/2016	TRANSFERS		2,254,152	2,450,000	11,025	2FE
828807-CE-5	SIMON PROPERTY GROUP LP		03/02/2016	TRANSFERS		6,868,827	5,250,000	35,438	1FE
832696-AP-3	JM SMUCKER CO/THE		02/26/2016	BARCLAYS		3,016,710	3,000,000	60,885	2FE
84756N-AG-4	SPECTRA ENERGY PARTNERS LP		03/02/2016	TRANSFERS		1,945,490	2,500,000	53,750	2FE
853496-AB-3	STANDARD INDUSTRIES INC		02/18/2016	BANK OF AMERICA SECURITIES LLC		120,000	120,000	0	3FE
863667-AJ-0	STRYKER CORPORATION		03/03/2016	BAML		988,940	1,000,000	0	2FE
867914-BK-8	SUNTRUST BANKS INC		02/29/2016	SUNTRUST		4,989,150	5,000,000	0	2FE
871829-AY-3	SYSCO CORPORATION		03/02/2016	TRANSFERS		4,038,740	4,000,000	85,683	2FE
871829-BD-8	SYSCO CORPORATION		03/22/2016	GOLDMAN SACHS & CO		996,570	1,000,000	0	2FE
87284@-AA-0	TCFC FINANCE CO LLC		03/30/2016	CAPITALIZED INTEREST		17,052	17,052	0	2FE
887317-AL-9	TIME WARNER INC		03/02/2016	TRANSFERS		4,368,297	4,125,000	113,151	2FE
891490-AT-1	TOSCO CORPORATION		03/02/2016	TRANSFERS		4,514,480	4,000,000	19,861	1FE
899042-AC-9	TUFTS MEDICAL CENTER INC		01/20/2016	MORGAN KEEGAN RAYMOND JAMES		445,422	385,000	1,797	2FE
90131H-BL-8	21ST CENTURY FOX AMERICA INC		03/02/2016	TRANSFERS		1,960,278	1,775,000	36,723	2FE
90131H-BZ-7	21ST CENTURY FOX AMERICA INC		03/02/2016	TRANSFERS		2,608,080	2,675,000	50,023	2FE
90265E-AK-6	UDR INC		03/02/2016	TRANSFERS		2,069,958	2,000,000	36,667	2FE
907818-CF-3	UNION PACIFIC CORPORATION		03/02/2016	TRANSFERS		2,637,692	2,000,000	13,250	1FE
907818-DY-1	UNION PACIFIC CORP		03/02/2016	TRANSFERS		1,541,280	1,500,000	7,042	1FE
91324P-CR-1	UNITEDHEALTH GROUP INCORPORATED		03/02/2016	TRANSFERS		5,093,127	4,700,000	32,247	1FE
91324P-CU-4	UNITEDHEALTH GROUP INCORPORATED		02/22/2016	WACHOVIA CAPITAL MARKETS LLC		2,492,375	2,500,000	0	1FE
920253-AE-1	VALMONT INDUSTRIES INC		03/02/2016	TRANSFERS		867,523	1,000,000	22,750	2FE
92277G-AF-4	VENTAS REALTY LP		03/02/2016	TRANSFERS		1,760,426	2,000,000	8,750	2FE
92343V-BT-0	VERIZON COMMUNICATIONS INC		03/02/2016	TRANSFERS		603,051	500,000	15,647	2FE
92343V-CK-8	VERIZON COMMUNICATIONS INC		03/02/2016	TRANSFERS		4,817,870	5,000,000	10,804	2FE
927804-FE-9	VIRGINIA ELECTRIC AND POWER CO		03/02/2016	TRANSFERS		3,865,875	3,000,000	51,329	1FE
92890H-AD-4	WEA FINANCE LLC /WESTFIELD UK & EU		03/02/2016	TRANSFERS		4,942,810	5,000,000	112,153	2FE
931142-DQ-3	WAL-MART STORES INC		02/26/2016	BARCLAYS		6,229,810	5,900,000	91,614	1FE
931427-AC-2	WALGREENS BOOTS ALLIANCE INC		03/02/2016	TRANSFERS		4,501,200	5,000,000	72,667	2FE
93364B-AA-8	WAMU_07-OA5 1A		03/02/2016	TRANSFERS		12,307,950	15,733,751	2,885	1FM
93934F-QQ-8	WMALT_06-AR3 A1B		01/01/2016	CAPITALIZED INTEREST		0	424	0	3FM
947074-AK-6	WEATHERFORD INTERNATIONAL INC		02/29/2016	BANK OF AMERICA		1,845,000	3,000,000	41,933	3FE
94974B-GK-0	WELLS FARGO & CO		02/25/2016	WELLS FARGO		13,583,500	14,000,000	182,000	1FE
976656-BZ-0	WISCONSIN ELECTRIC POWER CO		03/02/2016	TRANSFERS		3,715,287	3,000,000	45,600	1FE
BIN0T8-70-9	GPT OPERATING PARTNERSHIP LP		01/12/2016	PRIVATE DIRECT		1,000,000	1,000,000	0	2Z
707886-A@-6	PENN WEST PETROLEUM LTD PRVT	I	02/16/2016	CAPITALIZED INTEREST		12,348	12,348	0	3
867229-AE-6	SUNCOR ENERGY INC	A	03/02/2016	TRANSFERS		3,638,816	4,000,000	59,222	2FE
878742-AE-5	TECK COMINCO LIMITED	A	02/29/2016	JP MORGAN CHASE CORPORATE		2,625,000	5,000,000	125,903	4FE
878742-AW-5	TECK RESOURCES LTD	A	02/29/2016	TRANSFER IN		5,100,000	10,000,000	76,389	4FE
895945-G*-8	TRICAN WELL SERVICE LTD	A	02/01/2016	VARIOUS		0	164,128	0	4Z
895945-G@-6	TRICAN WELL SERVICE LTD	A	12/01/2015	PRIVATE DIRECT		0	84,698	0	4Z
00507U-AF-8	ACTAVIS FUNDING SCS	F	03/02/2016	TRANSFERS		1,025,184	1,000,000	8,769	2FE
00507U-AH-4	ACTAVIS FUNDING SCS	F	03/02/2016	TRANSFERS		4,433,877	4,350,000	48,055	2FE
03938L-AS-3	ARCELORMITTAL SA	F	02/29/2016	TRANSFER IN		2,362,500	3,000,000	107,542	3FE
05530Q-AK-6	BAT INTERNATIONAL FINANCE PLC	F	03/02/2016	TRANSFERS		1,069,015	1,000,000	8,997	1FE
05541V-AF-3	BG ENERGY CAPITAL PLC	F	03/02/2016	TRANSFERS		925,542	1,000,000	20,215	1FE
055450-AH-3	BHP BILLITON FINANCE	F	03/02/2016	TRANSFERS		562,763	500,000	535	1FE
055451-AV-0	BHP BILLITON FINANCE (USA) LTD	F	03/02/2016	TRANSFERS		979,957	1,000,000	21,806	1FE
05579H-AB-8	BNZ INTERNATIONAL FUNDING LIMITED	F	02/23/2016	J.P. MORGAN SECURITIES, INC.		999,300	1,000,000	0	1FE
15639K-AB-8	CENTRICA PLC	F	03/02/2016	TRANSFERS		4,058,900	4,000,000	84,208	2FE
225433-AF-8	CREDIT SUISSE GROUP FUNDING GUERNS	F	03/02/2016	TRANSFERS		4,611,916	5,125,000	77,729	2FE
268317-AC-8	ELECTRICITE DE FRANCE	F	03/02/2016	TRANSFERS		4,969,112	4,000,000	31,661	1FE
268317-AK-0	ELECTRICITE DE FRANCE SA	F	03/02/2016	TRANSFERS		4,793,230	5,000,000	30,469	1FE
404280-AV-1	HSBC HOLDINGS PLC	F	03/01/2016	HSBC SECURITIES (USA) INC.		997,720	1,000,000	0	1FE
40637C-A*-1	HALMA PLC	F	01/06/2016	PRIVATE DIRECT		250,000	250,000	0	1Z
40637C-A@-9	HALMA PLC	F	01/06/2016	PRIVATE DIRECT		250,000	250,000	0	1Z
49989A-AB-5	KOC HOLDING AS	F	03/09/2016	CITIGROUP GLOBAL MARKETS INC		11,152,688	11,250,000	0	2FE
50247V-AC-3	LYB INTERNATIONAL FINANCE BV	F	03/02/2016	TRANSFERS		2,280,163	2,500,000	58,229	2FE
53944V-AH-2	LLOYDS BANK PLC	F	03/02/2016	TRANSFERS		1,006,032	1,000,000	10,986	1FE
55608P-AV-6	MACQUARIE BANK LTD	F	01/12/2016	CITIGROUP GLOBAL MARKETS INC		4,991,900	5,000,000	0	1FE
685218-AB-5	ORANGE SA	F	03/02/2016	TRANSFERS		2,169,724	2,000,000	9,472	2FE
714264-AK-4	PERNOD-RICARD SA	F	03/02/2016	TRANSFERS		3,133,731	3,000,000	23,833	2FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
71647N-AK-5	PETROBRAS GLOBAL FINANCE BV	F	02/29/2016	J.P. MORGAN SECURITIES, INC.		723,466	1,138,000	37,127	4FE
71656L-BK-6	PETROLEOS MEXICANOS	F	01/28/2016	BANK OF AMERICA SECURITIES LLC		6,737,513	6,750,000	0	2FE
767201-AD-8	RIO TINTO FINANCE (USA) LTD	F	03/02/2016	TRANSFERS		564,272	500,000	5,146	1FE
76720A-AD-8	RIO TINTO FINANCE (USA) PLC	F	03/02/2016	TRANSFERS		882,396	1,000,000	21,771	1FE
80281L-AD-7	SANTANDER UK GROUP HOLDINGS PLC	F	01/05/2016	BARCLAYS CAPITAL INC		1,997,980	2,000,000	0	2FE
86562M-AC-4	SUMITOMO MITSUI FINANCIAL GROUP IN	F	03/02/2016	GOLDMAN SACHS & CO		400,000	400,000	0	1FE
EK5851-40-8	ISRAEL ELECTRIC CORPORATION LTD	F	03/16/2016	BARCLAYS CAPITAL INC		1,839,200	1,760,000	31,310	2FE
G0369@-AU-0	ANGLIAN WATER SERVICES LTD	F	02/23/2016	BARCLAYS CAPITAL INC		629,910	600,000	8,192	1
G2624@-AJ-2	DAIRY CREST GROUP PLC	F	03/23/2016	PRIVATE DIRECT		4,100,000	4,100,000	0	2Z
G2905*-AA-3	EARLS THIRTEEN LTD	F	01/11/2016	DEUTSCHE BANK SECURITIES, INC.		1,975,303	1,946,111	3,986	2Z
G8056*-AA-7	SEVERN TRENT WATER LTD	F	03/03/2016	PRIVATE DIRECT		1,000,000	1,000,000	0	2Z
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						681,924,812	690,388,040	6,133,779	XXX
8399997. Total - Bonds - Part 3						996,785,451	976,948,309	7,423,325	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						996,785,451	976,948,309	7,423,325	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
92914J-43-1	VOYA INDEX SOLUTION 2060 PORT CL Z		03/29/2016	DIRECT	1,912.046	19,906		0	U
9299999. Subtotal - Common Stocks - Mutual Funds						19,906	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						19,906	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						19,906	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						19,906	XXX	0	XXX
9999999 - Totals						996,805,357	XXX	7,423,325	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					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 or Market In-dicator (a)
36202D-KL-4	GNMA2 30YR		03/01/2016	MBS PAYDOWN		1,619	1,619	1,619	1,619	0	0	0	0	0	1,619	0	0	0	17	11/20/2030	1FE
36202D-T6-8	GNMA2 30YR		03/01/2016	MBS PAYDOWN		6,280	6,280	6,391	6,281	0	(1)	0	(1)	0	6,280	0	0	0	52	08/20/2032	1FE
36202F-BA-3	GNMA II 30YR SF - JUMBO-CONFORMING		03/01/2016	MBS PAYDOWN		28,988	28,988	31,034	29,128	0	(140)	0	(140)	0	28,988	0	0	0	287	09/20/2039	1FE
36202F-HX-7	GNMA2 30YR		03/01/2016	MBS PAYDOWN		44,522	44,522	46,643	44,568	0	(46)	0	(46)	0	44,522	0	0	0	319	07/20/2040	1FE
36294Y-QS-6	GNMA 30YR		03/01/2016	MBS PAYDOWN		98,019	98,019	99,731	98,018	0	1	0	1	0	98,019	0	0	0	460	03/15/2037	1FE
912810-RQ-3	TREASURY BOND		03/29/2016	VARIOUS		11,727,881	12,100,000	11,886,408	0	0	207	0	207	0	11,886,614	0	(158,733)	(158,733)	21,951	02/15/2046	1
0599999. Subtotal - Bonds - U.S. Governments						11,907,309	12,279,428	12,071,826	179,614	0	21	0	21	0	12,066,042	0	(158,733)	(158,733)	23,086	XXX	XXX
31287V-3T-5	FGOLD 30YR		03/01/2016	MBS PAYDOWN		9	9	9	9	0	0	0	0	0	9	0	0	0	0	08/01/2032	1FE
31287V-GR-5	FGOLD 30YR		03/01/2016	MBS PAYDOWN		3	3	3	3	0	0	0	0	0	3	0	0	0	0	07/01/2032	1FE
31287X-NM-4	FGOLD 30YR		03/01/2016	MBS PAYDOWN		63	63	65	63	0	0	0	0	0	63	0	0	0	1	08/01/2032	1FE
3128M1-PQ-6	FGOLD 15YR GIANT		03/01/2016	MBS PAYDOWN		312	312	331	316	0	(4)	0	(4)	0	312	0	0	0	2	04/01/2016	1FE
3128M6-M6-2	FGOLD 30YR GIANT		03/01/2016	MBS PAYDOWN		30,033	30,033	32,572	30,097	0	(64)	0	(64)	0	30,033	0	0	0	342	08/01/2038	1FE
3128MM-GH-0	FGOLD 15YR GIANT		03/01/2016	MBS PAYDOWN		20,552	20,552	20,125	20,536	0	17	0	17	0	20,552	0	0	0	183	08/01/2022	1FE
3128PS-GU-5	FGOLD 15YR		03/01/2016	MBS PAYDOWN		47,423	47,423	49,661	47,488	0	(64)	0	(64)	0	47,423	0	0	0	330	09/01/2025	1FE
312904-2V-6	FHLMC_1037 Z		03/01/2016	MBS PAYDOWN		511	511	496	511	0	0	0	0	0	511	0	0	0	8	02/15/2021	1FE
312905-VE-9	FHLMC_197 Z		03/15/2016	VARIOUS		1,093	1,093	1,002	1,090	0	3	0	3	0	1,093	0	0	0	22	07/15/2022	1FE
312908-TA-4	FHLMC_1208 E		03/01/2016	MBS PAYDOWN		269	269	1,213	290	0	(21)	0	(21)	0	269	0	0	0	143	02/15/2022	1FE
312910-6W-7	FHLMC_1345 S		03/15/2016	INTEREST ONLY PAYMENT		0	0	1,709	926	0	(926)	0	(926)	0	0	0	0	0	274	07/15/2022	1FE
312929-FS-6	FGOLD 30YR		03/01/2016	MBS PAYDOWN		29,289	29,289	30,982	29,331	0	(42)	0	(42)	0	29,289	0	0	0	272	11/01/2038	1FE
31292G-BQ-8	FGOLD 30YR		03/01/2016	MBS PAYDOWN		5	5	5	5	0	0	0	0	0	5	0	0	0	0	07/01/2021	1FE
31292K-2X-4	FGOLD 30YR		03/01/2016	MBS PAYDOWN		186,346	186,346	194,311	186,476	0	(130)	0	(130)	0	186,346	0	0	0	1,288	08/01/2040	1FE
312939-WA-5	FGOLD 30YR		03/01/2016	MBS PAYDOWN		123,086	123,086	128,048	123,140	0	(55)	0	(55)	0	123,086	0	0	0	880	03/01/2040	1FE
312941-5R-4	FGOLD 30YR		03/01/2016	MBS PAYDOWN		23,981	23,981	25,064	23,985	0	(4)	0	(4)	0	23,981	0	0	0	93	08/01/2040	1FE
312941-K7-1	FGOLD 30YR		03/01/2016	MBS PAYDOWN		78,762	78,762	83,807	78,837	0	(75)	0	(75)	0	78,762	0	0	0	831	07/01/2040	1FE
312941-UW-5	FGOLD 30YR		03/01/2016	MBS PAYDOWN		48,072	48,072	51,204	48,173	0	(102)	0	(102)	0	48,072	0	0	0	298	08/01/2040	1FE
312941-VL-8	FGOLD 30YR		03/01/2016	MBS PAYDOWN		252,540	252,540	268,166	252,645	0	(104)	0	(104)	0	252,540	0	0	0	1,317	08/01/2040	1FE
312941-ZQ-3	FGOLD 30YR		03/01/2016	MBS PAYDOWN		12,536	12,536	13,107	12,565	0	(29)	0	(29)	0	12,536	0	0	0	96	08/01/2040	1FE
312942-M2-8	FGOLD 30YR		03/01/2016	MBS PAYDOWN		1,546	1,546	1,612	1,548	0	(2)	0	(2)	0	1,546	0	0	0	12	09/01/2040	1FE
31294K-JR-7	FGOLD 15YR		03/01/2016	MBS PAYDOWN		260	260	258	260	0	0	0	0	0	260	0	0	0	3	07/01/2017	1FE
31294K-UM-5	FGOLD 15YR		03/01/2016	MBS PAYDOWN		11,686	11,686	12,010	11,693	0	(6)	0	(6)	0	11,686	0	0	0	96	10/01/2018	1FE
31297A-ZR-8	FGOLD 30YR		03/01/2016	MBS PAYDOWN		12,677	12,677	12,970	12,707	0	(30)	0	(30)	0	12,677	0	0	0	126	06/01/2034	1FE
31325U-PC-4	FHSTR_304		03/15/2016	INTEREST ONLY PAYMENT		0	0	182,479	188,742	0	(188,742)	0	(188,742)	0	0	0	0	0	5,797	02/15/2042	1FE
31325U-RK-4	FHSTR_311		03/15/2016	INTEREST ONLY PAYMENT		0	0	124,331	123,627	0	(123,627)	0	(123,627)	0	0	0	0	0	5,066	08/15/2043	1FE
3132GF-BF-3	FREDDIE MAC GOLD		03/01/2016	MBS PAYDOWN		36,613	36,613	37,030	36,620	0	(8)	0	(8)	0	36,613	0	0	0	316	06/01/2041	1FE
3132HT-M9-4	FHSTR_308		03/01/2016	MBS PAYDOWN		245,797	245,797	174,516	245,043	0	754	0	754	0	245,797	0	0	0	0	07/15/2043	1FE
3132HT-QK-5	FHSTR_309		03/15/2016	MBS PAYDOWN		127,492	127,492	150,440	127,971	0	(480)	0	(480)	0	127,492	0	0	0	1,955	08/15/2043	1FE
3132HT-ZX-7	FHSTR_321		03/15/2016	MBS PAYDOWN		646,849	646,849	747,313	648,719	0	(1,870)	0	(1,870)	0	646,849	0	0	0	9,318	12/15/2043	1FE
3132HU-BW-2	FHSTR_333		03/15/2016	MBS PAYDOWN		122,598	122,598	145,068	122,973	0	(375)	0	(375)	0	122,598	0	0	0	1,728	08/15/2044	1FE
3132HU-CJ-0	FHSTR_332		03/15/2016	MBS PAYDOWN		524,955	524,955	608,619	526,898	0	(1,943)	0	(1,943)	0	524,955	0	0	0	8,555	08/15/2044	1FE
31335H-5U-3	FGOLD 20YR		03/01/2016	MBS PAYDOWN		52,640	52,640	53,873	52,675	0	(35)	0	(35)	0	52,640	0	0	0	479	10/01/2024	1FE
31339D-YW-2	FHLMC_2412 GS		03/15/2016	MBS PAYDOWN		30,316	30,316	33,272	30,207	0	109	0	109	0	30,316	0	0	0	1,041	02/15/2032	1FE
31339L-S9-2	FHLMC_2390 SD		03/15/2016	INTEREST ONLY PAYMENT		0	0	826	751	0	(751)	0	(751)	0	0	0	0	0	165	12/15/2031	1FE
31339M-EX-2	FHLMC_2389 SI		03/15/2016	INTEREST ONLY PAYMENT		0	0	2,288	1,383	0	(1,383)	0	(1,383)	0	0	0	0	0	278	06/15/2031	1FE
31339M-LE-6	FHLMC_2408 SM		03/15/2016	INTEREST ONLY PAYMENT		0	0	374	307	0	(307)	0	(307)	0	0	0	0	0	75	01/15/2032	1FE
3133T2-RJ-1	FHLMC_1609 IC		03/01/2016	MBS PAYDOWN		28,951	28,951	29,530	28,950	0	1	0	1	0	28,951	0	0	0	485	11/15/2023	1FE
3133T4-YU-4	FHLMC_1689 S		03/15/2016	INTEREST ONLY PAYMENT		0	0	4,579	2,926	0	(2,926)	0	(2,926)	0	0	0	0	0	760	03/15/2024	1FE
3133TD-PX-8	FSPC_T-11		03/01/2016	MBS PAYDOWN		46,807	46,807	51,385	46,891	0	(84)	0	(84)	0	46,807	0	0	0	531	01/25/2028	1FE
3133TJ-SA-2	FHLMC_2137 Z		03/01/2016	MBS PAYDOWN		28,968	28,968	30,362	28,999	0	(31)	0	(31)	0	28,968	0	0	0	305	03/15/2029	1FE
3133TN-WV-2	FHLMC_2232 S		03/17/2016	INTEREST ONLY PAYMENT		0	0	4,640	2,255	0	(2,255)	0	(2,255)	0	0	0	0	0	689	05/17/2030	1FE
3133TP-L7-2	FHLMC_2245 VE		03/01/2016	MBS PAYDOWN		33,887	33,887	27,601	33,714	0	173	0	173	0	33,887	0	0	0	724	05/15/2023	1FE
3133TP-TY-5	FHLMC_2254 S		03/15/2016	INTEREST ONLY PAYMENT		0	0	0	142	0	(142)	0	(142)	0	0	0	0	0	32	09/15/2030	1FE
3133TR-E8-4	FHLMC_2290 SJ		03/17/2016	INTEREST ONLY PAYMENT		0	0	8,918	4,018	0	(4,018)	0	(4,018)	0	0	0	0	0	1,175	11/17/2021	1FE
3133TS-BH-5	FHLMC_2293 S		03/15/2016	INTEREST ONLY PAYMENT		0	0	6,987	4,630	0	(4,630)	0	(4,630)	0	0	0	0	0	775	03/15/2031	1FE
3133TT-5D-9	FHLMC_2319 SE		03/15/2016	INTEREST ONLY PAYMENT		0	0	2,774	1,725	0	(1,725)	0	(1,725)	0	0	0	0	0	271	05/15/2031	1FE
3133TU-F8-6	FHLMC_2323 UC		03/15/2016	INTEREST ONLY PAYMENT		0	0	2,058	1,288	0	(1,288)	0	(1,288)	0	0	0	0	0	149	10/15/2028	1FE
3133TV-3Y-0	FHLMC_2353 SJ		03/15/2016	INTEREST ONLY PAYMENT		0	0	2,708	1,587	0	(1,587)	0	(1,587)	0	0	0	0	0	309	06/15/2031	1FE
313401-UN-9	FHLMC 30YR 1980-86		03/01/2016	VARIOUS		178	178	176	178	0	1	0	1	0	178	0	0	0	4	07/01/2016	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 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 or Market Indicator (a)
313401-UQ-2	FHLMC 30YR		03/01/2016	VARIOUS		934	934	803	931	0	3	0	3	0	934	0	0	0	15	07/01/2016	1FE
313401-VU-2	FHLMC 30YR		03/01/2016	VARIOUS		215	215	214	214	0	1	0	1	0	215	0	0	0	4	09/01/2016	1FE
313401-WJ-6	FHLMC 30YR		02/01/2016	MBS PAYDOWN		443	443	445	442	0	2	0	2	0	443	0	0	0	10	11/01/2016	1FE
313401-XK-2	FHLMC 30YR		02/01/2016	MBS PAYDOWN		48	48	45	48	0	0	0	0	0	48	0	0	0	2	03/01/2017	1FE
31340Y-JA-8	FHLMC_26 F		03/15/2016	VARIOUS		1,548	1,548	1,488	1,545	0	3	0	3	0	1,548	0	0	0	33	02/15/2020	1FE
31348R-X8-4	FHLMC 5/1 HYBRID ARM		03/01/2016	VARIOUS		1,192	1,192	1,176	1,187	0	5	0	5	0	1,192	0	0	0	6	05/01/2021	1FE
31358J-KC-4	FNMA_G-27 JQ		03/01/2016	MBS PAYDOWN		14,024	14,024	13,925	14,016	0	7	0	7	0	14,024	0	0	0	192	09/25/2021	1FE
31358J-XA-4	FNMA_G91-31 Z		03/01/2016	MBS PAYDOWN		2,040	2,040	1,923	2,039	0	2	0	2	0	2,040	0	0	0	29	10/25/2021	1FE
31358R-BM-4	FNMA_92-195 C		03/01/2016	MBS PAYDOWN		982	982	939	982	0	0	0	0	0	982	0	0	0	13	10/25/2022	1FE
31358S-DV-0	FNMA_00-17 SB		03/25/2016	INTEREST ONLY PAYMENT		0	0	2,482	1,611	0	(1,611)	0	(1,611)	0	0	0	0	0	400	07/25/2030	1FE
31358S-F9-7	FNMA_00-44 SC		03/25/2016	INTEREST ONLY PAYMENT		0	0	0	137	0	(137)	0	(137)	0	0	0	0	0	40	12/25/2030	1FE
31358S-N5-6	FNMA_00-46 EI		03/25/2016	MBS PAYDOWN		63,834	63,834	31,917	63,526	0	308	0	308	0	63,834	0	0	0	0	10/25/2023	1FE
31358S-NA-5	FNMA_00-31 SC		03/25/2016	INTEREST ONLY PAYMENT		0	0	2,959	1,400	0	(1,400)	0	(1,400)	0	0	0	0	0	299	03/25/2022	1FE
31358S-Q3-8	FNMA_00-46 WA		03/25/2016	MBS PAYDOWN		36,275	36,275	29,111	35,749	0	526	0	526	0	36,275	0	0	0	677	07/25/2023	1FE
31358S-ZT-1	FNMA_00-45 SJ		03/17/2016	INTEREST ONLY PAYMENT		0	0	5,734	596	0	(596)	0	(596)	0	0	0	0	0	1,085	11/17/2030	1FE
31358U-XS-0	FNMA_G93-19 O		03/01/2016	MBS PAYDOWN		9,701	9,701	9,175	9,694	0	7	0	7	0	9,701	0	0	0	105	04/25/2023	1FE
31359B-3B-1	FNMA_G93-27 SC		03/25/2016	MBS PAYDOWN		24,241	24,241	27,075	24,196	0	45	0	45	0	24,241	0	0	0	585	08/25/2023	1FE
31359N-6Y-2	FNMA_97-23 SH		03/25/2016	INTEREST ONLY PAYMENT		0	0	2,038	653	0	(653)	0	(653)	0	0	0	0	0	221	09/25/2023	1FE
31359N-7A-3	FNMA_97-23 SJ		03/01/2016	INTEREST ONLY PAYMENT		0	0	815	393	0	(393)	0	(393)	0	0	0	0	0	117	05/25/2023	1FE
31359R-QT-2	FNMA_97-92 SM		03/25/2016	INTEREST ONLY PAYMENT		0	0	1,831	1,488	0	(1,488)	0	(1,488)	0	0	0	0	0	314	10/25/2022	1FE
31359S-AR-1	FNMA_01-8 SH		03/17/2016	INTEREST ONLY PAYMENT		0	0	5,471	1,182	0	(1,182)	0	(1,182)	0	0	0	0	0	701	02/17/2031	1FE
31359S-QG-8	FNMA_01-10 SM		03/25/2016	MBS PAYDOWN		26,240	26,240	26,354	26,132	0	107	0	107	0	26,240	0	0	0	672	01/25/2024	1FE
31359T-H6-8	FNMA_98-40 S		03/17/2016	INTEREST ONLY PAYMENT		0	0	3,394	2,082	0	(2,082)	0	(2,082)	0	0	0	0	0	497	06/17/2028	1FE
31359U-WF-8	FNMA_98-W5 B2 144A		03/01/2016	MBS PAYDOWN		45,800	45,800	46,057	45,801	0	(2)	0	(2)	0	45,800	0	0	0	468	07/25/2028	1FE
313602-W4-2	FNMA_89-62 G		03/01/2016	MBS PAYDOWN		2,947	2,947	2,947	2,947	0	0	0	0	0	2,947	0	0	0	40	10/25/2019	1FE
313603-FR-8	FNMA_89-83 H		03/01/2016	MBS PAYDOWN		1,418	1,418	1,324	1,417	0	1	0	1	0	1,418	0	0	0	14	11/25/2019	1FE
313603-GW-6	FNMA_89-86 E		03/01/2016	MBS PAYDOWN		336	336	336	336	0	0	0	0	0	336	0	0	0	5	11/25/2019	1FE
313615-B9-6	FNMA 30YR		03/01/2016	MBS PAYDOWN		31	31	31	31	0	0	0	0	0	31	0	0	0	0	07/01/2021	1FE
31364H-C4-7	FNSTR_0 IO		03/01/2016	INTEREST ONLY PAYMENT		0	0	2,085	1,079	0	(1,079)	0	(1,079)	0	0	0	0	0	121	08/01/2023	1FE
31364H-J8-1	FNSTR_265 2		03/25/2016	MBS PAYDOWN		1,057	1,057	1,136	1,059	0	(2)	0	(2)	0	1,057	0	0	0	15	03/01/2024	1FE
31364H-KT-3	FNSTR_0 IO		03/01/2016	INTEREST ONLY PAYMENT		0	0	159	79	0	(79)	0	(79)	0	0	0	0	0	12	04/25/2021	1FE
31364H-LH-8	FNSTR_112 2		03/01/2016	INTEREST ONLY PAYMENT		0	0	5	4	0	(4)	0	(4)	0	0	0	0	0	1	11/25/2021	1FE
31364H-N8-6	FNSTR_281 2		03/01/2016	INTEREST ONLY PAYMENT		0	0	7,803	4,585	0	(4,585)	0	(4,585)	0	0	0	0	0	532	11/01/2026	1FE
31364H-P4-3	FNSTR_283 2		03/01/2016	INTEREST ONLY PAYMENT		0	0	11,141	5,723	0	(5,723)	0	(5,723)	0	0	0	0	0	819	11/01/2026	1FE
31364H-PT-8	FNSTR_0 4		03/01/2016	VARIOUS		0	0	822	402	0	(402)	0	(402)	0	0	0	0	0	62	04/25/2021	1FE
31364H-R7-4	FNSTR_293 1		03/01/2016	MBS PAYDOWN		12,275	12,275	10,915	12,228	0	47	0	47	0	12,275	0	0	0	0	12/01/2024	1FE
31364J-X4-0	FNSTR_308 2		03/01/2016	INTEREST ONLY PAYMENT		0	0	92	77	0	(77)	0	(77)	0	0	0	0	0	9	09/01/2030	1FE
3136A1-LJ-2	FNMA_11-99		03/25/2016	INTEREST ONLY PAYMENT		0	0	150,988	128,719	0	(128,719)	0	(128,719)	0	0	0	0	0	6,506	10/25/2041	1FE
3136A1-VV-4	FNMA_11-100E		03/25/2016	INTEREST ONLY PAYMENT		0	0	42,025	41,168	0	(41,168)	0	(41,168)	0	0	0	0	0	3,631	04/25/2039	1FE
3136A2-3M-3	FNMA_11-144		03/25/2016	INTEREST ONLY PAYMENT		0	0	180,638	122,439	0	(122,439)	0	(122,439)	0	0	0	0	0	8,639	01/25/2042	1FE
3136A3-VE-8	FNMA_12-13B		03/25/2016	INTEREST ONLY PAYMENT		0	0	76,357	45,688	0	(45,688)	0	(45,688)	0	0	0	0	0	3,685	03/25/2041	1FE
3136A4-NB-1	FNMA_12-19		03/25/2016	INTEREST ONLY PAYMENT		0	0	255,801	211,505	0	(211,505)	0	(211,505)	0	0	0	0	0	10,420	03/25/2042	1FE
3136A4-P9-4	FNMA_12-39		03/25/2016	INTEREST ONLY PAYMENT		0	0	38,251	31,338	0	(31,338)	0	(31,338)	0	0	0	0	0	1,597	04/25/2042	1FE
3136A5-DV-5	FNMA_12-36		03/25/2016	INTEREST ONLY PAYMENT		0	0	147,590	145,315	0	(145,315)	0	(145,315)	0	0	0	0	0	6,307	04/25/2042	1FE
3136A5-NH-5	FNMA_12-35		03/25/2016	INTEREST ONLY PAYMENT		0	0	51,694	43,333	0	(43,333)	0	(43,333)	0	0	0	0	0	2,900	04/25/2042	1FE
3136A5-QN-9	FNMA_12-33		03/25/2016	INTEREST ONLY PAYMENT		0	0	53,831	45,610	0	(45,610)	0	(45,610)	0	0	0	0	0	2,864	04/25/2042	1FE
3136A5-UN-4	FNMA_12-30		03/25/2016	INTEREST ONLY PAYMENT		0	0	54,887	45,121	0	(45,121)	0	(45,121)	0	0	0	0	0	2,967	04/25/2042	1FE
3136A5-ZD-1	FNMA_12-54A		03/01/2016	INTEREST ONLY PAYMENT		0	0	120,357	117,149	0	(117,149)	0	(117,149)	0	0	0	0	0	4,608	02/25/2041	1FE
3136A6-TY-0	FNMA_12-63		03/25/2016	INTEREST ONLY PAYMENT		0	0	87,890	75,365	0	(75,365)	0	(75,365)	0	0	0	0	0	5,003	06/25/2042	1FE
3136A6-V3-5	FNMA_12-75		03/01/2016	INTEREST ONLY PAYMENT		0	0	42,624	40,417	0	(40,417)	0	(40,417)	0	0	0	0	0	3,131	07/25/2027	1FE
3136A7-LR-1	FNMA_12-79		03/25/2016	INTEREST ONLY PAYMENT		0	0	221,434	200,410	0	(200,410)	0	(200,410)	0	0	0	0	0	9,653	07/25/2042	1FE
3136A7-YL-0	FNMA_12-83		03/25/2016	INTEREST ONLY PAYMENT		0	0	81,862	67,690	0	(67,690)	0	(67,690)	0	0	0	0	0	4,114	08/25/2042	1FE
3136A8-NN-6	FNMA_12-100		03/25/2016	INTEREST ONLY PAYMENT		0	0	73,820	63,620	0	(63,620)	0	(63,620)	0	0	0	0	0	3,467	09/25/2042	1FE
3136A9-EU-8	FNMA_12-111		03/25/2016	INTEREST ONLY PAYMENT		0	0	124,258	100,954	0	(100,954)	0	(100,954)	0	0	0	0	0	5,075	10/25/2042	1FE
3136AA-HY-4	FNMA_12-135		03/25/2016	INTEREST ONLY PAYMENT		0	0	135,414	117,244	0	(117,244)	0	(117,244)	0	0	0	0	0	5,270	12/25/2042	1FE
3136AB-D6-7	FNMA_13-5		03/01/2016	INTEREST ONLY PAYMENT		0	0	90,478	90,538	0	(90,538)	0	(90,538)	0	0	0	0	0	2,783	02/25/2033	1FE
3136AB-NZ-2	FNMA_12-148		03/01/2016	MBS PAYDOWN		351,489	351,489	355,004	351,593	0	(104)	0	(104)	0	351,489	0	0	0	991	11/25/2042	1FE
3136AD-Y7-8	FNMA_13-43		03/25/2016	INTEREST ONLY PAYMENT		0	0	388,032	318,556	0	(318,556)	0	(318,556)	0	0	0	0	0	19,368	05/25/2043	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 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 or Market Indicator (a)
3136AF-5G-5	FNMA_13-84		03/25/2016	MBS PAYDOWN		226,905	226,905	238,250	227,579	0	(674)	0	(674)	0	226,905	0	0	0	3,596	08/25/2043	1FE
3136AF-X8-2	FNMA_13-89		03/25/2016	MBS PAYDOWN		174,235	174,235	174,868	174,419	0	(184)	0	(184)	0	174,235	0	0	0	2,056	08/25/2043	1FE
3136AG-EK-4	FNMA_13-98		03/01/2016	MBS PAYDOWN		237,241	237,241	192,425	236,764	0	477	0	477	0	237,241	0	0	0	0	09/25/2043	1FE
3136AG-YK-2	FNMA_13-101		03/25/2016	MBS PAYDOWN		258,253	258,253	179,163	256,982	0	1,272	0	1,272	0	258,253	0	0	0	0	10/25/2043	1FE
3136AH-EV-8	FNMA_13-121		03/25/2016	INTEREST ONLY PAYMENT		0	0	418,860	419,219	0	(419,219)	0	(419,219)	0	0	0	0	0	23,783	12/25/2043	1FE
3136AJ-KS-4	FNMA_14-13		03/25/2016	MBS PAYDOWN		58,323	58,323	57,812	58,131	0	191	0	191	0	58,323	0	0	0	559	03/25/2042	1FE
3136AJ-YU-4	FNMA_14-17		03/01/2016	MBS PAYDOWN		34,109	34,109	37,691	34,136	0	(27)	0	(27)	0	34,109	0	0	0	276	04/25/2044	1FE
3136AJ-ZD-1	FNMA_14-15		03/01/2016	MBS PAYDOWN		69,967	69,967	56,673	69,837	0	130	0	130	0	69,967	0	0	0	0	04/25/2044	1FE
3136AN-X6-9	FNMA_15-42		03/25/2016	INTEREST ONLY PAYMENT		0	0	282,446	277,469	0	(277,469)	0	(277,469)	0	0	0	0	0	16,029	06/25/2045	1FE
3136AQ-5J-5	FNA_16-M2		03/01/2016	MBS PAYDOWN		6,452	6,452	6,581	0	0	0	0	0	0	6,452	0	0	0	19	12/25/2024	1FE
3136AR-BD-9	FNMA_16-2		03/25/2016	INTEREST ONLY PAYMENT		0	0	227,844	0	0	(227,844)	0	(227,844)	0	0	0	0	0	10,264	02/25/2046	1FE
3136FA-2M-1	FNSTR_339		03/01/2016	INTEREST ONLY PAYMENT		0	0	48,274	20,387	0	(20,387)	0	(20,387)	0	0	0	0	0	4,318	08/01/2018	1FE
3136FA-RT-9	FNSTR_327		03/01/2016	MBS PAYDOWN		144,096	144,096	128,612	143,841	0	255	0	255	0	144,096	0	0	0	0	09/25/2032	1FE
3136FC-M4-5	FNSTR_369 9		03/01/2016	INTEREST ONLY PAYMENT		0	0	11,712	18,317	0	(18,317)	0	(18,317)	0	0	0	0	0	947	05/01/2036	1FE
3136FC-QN-9	FNSTR_356 18		03/01/2016	INTEREST ONLY PAYMENT		0	0	6,873	7,059	0	(7,059)	0	(7,059)	0	0	0	0	0	564	12/01/2034	1FE
3136FC-T2-2	FNSTR_372		03/01/2016	MBS PAYDOWN		79,757	79,757	71,869	79,542	0	215	0	215	0	79,757	0	0	0	0	08/01/2036	1FE
3136FC-ZJ-8	FNSTR_365 9		03/01/2016	INTEREST ONLY PAYMENT		0	0	7,464	9,086	0	(9,086)	0	(9,086)	0	0	0	0	0	441	01/25/2036	1FE
3136FC-ZL-3	FNMA_365 11		03/01/2016	INTEREST ONLY PAYMENT		0	0	6,645	8,404	0	(8,404)	0	(8,404)	0	0	0	0	0	392	02/01/2036	1FE
3136FE-AA-0	FNSTR_370		03/01/2016	MBS PAYDOWN		505,080	505,080	455,635	503,765	0	1,315	0	1,315	0	505,080	0	0	0	0	06/01/2036	1FE
31371K-WD-9	FNMA 20YR		03/01/2016	MBS PAYDOWN		4,988	4,988	5,155	4,994	0	(6)	0	(6)	0	4,988	0	0	0	54	11/01/2022	1FE
31371L-JM-2	FNMA 20YR		03/01/2016	MBS PAYDOWN		2,759	2,759	2,883	2,761	0	(2)	0	(2)	0	2,759	0	0	0	26	01/01/2024	1FE
31371L-KY-4	FNMA 30YR		03/01/2016	MBS PAYDOWN		11,109	11,109	10,942	11,104	0	5	0	5	0	11,109	0	0	0	93	03/01/2034	1FE
31371M-JF-5	FNMA 30YR		03/01/2016	MBS PAYDOWN		104,746	104,746	102,242	104,518	0	228	0	228	0	104,746	0	0	0	812	10/01/2035	1FE
31371M-KC-0	FNMA 30YR		03/01/2016	MBS PAYDOWN		51,480	51,480	49,308	51,186	0	294	0	294	0	51,480	0	0	0	414	11/01/2035	1FE
31371M-Q9-1	FNMA 30YR		03/01/2016	MBS PAYDOWN		111,041	111,041	106,356	110,839	0	202	0	202	0	111,041	0	0	0	1,198	03/01/2036	1FE
3137A0-U3-7	FHLMC_3709		03/01/2016	MBS PAYDOWN		42,080	42,080	34,821	41,956	0	124	0	124	0	42,080	0	0	0	0	08/15/2040	1FE
3137A2-X4-8	FHLMC_3752		03/01/2016	MBS PAYDOWN		288,435	288,435	310,022	288,778	0	(343)	0	(343)	0	288,435	0	0	0	3,219	11/15/2040	1FE
3137A5-S3-9	FHLMC_3786F		03/01/2016	INTEREST ONLY PAYMENT		0	0	80,697	76,730	0	(76,730)	0	(76,730)	0	0	0	0	0	8,191	08/15/2035	1FE
3137A6-AT-9	FHLMC_3798C		03/15/2016	INTEREST ONLY PAYMENT		0	0	58,645	68,080	0	(68,080)	0	(68,080)	0	0	0	0	0	3,644	01/15/2041	1FE
3137AA-M2-6	FHLMC_3859		03/01/2016	MBS PAYDOWN		145,284	145,284	160,033	145,690	0	(406)	0	(406)	0	145,284	0	0	0	1,224	05/15/2041	1FE
3137AB-B5-9	FHLMC_3852		03/15/2016	MBS PAYDOWN		8,534	8,534	9,036	8,542	0	(8)	0	(8)	0	8,534	0	0	0	78	05/15/2041	1FE
3137AF-BF-8	FHLMC_3930A		03/15/2016	INTEREST ONLY PAYMENT		0	0	57,549	34,878	0	(34,878)	0	(34,878)	0	0	0	0	0	3,127	10/15/2039	1FE
3137AG-3Q-1	FHLMC_3943		03/15/2016	INTEREST ONLY PAYMENT		0	0	146,036	102,748	0	(102,748)	0	(102,748)	0	0	0	0	0	9,473	02/15/2026	1FE
3137AG-AN-0	FHLMC_3934		03/15/2016	INTEREST ONLY PAYMENT		0	0	148,208	133,796	0	(133,796)	0	(133,796)	0	0	0	0	0	7,457	07/15/2041	1FE
3137AJ-3Y-8	FHLMC_3954D		03/01/2016	MBS PAYDOWN		56,256	56,256	57,908	56,279	0	(23)	0	(23)	0	56,256	0	0	0	223	07/15/2041	1FE
3137AJ-BC-7	FHLMC_3958		03/15/2016	INTEREST ONLY PAYMENT		0	0	136,106	104,352	0	(104,352)	0	(104,352)	0	0	0	0	0	6,245	11/15/2041	1FE
3137AK-5F-4	FHLMC_3975		03/01/2016	INTEREST ONLY PAYMENT		0	0	27,907	40,962	0	(40,962)	0	(40,962)	0	0	0	0	0	1,851	06/15/2041	1FE
3137AL-H7-7	FHLMC_3998		03/15/2016	INTEREST ONLY PAYMENT		0	0	230,037	225,117	0	(225,117)	0	(225,117)	0	0	0	0	0	8,339	02/15/2042	1FE
3137AP-BY-5	FHLMC_4028		03/01/2016	INTEREST ONLY PAYMENT		0	0	130,681	103,506	0	(103,506)	0	(103,506)	0	0	0	0	0	3,808	09/15/2038	1FE
3137AP-DV-9	FHLMC_4028		03/15/2016	INTEREST ONLY PAYMENT		0	0	204,309	154,448	0	(154,448)	0	(154,448)	0	0	0	0	0	9,635	02/15/2032	1FE
3137AP-UX-6	FHLMC_4049		03/01/2016	MBS PAYDOWN		24,022	24,022	24,712	24,034	0	(12)	0	(12)	0	24,022	0	0	0	85	05/15/2027	1FE
3137AQ-7H-5	FHLMC_4040		03/01/2016	MBS PAYDOWN		191,752	191,752	169,410	191,417	0	335	0	335	0	191,752	0	0	0	0	03/15/2037	1FE
3137AR-U8-7	FHLMC_4086		03/15/2016	INTEREST ONLY PAYMENT		0	0	138,117	126,390	0	(126,390)	0	(126,390)	0	0	0	0	0	5,120	07/15/2042	1FE
3137AT-7E-6	FHLMC_4098		03/01/2016	INTEREST ONLY PAYMENT		0	0	93,777	91,260	0	(91,260)	0	(91,260)	0	0	0	0	0	3,039	04/15/2042	1FE
3137AT-LS-9	FHLMC_4097		03/15/2016	INTEREST ONLY PAYMENT		0	0	146,747	143,944	0	(143,944)	0	(143,944)	0	0	0	0	0	7,715	09/15/2031	1FE
3137AU-AL-3	FHLMC_4103		03/01/2016	MBS PAYDOWN		51,806	51,806	53,246	51,846	0	(41)	0	(41)	0	51,806	0	0	0	258	11/15/2040	1FE
3137AU-B3-2	FHLMC_4103		03/15/2016	INTEREST ONLY PAYMENT		0	0	160,628	136,396	0	(136,396)	0	(136,396)	0	0	0	0	0	8,657	09/15/2042	1FE
3137AU-RB-7	FHLMC_4114		03/15/2016	MBS PAYDOWN		60,411	60,411	39,588	60,207	0	204	0	204	0	60,411	0	0	0	236	10/15/2042	1FE
3137AW-YE-9	FHLMC_4139		03/15/2016	INTEREST ONLY PAYMENT		0	0	115,305	107,676	0	(107,676)	0	(107,676)	0	0	0	0	0	3,252	12/15/2042	1FE
3137B1-HX-3	FHLMC_4193		02/15/2016	MBS PAYDOWN		215,474	215,474	234,160	215,722	0	(247)	0	(247)	0	215,474	0	0	0	2,536	04/15/2043	1FE
3137B3-WH-7	FHLMC_4245		03/15/2016	INTEREST ONLY PAYMENT		0	0	106,155	98,456	0	(98,456)	0	(98,456)	0	0	0	0	0	4,141	08/15/2043	1FE
3137B6-D4-0	FHLMC_4272		03/15/2016	INTEREST ONLY PAYMENT		0	0	364,053	362,882	0	(362,882)	0	(362,882)	0	0	0	0	0	20,192	06/15/2038	1FE
3137B7-BP-3	FHLMC_4296		03/15/2016	MBS PAYDOWN		521,126	521,126	571,285	523,576	0	(2,450)	0	(2,450)	0	521,126	0	0	0	10,378	07/15/2036	1FE
3137B7-ER-6	FHLMC_4290		03/15/2016	INTEREST ONLY PAYMENT		0	0	272,469	238,417	0	(238,417)	0	(238,417)	0	0	0	0	0	15,423	07/15/2035	1FE
3137B7-MD-8	FHLMC_4297		03/15/2016	MBS PAYDOWN		199,087	199,087	203,162	199,597	0	(510)	0	(510)	0	199,087	0	0	0	2,702	07/15/2039	1FE
3137GA-DJ-3	FHLMC_3721		03/15/2016	INTEREST ONLY PAYMENT		0	0	163,514	160,043	0	(160,043)	0	(160,043)	0	0	0	0	0	10,760	09/15/2040	1FE
31385X-JY-4	FNMA 30YR		03/01/2016	MBS PAYDOWN		185,825	185,825	205,714	186,245	0	(420)	0	(420)	0	185,825	0	0	0	1,534	08/01/2033	1FE
3138AH-6L-5	FNMA 30YR		03/01/2016	MBS PAYDOWN		4,339	4,339	4,629	4,339	0	0	0	0	0	4,339	0	0	0	36	07/01/2041	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 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 or Market Indicator (a)
3138AL-PG-6	FANNIE MAE		03/01/2016	MBS PAYDOWN		1,965	1,965	2,037	1,965	0	0	0	0	0	1,965	0	0	0	15	07/01/2041	1FE
3138L4-SJ-3	FNMA 30YR MULTI		03/01/2016	MBS PAYDOWN		2,710	2,710	2,943	2,711	0	(1)	0	(1)	0	2,710	0	0	0	21	08/01/2043	1FE
3138L5-C9-9	FNMA 30YR MULTI		03/01/2016	MBS PAYDOWN		47,551	47,551	52,798	47,570	0	(19)	0	(19)	0	47,551	0	0	0	383	11/01/2043	1FE
3138L6-AP-3	FNMA 30YR MULTI		03/01/2016	MBS PAYDOWN		13,592	13,592	14,668	13,597	0	(5)	0	(5)	0	13,592	0	0	0	99	02/01/2039	1FE
3138L6-GY-8	FNMA 30YR MULTI		03/01/2016	MBS PAYDOWN		2,023	2,023	2,138	2,023	0	0	0	0	0	2,023	0	0	0	16	04/01/2044	1FE
3138L8-UH-5	FNMA 30YR MULTI		03/01/2016	MBS PAYDOWN		2,452	2,452	2,633	0	0	0	0	0	0	2,452	0	0	0	14	01/01/2045	1FE
3138LD-A9-4	FNMA >7 YR BALLOON MULTI		03/01/2016	MBS PAYDOWN		558	558	594	0	0	0	0	0	0	558	0	0	0	2	02/01/2031	1FE
313920-MC-1	FNMA_01-36 S		03/25/2016	INTEREST ONLY PAYMENT		0	0	2,966	1,533	0	(1,533)	0	(1,533)	0	0	0	0	0	311	08/25/2031	1FE
313920-PQ-7	FNMA_01-34 SB		03/18/2016	INTEREST ONLY PAYMENT		0	0	6,397	1,347	0	(1,347)	0	(1,347)	0	0	0	0	0	656	12/18/2028	1FE
31392B-2K-1	FNMA_02-7 SB		03/25/2016	INTEREST ONLY PAYMENT		0	0	1,241	941	0	(941)	0	(941)	0	0	0	0	0	223	02/25/2028	1FE
31392B-6S-0	FNMA_02-10 QT		03/25/2016	MBS PAYDOWN		16,831	16,831	16,474	16,612	0	219	0	219	0	16,831	0	0	0	468	10/25/2031	1FE
31392B-GW-0	FNMA_01-72 NZ		03/01/2016	MBS PAYDOWN		25,847	25,847	28,213	25,889	0	(43)	0	(43)	0	25,847	0	0	0	233	12/25/2031	1FE
31392B-MM-5	FNMA_01-79 BA		03/01/2016	MBS PAYDOWN		37,801	37,801	39,538	37,821	0	(20)	0	(20)	0	37,801	0	0	0	406	03/25/2045	1FE
31392C-AX-2	FNMA_02-14 IO		03/01/2016	INTEREST ONLY PAYMENT		0	0	8,557	0	0	0	0	0	0	0	0	0	0	441	01/25/2042	1FE
31392C-P9-9	FNMA_02-34 S		03/25/2016	INTEREST ONLY PAYMENT		0	0	2,928	1,701	0	(1,701)	0	(1,701)	0	0	0	0	0	426	05/25/2032	1FE
31392C-RB-2	FNMA_02-21 SD		03/25/2016	INTEREST ONLY PAYMENT		0	0	3,410	2,377	0	(2,377)	0	(2,377)	0	0	0	0	0	521	04/25/2032	1FE
31392E-D3-1	FNMA_02-63 SN		03/25/2016	INTEREST ONLY PAYMENT		0	0	1,759	1,827	0	(1,827)	0	(1,827)	0	0	0	0	0	348	10/25/2032	1FE
31392E-GM-6	FNMA_02-52 S		03/25/2016	INTEREST ONLY PAYMENT		0	0	2,393	1,209	0	(1,209)	0	(1,209)	0	0	0	0	0	364	09/25/2032	1FE
31392E-NB-2	FNMA_02-58 SW		03/25/2016	INTEREST ONLY PAYMENT		0	0	1,160	410	0	(410)	0	(410)	0	0	0	0	0	190	09/25/2032	1FE
31392E-SQ-4	FNMA_02-9 IO		03/01/2016	INTEREST ONLY PAYMENT		0	0	25,447	0	0	0	0	0	0	0	0	0	0	2,341	08/25/2042	1FE
31392E-TZ-3	FNMA_02-59 CS		03/25/2016	INTEREST ONLY PAYMENT		0	0	1,690	1,875	0	(1,875)	0	(1,875)	0	0	0	0	0	407	09/25/2032	1FE
31392E-VX-5	FNMA_02-60 X1		03/01/2016	INTEREST ONLY PAYMENT		0	0	5,786	2,391	0	(2,391)	0	(2,391)	0	0	0	0	0	338	02/25/2044	1FE
31392G-EF-8	FNMA_02-90 ST		03/25/2016	INTEREST ONLY PAYMENT		0	0	1,044	1,348	0	(1,348)	0	(1,348)	0	0	0	0	0	92	08/25/2032	1FE
31392J-J4-2	FNMA_03-17 S		03/25/2016	MBS PAYDOWN		154,163	154,163	161,449	153,614	0	549	0	549	0	154,163	0	0	0	2,742	03/25/2018	1FE
31392M-GR-7	FSPC_T-43 IO		03/01/2016	INTEREST ONLY PAYMENT		0	0	540	0	0	0	0	0	0	0	0	0	0	92	08/25/2032	1FE
31392M-U4-2	FHLMC_2463 Z		03/01/2016	MBS PAYDOWN		38,843	38,843	39,595	38,854	0	(11)	0	(11)	0	38,843	0	0	0	362	06/15/2032	1FE
31392P-5R-2	FHLMC_2458 SE		03/15/2016	INTEREST ONLY PAYMENT		0	0	188	176	0	(176)	0	(176)	0	0	0	0	0	36	01/15/2032	1FE
313939-UR-9	FGOLD 30YR		03/01/2016	MBS PAYDOWN		1,651	1,651	1,651	1,651	0	0	0	0	0	1,651	0	0	0	27	02/01/2021	1FE
31393C-ZC-0	FNMA_03-46 T		03/01/2016	MBS PAYDOWN		44,947	44,947	48,922	45,032	0	(85)	0	(85)	0	44,947	0	0	0	445	06/25/2033	1FE
31393D-2J-9	FNMA_03-75 SV		03/25/2016	MBS PAYDOWN		104,730	104,730	92,555	101,809	0	2,920	0	2,920	0	104,730	0	0	0	1,824	08/25/2018	1FE
31393D-2S-9	FNMA_03-75 SR		03/25/2016	MBS PAYDOWN		229,686	229,686	207,292	225,911	0	3,776	0	3,776	0	229,686	0	0	0	3,851	08/25/2018	1FE
31393D-KN-0	FNMA_03-64 QI		03/01/2016	INTEREST ONLY PAYMENT		0	0	3,543	4,319	0	(4,319)	0	(4,319)	0	0	0	0	0	1,029	01/25/2033	1FE
31393D-QZ-7	FNMA_03-63 PE		03/01/2016	MBS PAYDOWN		3,003	3,003	2,793	3,000	0	3	0	3	0	3,003	0	0	0	17	07/25/2033	1FE
31393E-KS-7	FNMA_03-71		03/01/2016	MBS PAYDOWN		35,005	35,005	35,051	35,014	0	(9)	0	(9)	0	35,005	0	0	0	291	08/25/2033	1FE
31393G-6F-6	FHLMC_2538 S		03/15/2016	MBS PAYDOWN		35,734	35,734	37,499	35,584	0	150	0	150	0	35,734	0	0	0	846	12/15/2032	1FE
31393J-C8-9	FHLMC_2551 NS		03/15/2016	MBS PAYDOWN		17,632	17,632	18,293	17,549	0	83	0	83	0	17,632	0	0	0	415	01/15/2033	1FE
31393L-AV-5	FHLMC_2571 SA		03/15/2016	MBS PAYDOWN		141,055	141,055	147,865	140,446	0	609	0	609	0	141,055	0	0	0	2,588	02/15/2018	1FE
31393L-ED-1	FHLMC_2577 SN		03/15/2016	INTEREST ONLY PAYMENT		0	0	683	2,015	0	(2,015)	0	(2,015)	0	0	0	0	0	123	02/15/2033	1FE
31393M-P3-9	FHLMC_2582		03/15/2016	MBS PAYDOWN		94,854	94,854	114,299	95,187	0	(333)	0	(333)	0	94,854	0	0	0	1,443	07/15/2031	1FE
31393R-FK-1	FHLMC_2613 SC		03/15/2016	MBS PAYDOWN		99,785	99,785	101,532	99,332	0	454	0	454	0	99,785	0	0	0	1,997	05/15/2018	1FE
31393R-RP-7	FHLMC_2630 SL		03/15/2016	MBS PAYDOWN		158,413	158,413	143,364	156,196	0	2,217	0	2,217	0	158,413	0	0	0	2,355	06/15/2018	1FE
31393T-4S-2	FNMA_03-116 S		03/25/2016	MBS PAYDOWN		13,771	13,771	13,952	13,726	0	46	0	46	0	13,771	0	0	0	337	11/25/2033	1FE
31393T-5J-1	FNMA_03-116 SA		03/25/2016	MBS PAYDOWN		13,836	13,836	14,069	13,799	0	37	0	37	0	13,836	0	0	0	321	11/25/2033	1FE
31393T-R9-9	FNMA_03-109 NS		03/25/2016	MBS PAYDOWN		19,677	19,677	20,058	18,679	0	998	0	998	0	19,677	0	0	0	818	05/25/2033	1FE
31393T-VC-7	FNMA_03-102 TS		03/25/2016	MBS PAYDOWN		14,018	14,018	20,299	14,007	0	11	0	11	0	14,018	0	0	0	1,125	10/25/2033	1FE
31393U-CD-3	FNMA_03-126 SA		03/25/2016	MBS PAYDOWN		64,732	64,732	73,794	64,568	0	164	0	164	0	64,732	0	0	0	2,114	12/25/2033	1FE
31393U-ZG-1	FNMA_03-131 SK		03/25/2016	MBS PAYDOWN		75,448	75,448	84,313	75,226	0	223	0	223	0	75,448	0	0	0	2,025	01/25/2034	1FE
31393X-BH-9	FNMA_04-12 ES		03/25/2016	MBS PAYDOWN		57,439	57,439	61,723	57,403	0	36	0	36	0	57,439	0	0	0	1,244	07/25/2033	1FE
31393Y-D6-9	FNMA_04-47 UI		03/01/2016	INTEREST ONLY PAYMENT		0	0	1,248	664	0	(664)	0	(664)	0	0	0	0	0	92	06/25/2034	1FE
31393Y-DC-6	FNMA_04-38 SU		03/25/2016	MBS PAYDOWN		11,336	11,336	11,506	11,250	0	86	0	86	0	11,336	0	0	0	333	10/25/2033	1FE
31393Y-EY-7	FNMA_04-28 QM		03/25/2016	INTEREST ONLY PAYMENT		0	0	32,451	10,705	0	(10,705)	0	(10,705)	0	0	0	0	0	3,376	01/25/2034	1FE
31393Y-Q4-0	FNMA_04-46 ST		03/25/2016	INTEREST ONLY PAYMENT		0	0	16,174	11,363	0	(11,363)	0	(11,363)	0	0	0	0	0	602	05/25/2034	1FE
31393Y-TH-8	FNMA_04-43 S		03/25/2016	MBS PAYDOWN		26,156	26,156	25,764	25,878	0	279	0	279	0	26,156	0	0	0	498	06/25/2034	1FE
31394A-2W-5	FNMA_04-73 TI		03/01/2016	INTEREST ONLY PAYMENT		0	0	5,538	11,822	0	(11,822)	0	(11,822)	0	0	0	0	0	1,001	10/25/2034	1FE
31394A-4U-7	FNMA_04-70 XJ		03/01/2016	INTEREST ONLY PAYMENT		0	0	6,005	7,472	0	(7,472)	0	(7,472)	0	0	0	0	0	527	10/25/2034	1FE
31394A-E4-4	FNMA_04-69 IP		03/01/2016	INTEREST ONLY PAYMENT		0	0	1,770	1,493	0	(1,493)	0	(1,493)	0	0	0	0	0	114	12/25/2033	1FE
31394A-J7-2	FNMA_04-66 XA		03/01/2016	INTEREST ONLY PAYMENT		0	0	7,694	7,536	0	(7,536)	0	(7,536)	0	0	0	0	0	492	09/25/2034	1FE
31394A-NQ-5	FNMA_04-63 TI		03/01/2016	INTEREST ONLY PAYMENT		0	0	5,831	4,564	0	(4,564)	0	(4,564)	0	0	0	0	0	363	08/25/2034	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 or Market In-dicator (a)
31394A-NR-3	FNMA_04-63 BI		03/01/2016	INTEREST ONLY PAYMENT		0	0	5,454	6,460	0	(6,460)	0	(6,460)	0	0	0	0	0	477	08/25/2034	1FE
31394A-WQ-5	FNMA_04-60 SA		03/25/2016	MBS PAYDOWN		7,589	7,589	10,945	7,572	0	17	0	17	0	7,589	0	0	0	545	08/25/2024	1FE
31394A-WT-9	FNMA_04-60 SE		03/25/2016	MBS PAYDOWN		56,914	56,914	57,270	56,645	0	269	0	269	0	56,914	0	0	0	1,259	08/25/2024	1FE
31394A-ZQ-2	FNMA_04-71 TI		03/01/2016	INTEREST ONLY PAYMENT		0	0	3,838	5,549	0	(5,549)	0	(5,549)	0	0	0	0	0	424	04/25/2034	1FE
31394A-ZS-8	FNMA_04-71 UI		03/01/2016	INTEREST ONLY PAYMENT		0	0	3,837	6,491	0	(6,491)	0	(6,491)	0	0	0	0	0	434	02/25/2034	1FE
31394B-GP-3	FNMA_04-79		03/25/2016	MBS PAYDOWN		74,936	74,936	101,914	75,496	0	(559)	0	(559)	0	74,936	0	0	0	2,154	08/25/2032	1FE
31394B-QX-5	FNMA_04-92 SD		03/25/2016	MBS PAYDOWN		141,539	141,539	123,581	139,289	0	2,250	0	2,250	0	141,539	0	0	0	3,121	05/25/2034	1FE
31394B-TQ-7	FNMA_04-90 CS		03/25/2016	INTEREST ONLY PAYMENT		0	0	9,737	4,273	0	(4,273)	0	(4,273)	0	0	0	0	0	914	11/25/2034	1FE
31394C-5T-5	FNMA_05-30 SP		03/25/2016	MBS PAYDOWN		50,351	50,351	44,624	49,602	0	749	0	749	0	50,351	0	0	0	1,051	11/25/2033	1FE
31394C-JG-8	FNMA_05-19 SA		03/25/2016	INTEREST ONLY PAYMENT		0	0	22,901	14,603	0	(14,603)	0	(14,603)	0	0	0	0	0	1,830	03/25/2035	1FE
31394D-P5-3	FNMA_05-45 PC		03/25/2016	MBS PAYDOWN		11,216	11,216	13,081	11,215	0	1	0	1	0	11,216	0	0	0	351	03/25/2034	1FE
31394D-P8-7	FNMA_05-45B		03/25/2016	MBS PAYDOWN		27,834	27,834	32,209	27,913	0	(80)	0	(80)	0	27,834	0	0	0	413	10/25/2034	1FE
31394E-JL-3	FNMA_05-66		03/25/2016	MBS PAYDOWN		39,767	39,767	54,232	40,065	0	(298)	0	(298)	0	39,767	0	0	0	1,021	07/25/2035	1FE
31394E-KP-2	FNMA_05-66 HS		03/25/2016	MBS PAYDOWN		50,602	50,602	46,174	49,846	0	756	0	756	0	50,602	0	0	0	944	07/25/2020	1FE
31394E-KT-4	FNMA_05-66		03/25/2016	MBS PAYDOWN		165,633	165,633	223,242	166,978	0	(1,346)	0	(1,346)	0	165,633	0	0	0	4,444	07/25/2035	1FE
31394E-MV-7	FNMA_05-62 DS		03/25/2016	MBS PAYDOWN		123,402	123,402	127,413	121,891	0	1,511	0	1,511	0	123,402	0	0	0	3,072	12/25/2033	1FE
31394E-RR-1	FNMA_05-57E		03/25/2016	MBS PAYDOWN		25,581	25,581	28,163	25,669	0	(88)	0	(88)	0	25,581	0	0	0	366	05/25/2035	1FE
31394E-TR-9	FNMA_05-59 NQ		03/25/2016	MBS PAYDOWN		31,983	31,983	33,422	31,871	0	112	0	112	0	31,983	0	0	0	888	05/25/2035	1FE
31394F-4L-6	FNMA_05-93 SH		03/25/2016	MBS PAYDOWN		25,839	25,839	21,640	25,342	0	497	0	497	0	25,839	0	0	0	658	10/25/2035	1FE
31394F-DT-9	FNMA_05-74		03/25/2016	MBS PAYDOWN		159,945	159,945	247,915	161,298	0	(1,353)	0	(1,353)	0	159,945	0	0	0	6,055	07/25/2035	1FE
31394F-SC-0	FNW_05-3 2AS		03/25/2016	INTEREST ONLY PAYMENT		0	0	39,864	26,255	0	(26,255)	0	(26,255)	0	0	0	0	0	3,064	03/25/2045	1FE
31394K-KV-5	FHLMC_2682 SB		03/15/2016	MBS PAYDOWN		25,660	25,660	26,687	25,567	0	93	0	93	0	25,660	0	0	0	532	10/15/2033	1FE
31394K-ZD-9	FHLMC_2692 SC		03/15/2016	MBS PAYDOWN		18,323	18,323	21,552	18,404	0	(81)	0	(81)	0	18,323	0	0	0	416	07/15/2033	1FE
31394U-2Y-7	FNMA_05-104 SA		03/25/2016	MBS PAYDOWN		64,176	64,176	60,395	63,157	0	1,019	0	1,019	0	64,176	0	0	0	1,786	12/25/2035	1FE
31394U-CE-0	FNMA_05-86 SC		03/25/2016	MBS PAYDOWN		12,107	12,107	12,183	12,014	0	93	0	93	0	12,107	0	0	0	324	10/25/2035	1FE
31394U-HT-2	FNMA_05-102 DS		03/25/2016	MBS PAYDOWN		52,090	52,090	51,829	51,182	0	907	0	907	0	52,090	0	0	0	1,377	11/25/2035	1FE
31394U-L2-6	FNMA_05-106 PK		03/25/2016	MBS PAYDOWN		150,908	150,908	142,514	147,375	0	3,534	0	3,534	0	150,908	0	0	0	4,043	12/25/2035	1FE
31394U-LN-0	FNMA_05-103		03/25/2016	MBS PAYDOWN		8,815	8,815	9,213	8,818	0	(4)	0	(4)	0	8,815	0	0	0	88	07/25/2035	1FE
31394U-QF-2	FNMA_05-100 S		03/25/2016	INTEREST ONLY PAYMENT		0	0	3,974	2,064	0	(2,064)	0	(2,064)	0	0	0	0	0	625	11/25/2035	1FE
31394V-EU-0	FNMA_05-122		03/25/2016	MBS PAYDOWN		166,319	166,319	250,779	167,699	0	(1,379)	0	(1,379)	0	166,319	0	0	0	5,487	11/25/2035	1FE
31394V-EV-8	FNMA_05-122		03/25/2016	INTEREST ONLY PAYMENT		0	0	25,569	15,842	0	(15,842)	0	(15,842)	0	0	0	0	0	1,725	11/25/2035	1FE
31394V-GQ-7	FNMA_05-113 AC		03/25/2016	MBS PAYDOWN		64,572	64,572	63,886	63,814	0	758	0	758	0	64,572	0	0	0	2,402	01/25/2036	1FE
31394V-JJ-0	FNMA_05-114 SP		03/25/2016	MBS PAYDOWN		19,594	19,594	22,668	19,569	0	25	0	25	0	19,594	0	0	0	602	01/25/2036	1FE
31394V-KK-5	FNMA_05-120 IL		03/25/2016	INTEREST ONLY PAYMENT		0	0	15,081	6,305	0	(6,305)	0	(6,305)	0	0	0	0	0	2,683	01/25/2036	1FE
31394V-V5-6	FNMA_06-8		03/01/2016	MBS PAYDOWN		85,316	85,316	77,851	85,184	0	132	0	132	0	85,316	0	0	0	0	03/25/2036	1FE
31394V-Z6-0	FNMA_06-8 NS		03/25/2016	INTEREST ONLY PAYMENT		0	0	18,336	8,379	0	(8,379)	0	(8,379)	0	0	0	0	0	4,100	03/25/2036	1FE
31394X-DK-9	FHLMC_2781 QC		03/15/2016	MBS PAYDOWN		20,283	20,283	25,722	20,249	0	34	0	34	0	20,283	0	0	0	916	04/15/2034	1FE
31394X-DP-8	FHLMC_2781 SA		03/15/2016	MBS PAYDOWN		54,084	54,084	54,625	53,979	0	105	0	105	0	54,084	0	0	0	1,204	04/15/2034	1FE
31394Y-QJ-6	FHLMC_2802 SL		03/15/2016	MBS PAYDOWN		26,840	26,840	26,203	26,651	0	189	0	189	0	26,840	0	0	0	636	04/15/2032	1FE
31394Y-VB-7	FHLMC_2795 ST		03/15/2016	INTEREST ONLY PAYMENT		0	0	25,910	18,084	0	(18,084)	0	(18,084)	0	0	0	0	0	849	12/15/2032	1FE
31394Y-VD-3	FHLMC_2795 TS		03/15/2016	INTEREST ONLY PAYMENT		0	0	5,829	2,915	0	(2,915)	0	(2,915)	0	0	0	0	0	350	03/15/2024	1FE
31395A-DW-2	FHLMC_2815 PU		03/15/2016	MBS PAYDOWN		24,742	24,742	24,990	24,620	0	123	0	123	0	24,742	0	0	0	573	11/15/2032	1FE
31395A-JY-2	FHLMC_2810 ME		03/01/2016	MBS PAYDOWN		46,076	46,076	51,187	46,155	0	(80)	0	(80)	0	46,076	0	0	0	372	06/15/2034	1FE
31395B-TT-0	FNMA_06-15		03/25/2016	INTEREST ONLY PAYMENT		0	0	95,874	77,098	0	(77,098)	0	(77,098)	0	0	0	0	0	5,344	03/25/2036	1FE
31395B-VJ-9	FNMA_06-15 IW		03/25/2016	INTEREST ONLY PAYMENT		0	0	6,350	2,908	0	(2,908)	0	(2,908)	0	0	0	0	0	1,212	01/25/2036	1FE
31395B-VW-0	FNMA_06-15 SB		03/25/2016	MBS PAYDOWN		98,764	98,764	87,900	96,226	0	2,538	0	2,538	0	98,764	0	0	0	3,618	03/25/2036	1FE
31395C-FD-8	FHLMC_2820 PI		03/01/2016	INTEREST ONLY PAYMENT		0	0	2,044	6,256	0	(6,256)	0	(6,256)	0	0	0	0	0	301	06/15/2033	1FE
31395C-SQ-5	FHLMC_2828		02/15/2016	MBS PAYDOWN		1,328	1,328	1,524	1,330	0	(2)	0	(2)	0	1,328	0	0	0	19	06/15/2034	1FE
31395C-Y5-4	FHLMC_2827 SH		03/15/2016	MBS PAYDOWN		69,832	69,832	66,515	68,901	0	931	0	931	0	69,832	0	0	0	2,926	02/15/2033	1FE
31395C-YF-2	FHLMC_2827		03/15/2016	MBS PAYDOWN		43,148	43,148	51,994	43,309	0	(161)	0	(161)	0	43,148	0	0	0	659	02/15/2033	1FE
31395D-PQ-6	FNMA_06-36 SA		03/25/2016	MBS PAYDOWN		51,210	51,210	51,730	50,567	0	643	0	643	0	51,210	0	0	0	2,334	05/25/2036	1FE
31395D-S4-2	FNMA_06-51		03/25/2016	INTEREST ONLY PAYMENT		0	0	70,305	61,982	0	(61,982)	0	(61,982)	0	0	0	0	0	4,537	03/25/2036	1FE
31395D-UE-7	FNMA_06-50 IJ		03/25/2016	INTEREST ONLY PAYMENT		0	0	32,959	29,119	0	(29,119)	0	(29,119)	0	0	0	0	0	2,605	06/25/2036	1FE
31395D-UU-1	FNMA_06-50 KS		03/25/2016	MBS PAYDOWN		26,619	26,619	30,887	26,568	0	51	0	51	0	26,619	0	0	0	997	06/25/2036	1FE
31395K-V9-1	FHLMC_2906 SN		03/15/2016	MBS PAYDOWN		46,679	46,679	47,554	46,560	0	119	0	119	0	46,679	0	0	0	1,531	12/15/2034	1FE
31395M-CV-9	FHLMC_2934		03/01/2016	MBS PAYDOWN		124,385	124,385	136,640	124,640	0	(255)	0	(255)	0	124,385	0	0	0	936	09/15/2034	1FE
31395M-J3-4	FHLMC_2927 ES		03/15/2016	INTEREST ONLY PAYMENT		0	0	632	179	0	(179)	0	(179)	0	0	0	0	0	92	01/15/2035	1FE
31395M-U3-1	FHLMC_2922 IA		03/01/2016	INTEREST ONLY PAYMENT		0	0	7,186	9,880	0	(9,880)	0	(9,880)	0	0	0	0	0	675	02/15/2035	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 or Market In-dicator (a)
31395N-AP-2	FNMA_06-44 PO		03/01/2016	MBS PAYDOWN		35,601	35,601	25,744	35,275	0	325	0	325	0	35,601	0	0	0	0	06/25/2036	1FE
31395N-BF-3	FNMA_06-44 IS		03/25/2016	INTEREST ONLY PAYMENT		0	0	13,662	6,325	0	(6,325)	0	(6,325)	0	0	0	0	0	2,905	06/25/2036	1FE
31395N-TD-9	FNMA_06-60 DI		03/25/2016	INTEREST ONLY PAYMENT		0	0	9,664	4,445	0	(4,445)	0	(4,445)	0	0	0	0	0	2,187	04/25/2035	1FE
31395N-TZ-0	FNMA_06-60 JI		03/25/2016	INTEREST ONLY PAYMENT		0	0	4,886	2,262	0	(2,262)	0	(2,262)	0	0	0	0	0	976	10/25/2035	1FE
31395N-XW-2	FNMA_06-56		03/01/2016	MBS PAYDOWN		91,689	91,689	83,374	91,509	0	180	0	180	0	91,689	0	0	0	0	07/25/2036	1FE
31395N-XY-8	FNMA_06-56		03/25/2016	INTEREST ONLY PAYMENT		0	0	100,898	0	0	(100,898)	0	(100,898)	0	0	0	0	0	4,292	07/25/2036	1FE
31395Q-CP-3	FNSTR_410		03/01/2016	INTEREST ONLY PAYMENT		0	0	161,777	155,067	0	(155,067)	0	(155,067)	0	0	0	0	0	7,567	04/25/2027	1FE
31395U-F6-3	FHLMC_2980		03/15/2016	INTEREST ONLY PAYMENT		0	0	76,833	72,384	0	(72,384)	0	(72,384)	0	0	0	0	0	3,524	11/15/2034	1FE
31395U-NF-4	FHLMC_2979 SJ		03/15/2016	MBS PAYDOWN		90,426	90,426	93,873	90,105	0	321	0	321	0	90,426	0	0	0	2,888	05/15/2035	1FE
31395V-2W-8	FHLMC_2990 JD		03/15/2016	MBS PAYDOWN		3,168	3,168	3,217	3,148	0	20	0	20	0	3,168	0	0	0	84	12/15/2034	1FE
31395V-MX-4	FHLMC_2995 SK		03/15/2016	MBS PAYDOWN		68,258	68,258	69,282	67,224	0	1,035	0	1,035	0	68,258	0	0	0	1,850	05/15/2034	1FE
31395W-TB-3	FHLMC_3006 YS		03/15/2016	MBS PAYDOWN		17,600	17,600	17,864	17,572	0	28	0	28	0	17,600	0	0	0	417	07/15/2035	1FE
31396A-AP-9	FHLMC_3031		03/15/2016	MBS PAYDOWN		210,917	210,917	294,163	212,229	0	(1,312)	0	(1,312)	0	210,917	0	0	0	5,523	07/15/2035	1FE
31396F-NH-2	FHLMC_3074		03/01/2016	MBS PAYDOWN		31,393	31,393	24,511	31,283	0	111	0	111	0	31,393	0	0	0	0	11/15/2035	1FE
31396F-TX-1	FHLMC_3092 MS		03/15/2016	MBS PAYDOWN		89,444	89,444	88,885	88,668	0	775	0	775	0	89,444	0	0	0	2,340	12/15/2035	1FE
31396G-CR-0	FHLMC_3084		03/01/2016	MBS PAYDOWN		155,018	155,018	172,843	155,349	0	(331)	0	(331)	0	155,018	0	0	0	1,392	12/15/2035	1FE
31396H-5C-9	FHLMC_3102		03/15/2016	MBS PAYDOWN		118,650	118,650	177,716	119,781	0	(1,131)	0	(1,131)	0	118,650	0	0	0	3,851	11/15/2035	1FE
31396H-H5-1	FHLMC_3114 IP		03/15/2016	INTEREST ONLY PAYMENT		0	0	5,809	2,815	0	(2,815)	0	(2,815)	0	0	0	0	0	910	02/15/2036	1FE
31396H-J6-7	FHLMC_3114 PD		03/01/2016	MBS PAYDOWN		139,726	139,726	153,350	139,996	0	(269)	0	(269)	0	139,726	0	0	0	1,275	01/15/2035	1FE
31396J-M8-5	FHLMC_3122		03/15/2016	MBS PAYDOWN		101,455	101,455	76,804	101,251	0	203	0	203	0	101,455	0	0	0	0	03/15/2036	1FE
31396K-4U-3	FNMA_06-95		03/25/2016	INTEREST ONLY PAYMENT		0	0	92,991	91,954	0	(91,954)	0	(91,954)	0	0	0	0	0	4,866	10/25/2036	1FE
31396K-JY-9	FNMA_06-72 TN		03/25/2016	INTEREST ONLY PAYMENT		0	0	42,441	38,568	0	(38,568)	0	(38,568)	0	0	0	0	0	3,409	08/25/2036	1FE
31396K-LN-0	FNMA_06-70 US		03/25/2016	MBS PAYDOWN		147,431	147,431	144,805	144,712	0	2,719	0	2,719	0	147,431	0	0	0	4,454	08/25/2032	1FE
31396K-N2-4	FNMA_06-81 QS		03/25/2016	INTEREST ONLY PAYMENT		0	0	24,310	8,076	0	(8,076)	0	(8,076)	0	0	0	0	0	4,197	09/25/2036	1FE
31396L-3N-8	FNMA_06-114 SE		03/25/2016	INTEREST ONLY PAYMENT		0	0	3,113	2,679	0	(2,679)	0	(2,679)	0	0	0	0	0	736	12/25/2036	1FE
31396L-6K-1	FNMA_06-129 CMOB		03/25/2016	MBS PAYDOWN		40,095	40,095	61,759	40,347	0	(251)	0	(251)	0	40,095	0	0	0	1,532	01/25/2037	1FE
31396L-HY-9	FNMA_06-101		03/25/2016	INTEREST ONLY PAYMENT		0	0	42,848	35,588	0	(35,588)	0	(35,588)	0	0	0	0	0	2,718	10/25/2036	1FE
31396L-T3-4	FNMA_06-115 IE		03/25/2016	INTEREST ONLY PAYMENT		0	0	56,377	35,356	0	(35,356)	0	(35,356)	0	0	0	0	0	3,756	12/25/2036	1FE
31396L-XH-8	FNMA_06-110 CX		03/25/2016	INTEREST ONLY PAYMENT		0	0	17,686	11,710	0	(11,710)	0	(11,710)	0	0	0	0	0	1,057	11/25/2036	1FE
31396N-7L-4	FHLMC_3138 SC		03/15/2016	INTEREST ONLY PAYMENT		0	0	18,120	9,343	0	(9,343)	0	(9,343)	0	0	0	0	0	2,425	04/15/2036	1FE
31396N-EP-7	FHLMC_3140		03/01/2016	MBS PAYDOWN		79,483	79,483	70,740	79,214	0	268	0	268	0	79,483	0	0	0	0	03/15/2036	1FE
31396P-2W-0	FNMA_07-21		03/25/2016	INTEREST ONLY PAYMENT		0	0	6,332	8,785	0	(8,785)	0	(8,785)	0	0	0	0	0	745	03/25/2037	1FE
31396P-3X-7	FNMA_07-21		03/25/2016	MBS PAYDOWN		41,352	41,352	37,759	41,223	0	129	0	129	0	41,352	0	0	0	0	03/25/2037	1FE
31396P-5X-5	FNMA_07-18 SB		03/25/2016	INTEREST ONLY PAYMENT		0	0	9,668	4,006	0	(4,006)	0	(4,006)	0	0	0	0	0	1,992	03/25/2037	1FE
31396P-XB-2	FNMA_07-15 NI		03/25/2016	INTEREST ONLY PAYMENT		0	0	84,881	45,613	0	(45,613)	0	(45,613)	0	0	0	0	0	5,928	03/25/2022	1FE
31396Q-RH-4	FNMA_09-59F HB		03/01/2016	MBS PAYDOWN		28,694	28,694	31,572	28,735	0	(41)	0	(41)	0	28,694	0	0	0	232	08/25/2039	1FE
31396R-DF-1	FHLMC_3150 SA		03/15/2016	INTEREST ONLY PAYMENT		0	0	22,348	10,780	0	(10,780)	0	(10,780)	0	0	0	0	0	3,514	05/15/2036	1FE
31396R-GS-0	FHLMC_3149		03/15/2016	MBS PAYDOWN		7	7	8	0	0	0	0	0	0	7	0	0	0	0	05/15/2036	1FE
31396R-L2-1	FHLMC_3153		03/15/2016	MBS PAYDOWN		29,537	29,537	47,813	29,793	0	(256)	0	(256)	0	29,537	0	0	0	1,468	05/15/2036	1FE
31396U-WG-1	FHLMC_3184		03/01/2016	MBS PAYDOWN		47,508	47,508	36,618	47,272	0	236	0	236	0	47,508	0	0	0	0	11/15/2035	1FE
31396V-A5-7	FNMA_07-46 SD		03/25/2016	INTEREST ONLY PAYMENT		0	0	2,835	1,348	0	(1,348)	0	(1,348)	0	0	0	0	0	746	05/25/2037	1FE
31396V-LW-6	FNMA_07-28		03/25/2016	MBS PAYDOWN		147,963	147,963	141,328	147,502	0	461	0	461	0	147,963	0	0	0	271	01/25/2036	1FE
31396V-QG-6	FNMA_07-29		03/01/2016	MBS PAYDOWN		6	6	7	6	0	0	0	0	0	6	0	0	0	0	04/25/2047	1FE
31396V-RN-0	FNMA_07-36 SI		03/25/2016	INTEREST ONLY PAYMENT		0	0	26,250	13,704	0	(13,704)	0	(13,704)	0	0	0	0	0	3,430	12/25/2032	1FE
31396W-JS-6	FNMA_07-57		03/01/2016	MBS PAYDOWN		263,452	263,452	235,789	263,050	0	402	0	402	0	263,452	0	0	0	0	06/25/2036	1FE
31396W-PG-5	FNMA_07-67 SJ		03/25/2016	INTEREST ONLY PAYMENT		0	0	147	250	0	(250)	0	(250)	0	0	0	0	0	8	07/25/2037	1FE
31396W-ZA-7	FNMA_07-66 SD		03/25/2016	MBS PAYDOWN		21,873	21,873	20,864	21,256	0	617	0	617	0	21,873	0	0	0	1,453	07/25/2037	1FE
31396X-JM-7	FNMA_07-84 S		03/25/2016	MBS PAYDOWN		31,848	31,848	31,345	31,064	0	784	0	784	0	31,848	0	0	0	1,796	08/25/2037	1FE
31396X-NM-2	FNMA_07-92		03/25/2016	INTEREST ONLY PAYMENT		0	0	37,198	32,028	0	(32,028)	0	(32,028)	0	0	0	0	0	2,521	09/25/2037	1FE
31396Y-FA-5	FNMA_08-2		03/25/2016	INTEREST ONLY PAYMENT		0	0	129,507	0	0	(129,507)	0	(129,507)	0	0	0	0	0	5,318	02/25/2038	1FE
31396Y-TY-8	FNMA_08-20 SP		03/25/2016	MBS PAYDOWN		47,885	47,885	48,843	47,741	0	144	0	144	0	47,885	0	0	0	992	03/25/2038	1FE
31396Y-UW-0	FNMA_08-11 SA		03/25/2016	INTEREST ONLY PAYMENT		0	0	10,232	4,652	0	(4,652)	0	(4,652)	0	0	0	0	0	1,254	03/25/2038	1FE
31397A-ZX-4	FHLMC_3213A LS		03/15/2016	INTEREST ONLY PAYMENT		0	0	10,704	6,847	0	(6,847)	0	(6,847)	0	0	0	0	0	951	09/15/2036	1FE
31397B-AA-9	FHLMC_3211		03/01/2016	MBS PAYDOWN		23,492	23,492	20,038	23,457	0	35	0	35	0	23,492	0	0	0	0	09/15/2036	1FE
31397B-HF-1	FHLMC_3218 AS		03/15/2016	INTEREST ONLY PAYMENT		0	0	13,482	7,437	0	(7,437)	0	(7,437)	0	0	0	0	0	1,186	09/15/2036	1FE
31397B-K2-6	FHLMC_3218 SN		03/15/2016	MBS PAYDOWN		25,798	25,798	40,990	25,980	0	(183)	0	(183)	0	25,798	0	0	0	1,713	01/15/2032	1FE
31397B-W7-2	FHLMC_3231 SE		03/15/2016	MBS PAYDOWN		78,219	78,219	77,926	76,985	0	1,234	0	1,234	0	78,219	0	0	0	3,547	10/15/2036	1FE
31397C-3J-6	FHLMC_3228		03/15/2016	MBS PAYDOWN		8,323	8,323	6,376	8,274	0	50	0	50	0	8,323	0	0	0	0	05/15/2036	1FE

STATEMENT AS OF MARCH 31, 2016 OF THE ReliaStar 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 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 or Market Indicator (a)
31397C-ME-6	FHLMC_3235		03/15/2016	INTEREST ONLY PAYMENT		0	0	31,409	19,039	0	(19,039)	0	(19,039)	0	0	0	0	0	2,425	11/15/2036	1FE
31397E-AG-0	FHLMC_3255		03/15/2016	INTEREST ONLY PAYMENT		0	0	161,069	159,133	0	(159,133)	0	(159,133)	0	0	0	0	0	8,390	12/15/2036	1FE
31397G-7A-2	FHLMC_3287A		03/15/2016	INTEREST ONLY PAYMENT		0	0	28,173	30,311	0	(30,311)	0	(30,311)	0	0	0	0	0	1,929	03/15/2037	1FE
31397H-DE-5	FHLMC_3318 ES		03/15/2016	INTEREST ONLY PAYMENT		0	0	3,978	2,453	0	(2,453)	0	(2,453)	0	0	0	0	0	960	05/15/2037	1FE
31397H-DT-2	FHLMC_3318 HS		03/15/2016	INTEREST ONLY PAYMENT		0	0	8,356	5,197	0	(5,197)	0	(5,197)	0	0	0	0	0	1,531	05/15/2037	1FE
31397J-RU-0	FHLMC_3345 QS		03/15/2016	MBS PAYDOWN		117,853	117,853	116,103	109,521	0	8,332	0	8,332	0	117,853	0	0	0	2,923	05/15/2036	1FE
31397J-VU-5	FHLMC_3349 MY		03/01/2016	MBS PAYDOWN		84,130	84,130	93,121	84,507	0	(377)	0	(377)	0	84,130	0	0	0	796	07/15/2037	1FE
31397K-C3-3	FHLMC_3359		03/15/2016	MBS PAYDOWN		20,367	20,367	21,589	20,398	0	(32)	0	(32)	0	20,367	0	0	0	221	04/15/2037	1FE
31397L-B8-1	FNMA_08-53C KI		03/25/2016	INTEREST ONLY PAYMENT		0	0	27,217	13,967	0	(13,967)	0	(13,967)	0	0	0	0	0	2,680	07/25/2023	1FE
31397L-X3-8	FNMA_08-62 FB		03/25/2016	MBS PAYDOWN		21,015	21,015	21,428	21,022	0	(7)	0	(7)	0	21,015	0	0	0	47	07/25/2038	1FE
31397M-XL-6	FNMA_08-88 FA		03/25/2016	MBS PAYDOWN		4,862	4,862	5,034	4,865	0	(4)	0	(4)	0	4,862	0	0	0	13	10/25/2038	1FE
31397N-7G-4	FNMA_09-56B		03/25/2016	INTEREST ONLY PAYMENT		0	0	37,192	18,135	0	(18,135)	0	(18,135)	0	0	0	0	0	2,549	07/25/2049	1FE
31397N-FK-6	FNMA_09-17B		03/25/2016	INTEREST ONLY PAYMENT		0	0	30,002	29,294	0	(29,294)	0	(29,294)	0	0	0	0	0	2,810	03/25/2039	1FE
31397N-FS-9	FNMA_09-17D QI		03/01/2016	INTEREST ONLY PAYMENT		0	0	64,993	49,343	0	(49,343)	0	(49,343)	0	0	0	0	0	3,305	03/25/2039	1FE
31397N-MG-7	FNMA_09-11 PO		03/01/2016	MBS PAYDOWN		103,849	103,849	84,637	103,121	0	729	0	729	0	103,849	0	0	0	0	08/25/2038	1FE
31397N-UG-8	FNMA_09-19D TD		03/01/2016	MBS PAYDOWN		31,586	31,586	31,734	31,587	0	(1)	0	(1)	0	31,586	0	0	0	378	08/25/2036	1FE
31397P-MB-3	FHLMC_3397		03/15/2016	INTEREST ONLY PAYMENT		0	0	35,239	26,509	0	(26,509)	0	(26,509)	0	0	0	0	0	2,151	12/15/2037	1FE
31397P-U7-3	FHLMC_3408 BI		03/15/2016	INTEREST ONLY PAYMENT		0	0	16,645	16,423	0	(16,423)	0	(16,423)	0	0	0	0	0	1,296	01/15/2038	1FE
31397Q-YB-8	FNMA_11-15J		03/01/2016	INTEREST ONLY PAYMENT		0	0	85,479	53,027	0	(53,027)	0	(53,027)	0	0	0	0	0	6,166	03/25/2026	1FE
31397R-LC-8	FHLMC_3417		03/15/2016	MBS PAYDOWN		231,946	231,946	309,647	232,976	0	(1,030)	0	(1,030)	0	231,946	0	0	0	5,801	02/15/2038	1FE
31397T-HJ-4	FHLMC_3449E		03/15/2016	MBS PAYDOWN		19,214	19,214	17,590	19,172	0	42	0	42	0	19,214	0	0	0	11	07/15/2034	1FE
31397U-KG-3	FNMA_11-51		03/25/2016	MBS PAYDOWN		489,404	489,404	514,486	489,763	0	(359)	0	(359)	0	489,404	0	0	0	4,568	06/25/2041	1FE
31397U-M7-1	FNMA_11-57 SE		03/25/2016	INTEREST ONLY PAYMENT		0	0	33,440	15,569	0	(15,569)	0	(15,569)	0	0	0	0	0	2,139	07/25/2041	1FE
31397U-QK-8	FNMA_11-56A AI		03/01/2016	INTEREST ONLY PAYMENT		0	0	19,456	17,291	0	(17,291)	0	(17,291)	0	0	0	0	0	3,737	07/25/2018	1FE
31397U-RE-1	FNMA_11-63A		03/01/2016	INTEREST ONLY PAYMENT		0	0	63,775	47,423	0	(47,423)	0	(47,423)	0	0	0	0	0	3,010	01/25/2041	1FE
31397Y-SN-2	FHLMC_3501-SC SC		03/15/2016	INTEREST ONLY PAYMENT		0	0	5,281	2,227	0	(2,227)	0	(2,227)	0	0	0	0	0	509	01/15/2039	1FE
31398E-K2-9	FHLMC_3556A FA		03/15/2016	MBS PAYDOWN		40,604	40,604	41,595	40,622	0	(18)	0	(18)	0	40,604	0	0	0	87	07/15/2037	1FE
31398F-R5-2	FNMA_09-87C		03/25/2016	INTEREST ONLY PAYMENT		0	0	30,977	38,926	0	(38,926)	0	(38,926)	0	0	0	0	0	3,235	11/25/2039	1FE
31398F-V7-3	FNMA_09-94E FX		03/25/2016	MBS PAYDOWN		16,516	16,516	14,493	16,438	0	79	0	79	0	16,516	0	0	0	30	02/25/2038	1FE
31398G-G6-0	FNMA_10-5		03/01/2016	MBS PAYDOWN		187,714	187,714	159,087	186,989	0	725	0	725	0	187,714	0	0	0	0	02/25/2040	1FE
31398J-HT-3	FHLMC_3560F IM		03/01/2016	INTEREST ONLY PAYMENT		0	0	4,593	5,535	0	(5,535)	0	(5,535)	0	0	0	0	0	434	12/15/2038	1FE
31398J-VR-1	FHLMC_3578L AI		03/01/2016	INTEREST ONLY PAYMENT		0	0	1,108	2,428	0	(2,428)	0	(2,428)	0	0	0	0	0	213	04/15/2037	1FE
31398J-VY-6	FHLMC_3578		03/01/2016	MBS PAYDOWN		31,850	31,850	29,640	31,827	0	23	0	23	0	31,850	0	0	0	0	05/15/2038	1FE
31398J-W3-3	FHLMC_35-78 DO		03/01/2016	MBS PAYDOWN		69,787	69,787	56,527	69,452	0	334	0	334	0	69,787	0	0	0	0	04/15/2036	1FE
31398J-W7-4	FHLMC_3578 GO		03/01/2016	MBS PAYDOWN		142,000	142,000	121,144	141,510	0	490	0	490	0	142,000	0	0	0	0	07/15/2038	1FE
31398J-YB-3	FHLMC_3571H FE		03/15/2016	MBS PAYDOWN		28,668	28,668	29,328	28,682	0	(14)	0	(14)	0	28,668	0	0	0	60	08/15/2035	1FE
31398K-N5-5	FHLMC_3602A		03/15/2016	MBS PAYDOWN		143,668	143,668	185,960	144,304	0	(636)	0	(636)	0	143,668	0	0	0	4,876	11/15/2024	1FE
31398L-GQ-5	FHLMC_3616 B		03/01/2016	MBS PAYDOWN		35,600	35,600	37,569	35,640	0	(40)	0	(40)	0	35,600	0	0	0	302	12/15/2039	1FE
31398M-DH-6	FNMA_10-26		03/01/2016	MBS PAYDOWN		29,467	29,467	25,378	29,404	0	63	0	63	0	29,467	0	0	0	0	11/25/2036	1FE
31398M-XS-0	FNMA_10-19 NI		03/01/2016	INTEREST ONLY PAYMENT		0	0	43,457	2,991	0	(2,991)	0	(2,991)	0	0	0	0	0	3,029	11/25/2027	1FE
31398N-EY-6	FNMA_10-95F		03/25/2016	INTEREST ONLY PAYMENT		0	0	77,759	49,342	0	(49,342)	0	(49,342)	0	0	0	0	0	5,004	09/25/2040	1FE
31398N-JX-3	FNMA_10-100B		03/25/2016	INTEREST ONLY PAYMENT		0	0	189,981	158,383	0	(158,383)	0	(158,383)	0	0	0	0	0	10,652	09/25/2040	1FE
31398N-L2-8	FNMA_10-110		03/25/2016	INTEREST ONLY PAYMENT		0	0	48,436	40,977	0	(40,977)	0	(40,977)	0	0	0	0	0	2,522	10/25/2040	1FE
31398P-UU-1	FNMA_10-46 QP		03/01/2016	MBS PAYDOWN		66,143	66,143	70,597	66,171	0	(28)	0	(28)	0	66,143	0	0	0	342	05/25/2040	1FE
31398R-J8-9	FNMA_10-56		03/25/2016	INTEREST ONLY PAYMENT		0	0	109,143	108,382	0	(108,382)	0	(108,382)	0	0	0	0	0	5,943	06/25/2040	1FE
31398R-LT-0	FNMA_10-65		03/25/2016	MBS PAYDOWN		78,685	78,685	101,110	82,408	0	(3,723)	0	(3,723)	0	78,685	0	0	0	2,403	05/25/2040	1FE
31398S-BC-6	FNMA_10-126		03/01/2016	INTEREST ONLY PAYMENT		0	0	105,128	124,666	0	(124,666)	0	(124,666)	0	0	0	0	0	5,543	11/25/2040	1FE
31398S-M8-3	FNMA_10-135C		03/01/2016	INTEREST ONLY PAYMENT		0	0	52,981	27,711	0	(27,711)	0	(27,711)	0	0	0	0	0	3,691	01/25/2021	1FE
31398S-MC-4	FNMA_10-134		03/25/2016	INTEREST ONLY PAYMENT		0	0	201,233	190,806	0	(190,806)	0	(190,806)	0	0	0	0	0	11,469	12/25/2040	1FE
31398S-NM-1	FNMA_10-134		03/25/2016	INTEREST ONLY PAYMENT		0	0	178,261	100,238	0	(100,238)	0	(100,238)	0	0	0	0	0	15,633	08/25/2038	1FE
31398S-T3-7	FNMA_10-140		03/25/2016	INTEREST ONLY PAYMENT		0	0	81,475	57,694	0	(57,694)	0	(57,694)	0	0	0	0	0	5,233	07/25/2039	1FE
31398S-XB-4	FNMA_10-139G		03/25/2016	INTEREST ONLY PAYMENT		0	0	170,749	148,212	0	(148,212)	0	(148,212)	0	0	0	0	0	12,341	12/25/2040	1FE
31398T-6S-5	FNMA_10-108 BC		03/01/2016	MBS PAYDOWN		18,886	18,886	18,319	18,821	0	64	0	64	0	18,886	0	0	0	115	09/25/2040	1FE
31398T-GX-3	FNMA_10-68 SC		03/25/2016	INTEREST ONLY PAYMENT		0	0	16,296	10,099	0	(10,099)	0	(10,099)	0	0	0	0	0	990	07/25/2040	1FE
31398V-SY-3	FHLMC_3662C ZB		03/01/2016	MBS PAYDOWN		68,260	68,260	69,412	68,272	0	(12)	0	(12)	0	68,260	0	0	0	612	08/15/2036	1FE
31402C-VY-5	FNMA 30YR		03/01/2016	MBS PAYDOWN		74,729	74,729	83,019	74,873	0	(144)	0	(144)	0	74,729	0	0	0	605	02/01/2034	1FE
31404R-YS-0	FNMA 30YR		03/01/2016	MBS PAYDOWN		3,064	3,064	3,018	3,064	0	0	0	0	0	3,064	0	0	0	17	04/01/2034	1FE
31406G-Y6-0	FN 5/1 12M LIBOR ARM		03/01/2016	MBS PAYDOWN		260,754	260,754	259,776	260,716	0	38	0	38	0	260,754	0	0	0	905	03/01/2035	1FE

STATEMENT AS OF MARCH 31, 2016 OF THE ReliaStar 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	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 or Market Indicator (a)
31407C-K9-7	FNMA 6MO LIBOR ARM		03/01/2016	MBS PAYDOWN		4,860	4,860	4,889	4,860	0	0	0	0	0	4,860	0	0	0	18	08/01/2035	1FE
31407K-T7-4	FN 7/1 12M LIBOR ARM		03/01/2016	MBS PAYDOWN		2,951	2,951	2,950	2,951	0	0	0	0	0	2,951	0	0	0	11	09/01/2035	1FE
31407Y-SM-2	FNMA 30YR		03/01/2016	MBS PAYDOWN		49,737	49,737	48,548	49,667	0	70	0	70	0	49,737	0	0	0	666	01/01/2036	1FE
31407Y-SN-0	FNMA 30YR		03/01/2016	MBS PAYDOWN		180,382	180,382	176,070	180,360	0	22	0	22	0	180,382	0	0	0	839	01/01/2036	1FE
31407Y-SP-5	FNMA 30YR		03/01/2016	MBS PAYDOWN		54,300	54,300	53,002	54,295	0	5	0	5	0	54,300	0	0	0	500	01/01/2036	1FE
31409B-SU-2	FNMA 30YR		03/01/2016	MBS PAYDOWN		149,289	149,289	142,991	148,643	0	647	0	647	0	149,289	0	0	0	1,033	01/01/2036	1FE
31409T-PY-8	FNMA 30YR		03/01/2016	MBS PAYDOWN		1,387	1,387	1,329	1,387	0	1	0	1	0	1,387	0	0	0	12	02/01/2036	1FE
31410G-AQ-6	FNMA 30YR		03/01/2016	MBS PAYDOWN		32,575	32,575	35,609	32,650	0	(75)	0	(75)	0	32,575	0	0	0	268	12/01/2036	1FE
31410G-YN-7	FNMA 30YR		03/01/2016	MBS PAYDOWN		68,328	68,328	75,566	68,471	0	(144)	0	(144)	0	68,328	0	0	0	553	10/01/2035	1FE
31410K-CE-2	FNMA 30YR		03/01/2016	MBS PAYDOWN		6,250	6,250	6,289	6,250	0	(1)	0	(1)	0	6,250	0	0	0	61	02/01/2038	1FE
31410K-NG-5	FNMA 30YR		03/01/2016	MBS PAYDOWN		2,304	2,304	2,322	2,304	0	0	0	0	0	2,304	0	0	0	23	07/01/2038	1FE
31412M-VC-9	FNMA 30YR		03/01/2016	MBS PAYDOWN		135	135	132	135	0	0	0	0	0	135	0	0	0	1	05/01/2038	1FE
31413C-F5-3	FNMA 30YR		03/01/2016	MBS PAYDOWN		655	655	659	655	0	0	0	0	0	655	0	0	0	5	07/01/2037	1FE
31413U-KN-8	FNMA 30YR		03/01/2016	MBS PAYDOWN		227	227	226	227	0	0	0	0	0	227	0	0	0	2	10/01/2037	1FE
31413Y-7H-8	FNMA 30YR		03/01/2016	MBS PAYDOWN		25,132	25,132	25,876	25,124	0	8	0	8	0	25,132	0	0	0	207	11/01/2037	1FE
31414A-EQ-1	FNMA 30YR		03/01/2016	MBS PAYDOWN		19,388	19,388	19,962	19,385	0	3	0	3	0	19,388	0	0	0	152	11/01/2037	1FE
31414B-NC-0	FNMA 30YR		03/01/2016	MBS PAYDOWN		805	805	816	806	0	(1)	0	(1)	0	805	0	0	0	8	01/01/2038	1FE
31415B-D4-8	FNMA 30YR		03/01/2016	MBS PAYDOWN		5,317	5,317	5,215	5,312	0	5	0	5	0	5,317	0	0	0	62	07/01/2038	1FE
31415S-5V-0	FNMA 30YR		03/01/2016	MBS PAYDOWN		55	55	53	55	0	0	0	0	0	55	0	0	0	1	08/01/2038	1FE
31415S-JJ-2	FNMA 30YR		03/01/2016	MBS PAYDOWN		568	568	566	568	0	0	0	0	0	568	0	0	0	6	08/01/2038	1FE
31416Y-C9-7	FNMA 20YR		03/01/2016	MBS PAYDOWN		99,432	99,432	107,884	99,767	0	(335)	0	(335)	0	99,432	0	0	0	724	04/01/2031	1FE
31418A-XZ-6	FNMA 20YR		03/01/2016	MBS PAYDOWN		75,888	75,888	81,376	76,107	0	(219)	0	(219)	0	75,888	0	0	0	554	09/01/2033	1FE
31418S-4V-8	FNMA 30YR		03/01/2016	MBS PAYDOWN		37,709	37,709	40,178	37,933	0	(224)	0	(224)	0	37,709	0	0	0	432	07/01/2040	1FE
31418U-BS-2	FNMA 30YR		03/01/2016	MBS PAYDOWN		77,454	77,454	83,929	77,570	0	(116)	0	(116)	0	77,454	0	0	0	850	05/01/2040	1FE
31418V-3A-8	FNMA 30YR		03/01/2016	MBS PAYDOWN		106,585	106,585	111,148	106,718	0	(133)	0	(133)	0	106,585	0	0	0	760	07/01/2040	1FE
31418V-UM-2	FNMA 30YR		03/01/2016	MBS PAYDOWN		20,871	20,871	22,551	20,892	0	(21)	0	(21)	0	20,871	0	0	0	176	08/01/2040	1FE
31418X-EK-0	FNMA 30YR		03/01/2016	MBS PAYDOWN		94,990	94,990	98,997	95,066	0	(76)	0	(76)	0	94,990	0	0	0	625	08/01/2040	1FE
31419A-L6-2	FNMA 15YR		03/01/2016	MBS PAYDOWN		125,498	125,498	131,675	125,627	0	(129)	0	(129)	0	125,498	0	0	0	839	09/01/2025	1FE
31419B-SY-2	FNMA 30YR		03/01/2016	MBS PAYDOWN		51,224	51,224	53,385	51,232	0	(8)	0	(8)	0	51,224	0	0	0	384	08/01/2040	1FE
31419C-R4-7	FNMA 30YR		03/01/2016	MBS PAYDOWN		105,873	105,873	112,705	105,898	0	(25)	0	(25)	0	105,873	0	0	0	882	08/01/2040	1FE
319340-AB-1	FBC87_A P-O		02/01/2016	MBS PAYDOWN		6	6	0	0	0	6	0	6	0	6	0	0	0	0	05/15/2018	1FE
38373A-UX-2	GNMA_09-68 PS		03/16/2016	INTEREST ONLY PAYMENT		0	0	42,140	25,590	0	(25,590)	0	(25,590)	0	0	0	0	0	4,407	11/16/2038	1FE
38373A-YM-2	GNMA_09-67C LA		03/01/2016	MBS PAYDOWN		62,480	62,480	66,854	62,703	0	(223)	0	(223)	0	62,480	0	0	0	572	12/16/2036	1FE
38373R-PK-9	GNMA_01-28 S		03/16/2016	INTEREST ONLY PAYMENT		0	0	4,403	2,858	0	(2,858)	0	(2,858)	0	0	0	0	0	618	06/16/2031	1FE
38373V-4L-1	GNMA_02-76 S		03/16/2016	INTEREST ONLY PAYMENT		0	0	11,558	4,862	0	(4,862)	0	(4,862)	0	0	0	0	0	1,268	01/16/2031	1FE
38373V-HF-0	GNMA_02-60 SA		03/16/2016	INTEREST ONLY PAYMENT		0	0	3,254	1,092	0	(1,092)	0	(1,092)	0	0	0	0	0	459	08/16/2032	1FE
38373W-HW-1	GNMA_02-21 SV		03/16/2016	INTEREST ONLY PAYMENT		0	0	4,404	2,328	0	(2,328)	0	(2,328)	0	0	0	0	0	841	03/16/2032	1FE
383742-J6-1	GNMA_08-32 SW		03/16/2016	INTEREST ONLY PAYMENT		0	0	9,606	4,262	0	(4,262)	0	(4,262)	0	0	0	0	0	1,035	04/16/2038	1FE
383742-XQ-1	GNMA_08-23B SL		03/16/2016	MBS PAYDOWN		12,744	12,744	13,221	12,730	0	13	0	13	0	12,744	0	0	0	310	03/16/2038	1FE
383742-Y3-1	GNMA_08-35 SN		03/20/2016	INTEREST ONLY PAYMENT		0	0	13,798	8,463	0	(8,463)	0	(8,463)	0	0	0	0	0	1,328	04/20/2038	1FE
38374B-CE-1	GNMA_03-57 SB		03/16/2016	MBS PAYDOWN		65,005	65,005	66,468	64,850	0	155	0	155	0	65,005	0	0	0	1,300	07/16/2033	1FE
38374B-SE-4	GNMA_03-74 PS		03/20/2016	MBS PAYDOWN		101,161	101,161	97,304	99,458	0	1,703	0	1,703	0	101,161	0	0	0	3,207	01/20/2033	1FE
38374C-DT-5	GNMA_03-75 SA		03/16/2016	MBS PAYDOWN		78,187	78,187	80,923	78,029	0	158	0	158	0	78,187	0	0	0	2,359	09/16/2033	1FE
38374D-QQ-5	GNMA_08-2		03/16/2016	INTEREST ONLY PAYMENT		0	0	122,037	102,959	0	(102,959)	0	(102,959)	0	0	0	0	0	5,706	01/16/2038	1FE
38374E-6P-7	GNMA_04-7 SB		03/16/2016	MBS PAYDOWN		48,289	48,289	40,812	47,781	0	509	0	509	0	48,289	0	0	0	978	12/16/2033	1FE
38374F-K4-5	GNMA_04-17 QS		03/16/2016	MBS PAYDOWN		7,742	7,742	7,664	7,686	0	56	0	56	0	7,742	0	0	0	180	03/16/2034	1FE
38374G-K5-0	GNMA_04-34 IS		03/31/2016	VARIOUS		0	0	1,873	245	0	(245)	0	(245)	0	0	0	0	0	635	02/20/2034	1FE
38374G-TF-9	GNMA_04-39 EA		03/01/2016	MBS PAYDOWN		82,033	82,033	61,243	81,794	0	240	0	240	0	82,033	0	0	0	0	05/16/2034	1FE
38374G-VF-6	GNMA_04-39 SB		03/16/2016	INTEREST ONLY PAYMENT		0	0	31,583	11,287	0	(11,287)	0	(11,287)	0	0	0	0	0	3,797	05/16/2034	1FE
38374K-AW-3	GNMA_04-109 WK		03/20/2016	MBS PAYDOWN		21,526	21,526	21,257	21,278	0	248	0	248	0	21,526	0	0	0	437	12/20/2034	1FE
38374K-EU-3	GNMA_04-104 SA		03/20/2016	MBS PAYDOWN		35,508	35,508	30,720	34,590	0	918	0	918	0	35,508	0	0	0	987	07/20/2033	1FE
38374K-KX-0	GNMA_05-8 SB		03/20/2016	INTEREST ONLY PAYMENT		0	0	5,926	3,651	0	(3,651)	0	(3,651)	0	0	0	0	0	746	01/20/2035	1FE
38374K-T4-5	GNMA_05-25		03/20/2016	MBS PAYDOWN		114,546	114,546	141,679	114,988	0	(441)	0	(441)	0	114,546	0	0	0	2,095	01/20/2034	1FE
38374K-Y8-0	GNMA_05-24G		03/17/2016	MBS PAYDOWN		15,842	15,842	21,347	15,955	0	(113)	0	(113)	0	15,842	0	0	0	573	01/17/2034	1FE
38374L-GU-9	GNMA_05-45		03/16/2016	MBS PAYDOWN		59,696	59,696	96,409	60,165	0	(469)	0	(469)	0	59,696	0	0	0	1,852	06/16/2035	1FE
38374L-H4-6	GNMA_05-63 FI		03/01/2016	INTEREST ONLY PAYMENT		0	0	3,979	2,489	0	(2,489)	0	(2,489)	0	0	0	0	0	314	12/20/2032	1FE
38374L-UM-1	GNMA_05-53 PS		03/20/2016	MBS PAYDOWN		160,843	160,843	158,355	157,115	0	3,728	0	3,728	0	160,843	0	0	0	6,226	01/20/2035	1FE
38374M-6J-3	GNMA_06-21 CS		03/20/2016	MBS PAYDOWN		89,946	89,946	100,958	89,860	0	86	0	86	0	89,946	0	0	0	4,570	05/20/2036	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 or Market In-dicator (a)
38374N-HA-8	GNMA_06-27 SB		03/20/2016	INTEREST ONLY PAYMENT		0	0	31,980	3,316	0	(3,316)	0	(3,316)	0	0	0	0	0	10,702	07/20/2033	1FE
38374V-JT-7	GNMA_09-45E SD		03/20/2016	INTEREST ONLY PAYMENT		0	0	69,624	42,308	0	(42,308)	0	(42,308)	0	0	0	0	0	7,445	06/20/2039	1FE
38374V-VS-5	GNMA_09-53A SC		03/16/2016	INTEREST ONLY PAYMENT		0	0	180,530	153,403	0	(153,403)	0	(153,403)	0	0	0	0	0	17,152	10/16/2038	1FE
38374V-Y7-8	GNMA_2009-50 PS		03/20/2016	INTEREST ONLY PAYMENT		0	0	27,963	14,803	0	(14,803)	0	(14,803)	0	0	0	0	0	3,028	06/20/2039	1FE
38374V-ZT-9	GNMA_09-54D US		03/16/2016	INTEREST ONLY PAYMENT		0	0	13,007	7,810	0	(7,810)	0	(7,810)	0	0	0	0	0	1,248	04/16/2039	1FE
38374X-AG-0	GNMA_09-14A NJ		03/01/2016	INTEREST ONLY PAYMENT		0	0	4,623	4,632	0	(4,632)	0	(4,632)	0	0	0	0	0	534	03/20/2039	1FE
38374Y-GU-1	GNMA_10-86 PI		03/01/2016	INTEREST ONLY PAYMENT		0	0	7,410	5,209	0	(5,209)	0	(5,209)	0	0	0	0	0	3,396	01/20/2036	1FE
38375B-7A-4	GNMA_13-H18		01/20/2016	INTEREST ONLY PAYMENT		0	0	932	765	0	(765)	0	(765)	0	0	0	0	0	31	07/20/2063	1FE
38375B-GQ-9	GNMA_10-H24		03/01/2016	INTEREST ONLY PAYMENT		0	0	13,855	12,368	0	(12,368)	0	(12,368)	0	0	0	0	0	600	10/20/2060	1FE
38375B-JL-7	GNMA_10-H27		03/01/2016	INTEREST ONLY PAYMENT		0	0	37,146	22,574	0	(22,574)	0	(22,574)	0	0	0	0	0	1,687	12/20/2060	1FE
38375B-LV-2	GNMA_11-H13		03/01/2016	VARIOUS		0	0	86,527	69,725	0	(69,725)	0	(69,725)	0	0	0	0	0	2,694	04/20/2061	1FE
38375B-X7-2	GNMA_13-H10-XI		02/01/2016	INTEREST ONLY PAYMENT		0	0	14,748	11,497	0	(11,497)	0	(11,497)	0	0	0	0	0	338	04/20/2063	1FE
38375C-TM-2	GNMA_12-48		03/16/2016	INTEREST ONLY PAYMENT		0	0	86,817	80,235	0	(80,235)	0	(80,235)	0	0	0	0	0	4,105	04/16/2042	1FE
38375J-AV-7	GNMA_06-69 SC		03/20/2016	INTEREST ONLY PAYMENT		0	0	3,738	2,392	0	(2,392)	0	(2,392)	0	0	0	0	0	678	12/20/2036	1FE
38375J-PB-5	GNMA_39640 SA		03/20/2016	INTEREST ONLY PAYMENT		0	0	9,976	5,915	0	(5,915)	0	(5,915)	0	0	0	0	0	1,815	03/20/2037	1FE
38375J-RW-7	GNMA_07-8 SK		03/20/2016	MBS PAYDOWN		163,738	163,738	161,896	161,757	0	1,981	0	1,981	0	163,738	0	0	0	5,505	03/20/2037	1FE
38375K-B4-3	GNMA_07-40 SJ		03/16/2016	MBS PAYDOWN		8,470	8,470	8,575	8,440	0	30	0	30	0	8,470	0	0	0	310	07/16/2037	1FE
38375K-G3-0	GNMA_07-47 SD		03/16/2016	MBS PAYDOWN		118,961	118,961	118,477	117,369	0	1,591	0	1,591	0	118,961	0	0	0	5,208	08/16/2036	1FE
38375K-LS-9	GNMA_07-37		03/01/2016	MBS PAYDOWN		119,770	119,770	107,344	119,550	0	220	0	220	0	119,770	0	0	0	0	06/16/2037	1FE
38375L-3X-6	GNMA_07-71 SA		03/20/2016	INTEREST ONLY PAYMENT		0	0	6,059	3,294	0	(3,294)	0	(3,294)	0	0	0	0	0	975	01/20/2037	1FE
38375L-NQ-9	GNR 2007-56 SY		03/20/2016	INTEREST ONLY PAYMENT		0	0	145,355	140,292	0	(140,292)	0	(140,292)	0	0	0	0	0	8,644	10/20/2037	1FE
38375L-U2-4	GNMA_07-76A		03/01/2016	MBS PAYDOWN		60,475	60,475	66,995	60,513	0	(38)	0	(38)	0	60,475	0	0	0	362	11/20/2037	1FE
38375P-KL-4	GNMA_08-9A SC		03/20/2016	INTEREST ONLY PAYMENT		0	0	7,569	5,212	0	(5,212)	0	(5,212)	0	0	0	0	0	899	02/20/2038	1FE
38375P-R6-0	GNMA_08-20A SI		03/20/2016	INTEREST ONLY PAYMENT		0	0	31,736	14,668	0	(14,668)	0	(14,668)	0	0	0	0	0	2,934	09/20/2037	1FE
38375P-XS-5	GNMA_08-11B SB		03/20/2016	INTEREST ONLY PAYMENT		0	0	32,920	22,942	0	(22,942)	0	(22,942)	0	0	0	0	0	3,120	02/20/2038	1FE
38375Q-3R-8	GNMA_08-53 TS		03/20/2016	INTEREST ONLY PAYMENT		0	0	14,386	9,974	0	(9,974)	0	(9,974)	0	0	0	0	0	1,175	05/20/2038	1FE
38375U-AQ-3	GNMA_13-H21		03/01/2016	VARIOUS		0	0	53,990	36,913	0	(36,913)	0	(36,913)	0	0	0	0	0	1,694	08/20/2063	1FE
38375U-JW-1	GNMA_14-H12		03/01/2016	INTEREST ONLY PAYMENT		0	0	60,704	61,810	0	(61,810)	0	(61,810)	0	0	0	0	0	1,906	06/20/2064	1FE
38375U-SH-4	GNMA_14-H22		03/01/2016	INTEREST ONLY PAYMENT		0	0	8,339	8,172	0	(8,172)	0	(8,172)	0	0	0	0	0	190	11/01/2064	1FE
38376C-F7-9	GNMA_09-76 SJ		03/16/2016	INTEREST ONLY PAYMENT		0	0	28,011	20,623	0	(20,623)	0	(20,623)	0	0	0	0	0	2,077	06/16/2039	1FE
38376C-Q6-9	GNMA_09-92B		03/16/2016	INTEREST ONLY PAYMENT		0	0	20,378	15,146	0	(15,146)	0	(15,146)	0	0	0	0	0	1,573	04/16/2039	1FE
38376C-ZR-3	GNMA_09-76 XS		03/16/2016	INTEREST ONLY PAYMENT		0	0	18,439	13,156	0	(13,156)	0	(13,156)	0	0	0	0	0	1,254	09/16/2039	1FE
38376E-TF-2	GNMA_09-108D		03/01/2016	INTEREST ONLY PAYMENT		0	0	62,477	65,773	0	(65,773)	0	(65,773)	0	0	0	0	0	4,910	09/20/2038	1FE
38376F-4F-6	GNMA_09-81B		03/20/2016	INTEREST ONLY PAYMENT		0	0	12,459	11,497	0	(11,497)	0	(11,497)	0	0	0	0	0	997	09/20/2039	1FE
38376F-BM-3	GNMA_09-61		03/20/2016	INTEREST ONLY PAYMENT		0	0	50,899	51,940	0	(51,940)	0	(51,940)	0	0	0	0	0	3,691	08/20/2039	1FE
38376F-MQ-2	GNMA_09-66A PI		03/01/2016	INTEREST ONLY PAYMENT		0	0	10,388	6,513	0	(6,513)	0	(6,513)	0	0	0	0	0	4,900	12/20/2036	1FE
38376J-T8-7	GNMA_09-100 SC		03/16/2016	INTEREST ONLY PAYMENT		0	0	45,860	29,487	0	(29,487)	0	(29,487)	0	0	0	0	0	4,198	05/16/2039	1FE
38376K-XK-2	GNMA_09-87N		03/20/2016	INTEREST ONLY PAYMENT		0	0	13,766	11,050	0	(11,050)	0	(11,050)	0	0	0	0	0	1,388	01/20/2035	1FE
38376L-CB-3	GNMA_10-91 IM		03/01/2016	INTEREST ONLY PAYMENT		0	0	39,277	49,970	0	(49,970)	0	(49,970)	0	0	0	0	0	4,023	06/20/2039	1FE
38376L-HM-4	GNMA_11-90		03/20/2016	INTEREST ONLY PAYMENT		0	0	127,851	140,958	0	(140,958)	0	(140,958)	0	0	0	0	0	8,189	06/20/2041	1FE
38376T-Z4-7	GNMA_10-4 SP		03/16/2016	INTEREST ONLY PAYMENT		0	0	239,170	142,932	0	(142,932)	0	(142,932)	0	0	0	0	0	12,171	01/16/2039	1FE
38376V-A5-6	GNMA_10-17E AS		03/20/2016	INTEREST ONLY PAYMENT		0	0	95,650	44,061	0	(44,061)	0	(44,061)	0	0	0	0	0	6,374	10/20/2038	1FE
38376V-RR-0	GNMA_10-26F WS		03/20/2016	INTEREST ONLY PAYMENT		0	0	25,942	13,501	0	(13,501)	0	(13,501)	0	0	0	0	0	1,749	02/20/2040	1FE
38376Y-T8-4	GNMA_10-47L SH		03/20/2016	INTEREST ONLY PAYMENT		0	0	24,086	15,718	0	(15,718)	0	(15,718)	0	0	0	0	0	1,919	07/20/2038	1FE
38376Y-TE-1	GNMA_10-43 QS		03/20/2016	INTEREST ONLY PAYMENT		0	0	271,004	177,972	0	(177,972)	0	(177,972)	0	0	0	0	0	12,344	04/20/2040	1FE
38377E-HB-3	GNMA_10-42 GS		03/20/2016	INTEREST ONLY PAYMENT		0	0	83,189	44,684	0	(44,684)	0	(44,684)	0	0	0	0	0	5,327	04/20/2039	1FE
38377E-NC-4	GNMA_10-42		03/16/2016	MBS PAYDOWN		196,980	196,980	270,725	197,994	0	(1,014)	0	(1,014)	0	196,980	0	0	0	4,605	06/16/2039	1FE
38377G-4A-4	GNMA_10-88		03/20/2016	INTEREST ONLY PAYMENT		0	0	79,475	77,254	0	(77,254)	0	(77,254)	0	0	0	0	0	4,697	07/20/2040	1FE
38377G-ZP-7	GNMA_10-68		03/16/2016	INTEREST ONLY PAYMENT		0	0	53,467	30,170	0	(30,170)	0	(30,170)	0	0	0	0	0	3,084	12/16/2039	1FE
38377J-4B-6	GNMA_10-113		03/20/2016	INTEREST ONLY PAYMENT		0	0	88,720	72,188	0	(72,188)	0	(72,188)	0	0	0	0	0	5,955	11/20/2039	1FE
38377J-4Y-6	GNMA_10-113K		03/16/2016	INTEREST ONLY PAYMENT		0	0	26,015	20,336	0	(20,336)	0	(20,336)	0	0	0	0	0	1,741	02/16/2040	1FE
38377J-M8-3	GNMA_10-111		03/20/2016	INTEREST ONLY PAYMENT		0	0	50,859	31,572	0	(31,572)	0	(31,572)	0	0	0	0	0	2,664	09/20/2040	1FE
38377J-Z4-8	GNMA_10-117		03/01/2016	MBS PAYDOWN		105,950	105,950	110,321	106,179	0	(228)	0	(228)	0	105,950	0	0	0	506	10/20/2039	1FE
38377L-JM-1	GNMA_10-116		03/16/2016	INTEREST ONLY PAYMENT		0	0	62,043	54,531	0	(54,531)	0	(54,531)	0	0	0	0	0	3,476	09/16/2040	1FE
38377M-F3-5	GNMA_10-147 PS		03/20/2016	INTEREST ONLY PAYMENT		0	0	214,048	117,038	0	(117,038)	0	(117,038)	0	0	0	0	0	11,375	05/20/2040	1FE
38377N-EL-4	GNMA_10-152 PS		03/16/2016	INTEREST ONLY PAYMENT		0	0	100,883	44,358	0	(44,358)	0	(44,358)	0	0	0	0	0	5,928	09/16/2039	1FE
38377N-GD-0	GNMA_10-151 DS		03/20/2016	INTEREST ONLY PAYMENT		0	0	335,021	132,414	0	(132,414)	0	(132,414)	0	0	0	0	0	16,897	03/20/2038	1FE
38377V-GW-0	GNMA_11-52 MY		03/20/2016	INTEREST ONLY PAYMENT		0	0	40,557	33,586	0	(33,586)	0	(33,586)	0	0	0	0	0	2,504	04/20/2041	1FE

STATEMENT AS OF MARCH 31, 2016 OF THE ReliaStar 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 or Market In-dicator (a)
38377V-UD-6	GNMA_11-56		03/20/2016	MBS PAYDOWN		590,622	590,622	445,920	587,572	0	3,049	0	3,049	0	590,622	0	0	0	0	04/20/2041	1FE
38377W-GA-6	GNMA_11-72		03/16/2016	INTEREST ONLY PAYMENT		0	0	97,691	83,212	0	(83,212)	0	(83,212)	0	0	0	0	0	5,355	05/16/2041	1FE
38377W-Z6-4	GNMA_11-99		03/16/2016	INTEREST ONLY PAYMENT		0	0	88,819	80,813	0	(80,813)	0	(80,813)	0	0	0	0	0	4,717	07/16/2041	1FE
38377Y-DD-9	GNMA_11-122		03/01/2016	INTEREST ONLY PAYMENT		0	0	129,854	131,381	0	(131,381)	0	(131,381)	0	0	0	0	0	7,173	09/16/2026	1FE
38378B-H5-1	GNMA_12-111		03/01/2016	MBS PAYDOWN		16,972	16,972	17,107	16,975	0	(4)	0	(4)	0	16,972	0	0	0	64	09/16/2052	1FE
38378D-XV-2	GNMA_12-36G		03/20/2016	INTEREST ONLY PAYMENT		0	0	58,868	52,182	0	(52,182)	0	(52,182)	0	0	0	0	0	3,093	03/20/2042	1FE
38378E-K9-3	GNMA_12-61C		03/16/2016	INTEREST ONLY PAYMENT		0	0	45,788	30,733	0	(30,733)	0	(30,733)	0	0	0	0	0	1,675	05/16/2042	1FE
38378E-SF-1	GNMA_12-59		03/01/2016	MBS PAYDOWN		113,870	113,870	109,507	113,698	0	172	0	172	0	113,870	0	0	0	280	01/20/2042	1FE
38378F-BM-1	GNMA_13-10F		03/20/2016	INTEREST ONLY PAYMENT		0	0	88,261	105,526	0	(105,526)	0	(105,526)	0	0	0	0	0	6,307	01/20/2043	1FE
38378H-4N-3	GNMA_12-124		03/20/2016	INTEREST ONLY PAYMENT		0	0	36,671	30,906	0	(30,906)	0	(30,906)	0	0	0	0	0	1,733	10/20/2042	1FE
38378P-NW-4	GNMA_13-190		03/20/2016	INTEREST ONLY PAYMENT		0	0	187,696	181,496	0	(181,496)	0	(181,496)	0	0	0	0	0	13,600	12/20/2043	1FE
38378P-WJ-3	GNMA_13-189		03/01/2016	INTEREST ONLY PAYMENT		0	0	70,301	67,995	0	(67,995)	0	(67,995)	0	0	0	0	0	2,494	06/16/2043	1FE
38378V-LC-7	GNMA_13-104		03/16/2016	INTEREST ONLY PAYMENT		0	0	123,010	121,024	0	(121,024)	0	(121,024)	0	0	0	0	0	9,221	07/16/2043	1FE
38378W-6A-6	GNMA_13-135		03/16/2016	INTEREST ONLY PAYMENT		0	0	158,995	152,341	0	(152,341)	0	(152,341)	0	0	0	0	0	11,144	09/16/2043	1FE
38378W-CC-5	GNMA_13-122		03/20/2016	MBS PAYDOWN		173,042	173,042	209,922	174,059	0	(1,017)	0	(1,017)	0	173,042	0	0	0	3,130	05/20/2039	1FE
38378W-HG-1	GNMA_13-114		03/16/2016	MBS PAYDOWN		92,011	92,011	152,345	93,082	0	(1,072)	0	(1,072)	0	92,011	0	0	0	4,788	08/16/2043	1FE
38378W-JU-8	GNMA_13-114		03/20/2016	MBS PAYDOWN		132,996	132,996	191,536	134,373	0	(1,377)	0	(1,377)	0	132,996	0	0	0	5,042	08/20/2043	1FE
38378W-N5-8	GNMA_13-131		03/15/2016	INTEREST ONLY PAYMENT		0	0	112,116	85,983	0	(85,983)	0	(85,983)	0	0	0	0	0	5,359	09/16/2043	1FE
38379A-WZ-9	GNMA_14-36		03/16/2016	INTEREST ONLY PAYMENT		0	0	166,018	162,605	0	(162,605)	0	(162,605)	0	0	0	0	0	11,072	03/16/2044	1FE
38379B-GA-0	GNMA_14-55		03/16/2016	INTEREST ONLY PAYMENT		0	0	165,645	165,493	0	(165,493)	0	(165,493)	0	0	0	0	0	10,172	04/16/2044	1FE
38379C-Y4-2	GNMA_14-96		03/16/2016	INTEREST ONLY PAYMENT		0	0	84,217	0	0	(84,217)	0	(84,217)	0	0	0	0	0	2,411	07/16/2044	1FE
38379D-CX-0	GNMA_14-99		03/20/2016	INTEREST ONLY PAYMENT		0	0	104,778	87,147	0	(87,147)	0	(87,147)	0	0	0	0	0	4,410	06/20/2044	1FE
38379E-2A-9	GOVERNMENT NATIONAL MORTGAGE ASS		03/16/2016	INTEREST ONLY PAYMENT		0	0	36,299	34,740	0	(34,740)	0	(34,740)	0	0	0	0	0	1,412	09/16/2044	1FE
38379G-JB-4	GNMA_14-137		03/16/2016	INTEREST ONLY PAYMENT		0	0	199,473	187,723	0	(187,723)	0	(187,723)	0	0	0	0	0	11,613	09/16/2044	1FE
3837H3-CB-1	GNMA_99-43 UO		03/16/2016	INTEREST ONLY PAYMENT		0	0	4,892	1,526	0	(1,526)	0	(1,526)	0	0	0	0	0	303	11/16/2029	1FE
677555-UK-8	OHIO ST ECONOMIC DEV REV		03/01/2016	SINKING FUND REDEMPTION		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	2,112	12/01/2018	1FE
911760-QB-5	VENDE_01-1 2IO		03/01/2016	INTEREST ONLY PAYMENT		0	0	4,570	518	0	(518)	0	(518)	0	0	0	0	0	122	10/15/2030	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						20,387,904	20,387,904	36,655,178	32,726,631	0	(12,890,663)	0	(12,890,663)	0	20,387,904	0	0	0	1,215,627	XXX	XXX
00110A-AD-6	AEPTC_06-A A4		01/01/2016	MBS PAYDOWN		3,830	3,830	4,532	3,830	0	0	0	0	0	3,830	0	0	0	99	01/01/2018	1FE
001192-AH-6	AGL CAPITAL CORPORATION		03/02/2016	TRANSFERS		5,629,425	5,000,000	5,671,700	5,622,027	0	(2,356)	0	(2,356)	0	5,619,671	0	9,755	9,755	140,347	03/15/2041	2FE
00206R-BK-7	AT&T INC		02/24/2016	BAML		3,376,960	4,000,000	3,712,000	3,718,918	0	713	0	713	0	3,719,631	0	(342,671)	(342,671)	35,767	06/15/2045	2FE
004375-AV-3	ACCT_04-1 A2		03/25/2016	MBS PAYDOWN		28,590	28,590	28,590	28,590	0	0	0	0	0	28,590	0	0	0	38	04/25/2034	1FM
015271-AG-4	ALEXANDRIA REAL ESTATE EQUITIES IN		03/02/2016	TRANSFERS		3,196,939	3,225,000	3,222,162	3,222,413	0	26	0	26	0	3,222,439	0	(25,500)	(25,500)	87,478	07/30/2029	2FE
02147F-AQ-9	CWALT_06-18CB A6		03/25/2016	MBS PAYDOWN		23,536	27,363	26,413	19,354	0	4,182	0	4,182	0	23,536	0	0	0	1,168	07/25/2036	1FM
02147R-AF-7	CWALT_06-23CB 1A6		03/01/2016	MBS PAYDOWN		8,978	10,863	8,998	8,980	0	(3)	0	(3)	0	8,978	0	0	0	108	08/25/2036	1FM
02147R-AT-7	CWALT_06-23CB 2A6		03/25/2016	MBS PAYDOWN		8,636	12,674	12,801	6,770	0	1,866	0	1,866	0	8,636	0	0	0	554	08/25/2036	1FM
02151G-AB-3	CWALT_07-24 A2		03/25/2016	MBS PAYDOWN		8,495	14,444	14,694	3,630	0	4,865	0	4,865	0	8,495	0	0	0	914	10/25/2037	1FM
02151N-AF-9	CWALT_07-18CB 1A6		03/25/2016	MBS PAYDOWN		28,978	35,570	31,565	19,973	0	9,005	0	9,005	0	28,978	0	0	0	2,083	08/25/2037	1FM
02209S-AE-3	ALTRIA GROUP INC		03/02/2016	TRANSFERS		5,461,254	3,350,000	5,448,842	5,377,434	0	(8,440)	0	(8,440)	0	5,368,994	0	92,260	92,260	108,331	11/10/2038	1FE
023551-AF-1	AMERADA HESS CORPORATION		02/08/2016	CITIGROUP GLOBAL MARKETS INC		2,387,500	2,500,000	2,882,575	2,790,704	0	(1,457)	0	(1,457)	0	2,789,246	0	(401,746)	(401,746)	71,094	10/01/2029	2FE
02660T-CC-5	AHM_04-4 1A1		03/25/2016	MBS PAYDOWN		31,788	31,788	31,788	31,788	0	0	0	0	0	31,788	0	0	0	63	02/25/2045	1FM
02660T-EL-3	AHM_05-2 1A2		03/25/2016	MBS PAYDOWN		3,295	3,295	3,295	3,243	0	52	0	52	0	3,295	0	0	0	3	09/25/2045	1FM
02660X-AD-6	AHMA_06-2		03/25/2016	MBS PAYDOWN		116,746	116,713	79,124	0	0	13	0	13	0	116,746	0	0	0	59	09/25/2046	6FE
03072S-LN-3	AMSI_03-11 AV2		02/25/2016	MBS PAYDOWN		37,965	37,965	37,965	37,965	0	0	0	0	0	37,965	0	0	0	52	12/25/2033	1FM
03072S-VR-3	AMSI_04-R10 M1		02/25/2016	MBS PAYDOWN		55,524	55,524	43,309	55,372	0	152	0	152	0	55,524	0	0	0	103	11/25/2034	1FM
032511-BH-9	ANADARKO PETROLEUM CORP		01/28/2016	JEFFERIES & COMPANY, INC.		4,035,000	4,000,000	4,005,720	4,001,736	0	(83)	0	(83)	0	4,001,653	0	33,347	33,347	97,042	09/15/2017	2FE
037411-BA-2	APACHE CORP		02/25/2016	JPM SECURITIES		3,788,000	5,000,000	5,196,700	5,191,075	0	(619)	0	(619)	0	5,190,457	0	(1,402,457)	(1,402,457)	89,722	04/15/2043	2FE
04220@-AA-2	ARMENIA MOUNTAIN WIND LLC		01/01/2016	SINKING FUND REDEMPTION		6,886	6,886	6,886	6,886	0	0	0	0	0	6,886	0	0	0	0	12/31/2024	2FE
050095-AM-0	ATWOOD OCEANICS INC		02/29/2016	TRANSFER OUT		269,100	690,000	690,000	690,000	0	0	0	0	0	690,000	0	(420,900)	(420,900)	25,913	02/01/2020	5FE
05070G-AE-8	AUDATEX NORTH AMERICA INC		03/03/2016	CORPORATE ACTION		1,756,563	1,825,000	1,855,013	1,846,595	0	(995)	0	(995)	0	1,845,600	0	(89,038)	(89,038)	114,975	06/15/2021	4FE
05330K-AA-3	AUTOPISTAS METROPOLITANAS DE PUERT		03/31/2016	SINKING FUND REDEMPTION		21,200	21,200	21,200	21,200	0	0	0	0	0	21,200	0	0	0	358	06/30/2035	3FE
05530V-AN-9	BCAP_07-AA3		03/02/2016	VARIOUS		4,543,148	6,012,526	4,563,351	4,569,696	103,190	32,275	0	135,465	0	4,705,160	0	(162,012)	(162,012)	7,483	05/25/2047	6FE

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 or Market Indicator (a)
05566S-AA-1	BURLINGTON NORTHERN AND SANTA FE R		01/15/2016	SINKING FUND REDEMPTION		398,331	398,331	398,331	398,331	0	0	0	0	0	398,331	0	0	0	9,620	01/15/2023	1FE
05568B-AA-6	BURLINGTON NORTHERN SANTA FE CORPO		01/15/2016	SINKING FUND REDEMPTION		56,976	56,976	56,976	56,976	0	0	0	0	0	56,976	0	0	0	1,630	01/15/2024	1FE
05577@-AP-5	UNION PACIFIC CORP SER A-1		02/23/2016	SINKING FUND REDEMPTION		169,587	169,587	169,587	169,587	0	0	0	0	0	169,587	0	0	0	3,332	02/23/2026	1
05577@-AQ-3	UNION PACIFIC CORP SER A-2		02/23/2016	SINKING FUND REDEMPTION		79,806	79,806	79,806	79,806	0	0	0	0	0	79,806	0	0	0	1,568	02/23/2026	1
056189-AA-1	BABYLON LEASE AA-1 PRVT		03/30/2016	MBS PAYDOWN		458,213	458,213	458,233	458,213	0	0	0	0	0	458,213	0	0	0	14,986	09/30/2021	1FE
058927-AB-0	BAFC_06-A 1A2		03/01/2016	MBS PAYDOWN		126,247	127,446	52,424	120,286	0	5,961	0	5,961	0	126,247	0	0	0	614	02/20/2036	1FM
05946X-H9-7	BAFC_05-H 4A1		03/01/2016	MBS PAYDOWN		29,883	31,613	31,229	29,129	0	753	0	753	0	29,883	0	0	0	168	11/20/2035	1FM
05946X-R2-1	BAFC_05-7 1A2		03/25/2016	MBS PAYDOWN		106,480	106,480	97,229	104,847	0	1,633	0	1,633	0	106,480	0	0	0	2,324	11/25/2035	1FM
05946X-RZ-8	BAFC_05-B 3A2		03/20/2016	MBS PAYDOWN		52,482	52,482	52,482	52,482	0	0	0	0	0	52,482	0	0	0	38	04/20/2035	1FM
059487-AA-6	BOAA_06-6 CB1		03/25/2016	MBS PAYDOWN		6,302	8,986	6,199	6,312	0	(10)	0	(10)	0	6,302	0	0	0	18	07/25/2046	1FM
05948K-4P-1	BOAA_06-3 4CB1		03/01/2016	MBS PAYDOWN		49,864	65,201	21,289	41,929	0	7,935	0	7,935	0	49,864	0	0	0	585	04/25/2036	1FM
05948K-H9-3	BOAA_05-7 2CB1		03/01/2016	MBS PAYDOWN		18,846	25,108	22,468	18,863	0	(16)	0	(16)	0	18,846	0	0	0	197	08/25/2035	1FM
05948K-K4-0	BOAA_05-8 1CB2		03/25/2016	MBS PAYDOWN		26,081	31,774	32,399	21,920	0	4,161	0	4,161	0	26,081	0	0	0	790	09/25/2035	1FM
05948K-N7-0	BOAA_05-9 2CB1		03/01/2016	MBS PAYDOWN		22,278	34,747	32,208	22,224	0	54	0	54	0	22,278	0	0	0	324	10/25/2035	1FM
05948K-WU-9	BOAA_04-11 2CB1		03/01/2016	MBS PAYDOWN		97,275	97,275	97,275	97,275	0	(1)	0	(1)	0	97,275	0	0	0	852	12/25/2034	2FM
05948K-ZF-9	BOAA_05-4 CB6		03/25/2016	MBS PAYDOWN		7,702	8,923	8,051	7,699	0	3	0	3	0	7,702	0	0	0	12	05/25/2035	1FM
05948X-DD-0	BOAMS_03-3 2A3		03/25/2016	MBS PAYDOWN		27,299	27,299	28,450	27,194	0	105	0	105	0	27,299	0	0	0	608	05/25/2018	1FM
05948X-HR-5	BOAMS_03-4 2A2		03/25/2016	MBS PAYDOWN		21,482	21,482	22,650	21,422	0	60	0	60	0	21,482	0	0	0	336	06/25/2018	1FM
05948X-ND-9	BOAMS_03-5 2A3		03/25/2016	MBS PAYDOWN		77,701	77,701	82,421	77,345	0	357	0	357	0	77,701	0	0	0	1,372	07/25/2018	1FM
05948X-RW-3	BOAMS_03-6 2A2		03/25/2016	MBS PAYDOWN		103,087	103,087	110,319	102,460	0	628	0	628	0	103,087	0	0	0	2,057	08/25/2018	1FM
05948X-WU-1	BOAMS_03-8 3A6		03/01/2016	MBS PAYDOWN		24,162	24,162	23,879	24,160	0	2	0	2	0	24,162	0	0	0	195	11/25/2033	1FM
059496-AC-3	BOAA_07-1 2A1		03/01/2016	MBS PAYDOWN		120,755	162,322	124,980	119,765	0	990	0	990	0	120,755	0	0	0	1,926	04/25/2037	1FM
059496-BV-0	BOAA_07-1 4A1		03/01/2016	MBS PAYDOWN		79,165	98,842	32,371	78,694	0	471	0	471	0	79,165	0	0	0	1,035	04/25/2037	1FM
05949A-MC-1	BOAA_04-7 CBIO		03/01/2016	INTEREST ONLY PAYMENT		0	0	8,876	6,755	0	(6,755)	0	(6,755)	0	0	0	0	0	599	08/25/2034	1FE
05949A-ZG-8	BOAMS_04-L 4A1		02/01/2016	MBS PAYDOWN		1,318	1,318	1,290	1,318	0	1	0	1	0	1,318	0	0	0	5	01/25/2035	1FM
05949Q-BG-9	BAFC_06-2 4A1		03/25/2016	MBS PAYDOWN		170,524	176,820	169,303	114,443	0	56,082	0	56,082	0	170,524	0	0	0	5,199	03/25/2036	1FM
05950L-AY-8	BOAMS_06-3 2A4		03/01/2016	MBS PAYDOWN		539	539	535	465	0	74	0	74	0	539	0	0	0	5	10/25/2021	1FM
05951V-AV-1	BAFC_06-I 6A1		03/20/2016	MBS PAYDOWN		12,729	13,532	13,532	12,962	0	(233)	0	(233)	0	12,729	0	0	0	16	10/20/2046	1FM
059523-AY-6	BAFC_07-5 7A2		03/01/2016	MBS PAYDOWN		0	1,864	834	(907)	0	907	0	907	0	0	0	0	0	108	07/25/2047	1FM
06050A-AA-1	BOAA_06-8 1A1		03/25/2016	INTEREST ONLY PAYMENT		0	0	7,811	5,768	0	(5,768)	0	(5,768)	0	0	0	0	0	2,500	11/25/2036	6FE
06050A-AH-6	BOAA_06-8 2A2		03/25/2016	MBS PAYDOWN		2,649	7,719	7,572	1,362	0	1,287	0	1,287	0	2,649	0	0	0	343	11/25/2046	1FM
06051G-FG-9	BANK OF AMERICA CORP		02/24/2016	BAML		10,358,400	10,000,000	10,239,900	10,234,163	0	(643)	0	(643)	0	10,233,520	0	124,880	124,880	200,417	04/01/2044	2FE
06849R-AF-9	BARRICK NORTH AMERICA FINANCE LLC		01/28/2016	MORGAN STANLEY & CO. INC.		2,704,300	3,000,000	2,690,741	2,690,741	0	3,842	0	3,842	0	2,694,584	0	9,716	9,716	22,257	05/30/2021	2FE
071813-BA-6	BAXTER INTERNATIONAL INC		03/02/2016	CORPORATE ACTION		12,930,000	12,000,000	11,959,920	11,983,321	0	719	0	719	0	11,984,040	0	945,960	945,960	895,500	08/15/2019	2FE
07378R-AB-5	BSABS_07-AC4 A2		03/25/2016	MBS PAYDOWN		37,729	51,551	51,390	26,137	0	11,593	0	11,593	0	37,729	0	0	0	1,432	02/25/2037	1FM
07378R-AQ-2	BSABS_07-AC4 A5		03/25/2016	INTEREST ONLY PAYMENT		0	0	16,915	12,359	0	(12,359)	0	(12,359)	0	0	0	0	0	3,068	02/25/2037	5FE
07383U-HH-1	PRIME_04-R1 A1		03/27/2016	MBS PAYDOWN		9,117	9,117	9,117	9,113	0	4	0	4	0	9,117	0	0	0	9	07/27/2033	1FM
07383U-HJ-7	PRIME_04-R1 A2		03/27/2016	MBS PAYDOWN		7,175	7,175	6,314	5,054	0	2,121	0	2,121	0	7,175	0	0	0	53	07/27/2033	1FM
07384Y-NA-0	BSABS_03-A5 A5		03/01/2016	MBS PAYDOWN		15,116	15,116	14,946	15,118	0	(2)	0	(2)	0	15,116	0	0	0	134	10/25/2033	1FM
07386H-GG-0	BALTA_04-3 A1		03/25/2016	MBS PAYDOWN		26,342	26,342	26,342	26,342	0	0	0	0	0	26,342	0	0	0	47	04/25/2034	1FM
07387U-CE-9	BSABS_06-AC1 1A1		03/01/2016	MBS PAYDOWN		24,169	24,169	23,924	24,177	0	(8)	0	(8)	0	24,169	0	0	0	198	02/25/2036	1FM
073882-AC-6	BSARM_06-4 2A1		03/01/2016	MBS PAYDOWN		57,826	85,254	51,395	57,381	0	445	0	445	0	57,826	0	0	0	355	10/25/2036	1FM
07388W-AB-2	BSABS_06-AC4 A2		03/25/2016	MBS PAYDOWN		7,249	13,723	14,070	7,306	0	(57)	0	(57)	0	7,249	0	0	0	760	07/25/2036	3FM
075896-AB-6	BED BATH & BEYOND INC		03/02/2016	TRANSFERS		4,308,720	5,000,000	4,999,900	5,000,000	0	0	0	0	0	5,000,000	0	(691,280)	(691,280)	147,450	08/01/2034	2FE
09256B-AE-7	BLACKSTONE HOLDINGS FINANCE CO LLC		03/02/2016	TRANSFERS		3,384,777	3,000,000	3,624,600	3,607,340	0	(2,060)	0	(2,060)	0	3,605,279	0	(220,502)	(220,502)	105,208	08/15/2042	1FE
09256B-AG-2	BLACKSTONE HOLDINGS FINANCE CO LLC		03/02/2016	VARIOUS		4,790,648	5,000,000	5,082,000	5,080,949	0	(239)	0	(239)	0	5,080,710	0	(290,062)	(290,062)	55,924	06/15/2044	1FE
096629-AA-8	BOARDWALK PIPELINES LLC		02/10/2016	BARCLAYS CAPITAL INC		4,937,500	5,000,000	5,493,500	5,093,807	0	(10,616)	0	(10,616)	0	5,083,191	0	(145,691)	(145,691)	148,958	02/01/2017	2FE
096630-AB-4	BOARDWALK PIPELINES LLC		02/16/2016	WACHOVIA CAPITAL MARKETS LLC		511,959	527,000	549,819	537,238	0	(334)	0	(334)	0	536,904	0	(24,945)	(24,945)	12,963	09/15/2019	2FE
100743-AJ-2	BOSTON GAS CO		03/02/2016	TRANSFERS		4,923,520	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(76,480)	(76,480)	125,885	02/15/2042	1FE
118230-AJ-0	BUCKEYE PARTNERS LP		02/23/2016	JEFFERIES & COMPANY, INC.		7,320,000	8,000,000	7,969,600	7,982,924	0	454	0	454	0	7,983,378	0	(663,378)	(663,378)	222,083	02/01/2021	2FE

STATEMENT AS OF MARCH 31, 2016 OF THE ReliaStar 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 or Market In-dicator (a)
12189P-AC-6	BURLINGTON NORTH SANTA FE		01/02/2016	SINKING FUND REDEMPTION		670,670	670,670	671,341	670,670	0	0	0	0	0	670,670	0	0	0	20,853	01/02/2019	1FE
124857-AF-0	CBS CORP		03/02/2016	TRANSFERS		3,559,435	3,600,000	4,076,985	4,062,273	0	(1,749)	0	(1,749)	0	4,060,524	0	(501,089)	(501,089)	83,780	10/15/2040	2FE
12489W-JR-6	CBASS_04-CB4 M1		03/01/2016	MBS PAYDOWN		43,850	43,850	43,850	43,788	0	62	0	62	0	43,850	0	0	0	322	05/25/2035	1FM
1248MB-AH-8	CBASS_07-CB2 A2B		03/01/2016	MBS PAYDOWN		19,297	19,297	18,911	19,281	0	16	0	16	0	19,297	0	0	0	152	02/25/2037	1FM
12566U-AK-0	CMALT_07-A2 1A10		03/01/2016	MBS PAYDOWN		40,072	52,364	17,361	13,731	0	26,341	0	26,341	0	40,072	0	0	0	521	02/25/2037	1FM
12566X-AL-2	CMALT_07-A7 2A2		03/25/2016	MBS PAYDOWN		24,047	29,795	28,770	19,464	0	4,583	0	4,583	0	24,047	0	0	0	1,585	07/25/2037	1FM
126408-GX-5	CSX CORPORATION		03/02/2016	TRANSFERS		1,412,751	1,500,000	1,491,195	1,491,759	0	29	0	29	0	1,491,788	0	(79,037)	(79,037)	34,100	03/01/2043	2FE
126408-GY-3	CSX CORPORATION		03/02/2016	TRANSFERS		6,319,267	6,950,000	6,924,633	6,925,769	0	84	0	84	0	6,925,852	0	(606,586)	(606,586)	136,143	03/15/2044	2FE
12644@-AK-1	SEARS HOLDINGS CORP PRVT		03/10/2016	SINKING FUND REDEMPTION		88,446	88,446	88,446	88,446	0	0	0	0	0	88,446	0	0	0	1,249	10/10/2020	5
12666T-AC-0	CWL_06-11 1AF3		03/01/2016	MBS PAYDOWN		13,852	24,094	16,008	13,477	0	376	0	376	0	13,852	0	0	0	182	09/25/2046	1FM
126671-6M-3	CWL_04-5 M3		03/25/2016	MBS PAYDOWN		3,031	3,031	3,068	3,031	0	0	0	0	0	3,031	0	0	0	10	07/25/2034	1FM
12667F-VZ-5	CWALT_04-26T1 A1		03/01/2016	MBS PAYDOWN		33,483	33,483	34,347	33,488	0	(5)	0	(5)	0	33,483	0	0	0	418	11/25/2034	1FM
12667F-WU-5	CWALT_04-27CB A1		03/01/2016	MBS PAYDOWN		18,676	18,676	19,131	18,677	0	(1)	0	(1)	0	18,676	0	0	0	157	12/25/2034	1FM
12667G-CC-5	CWALT_05-14 2A2		02/25/2016	MBS PAYDOWN		8,910	8,910	8,910	8,835	0	76	0	76	0	8,910	0	0	0	9	05/25/2035	1FM
12667G-GA-5	CWALT_05-19CB A2		03/25/2016	MBS PAYDOWN		18,821	18,821	19,077	18,812	0	9	0	9	0	18,821	0	0	0	510	06/25/2035	1FM
12667G-LD-3	CWALT_05-23CB A3		03/25/2016	MBS PAYDOWN		11,241	11,241	11,689	11,229	0	12	0	12	0	11,241	0	0	0	337	07/25/2035	1FM
12667G-TM-5	CWALT_05-26CB A1		03/25/2016	MBS PAYDOWN		11,022	12,983	10,808	11,024	0	(2)	0	(2)	0	11,022	0	0	0	20	07/25/2035	1FM
12668A-NB-7	CWALT_05-55CB 2A4		03/25/2016	MBS PAYDOWN		8,196	9,541	9,630	6,969	0	1,227	0	1,227	0	8,196	0	0	0	361	11/25/2035	1FM
12668B-KM-4	CWALT_06-J1 2A1		03/01/2016	MBS PAYDOWN		6,481	39,126	25,034	6,529	0	(49)	0	(49)	0	6,481	0	0	0	1,080	02/25/2036	1FM
12668B-UH-4	CWALT_06-HY10 2A1		03/01/2016	MBS PAYDOWN		21,890	31,237	31,539	22,174	0	(284)	0	(284)	0	21,890	0	0	0	207	05/25/2036	1FM
12668B-XG-3	CWALT_06-12CB A11		03/25/2016	MBS PAYDOWN		16,886	23,605	23,782	16,859	0	27	0	27	0	16,886	0	0	0	995	05/25/2036	1FM
126694-GU-6	CWHL_05-23 A1		03/01/2016	MBS PAYDOWN		307,327	307,327	301,756	307,944	0	(618)	0	(618)	0	307,327	0	0	0	2,970	11/25/2035	1FM
12669E-C2-0	CWALT_03-16T1 A2		03/25/2016	MBS PAYDOWN		22,626	22,626	22,619	22,614	0	12	0	12	0	22,626	0	0	0	34	09/25/2033	1FM
12669E-EH-5	CWHL_03-15 1A2		03/25/2016	MBS PAYDOWN		32,380	32,380	33,676	32,209	0	171	0	171	0	32,380	0	0	0	639	06/25/2018	1FM
12669F-AU-7	CWHL_03-56		03/01/2016	MBS PAYDOWN		250,164	250,164	248,913	250,138	0	26	0	26	0	250,164	0	0	0	1,013	12/25/2033	1FM
12669F-RB-1	CWHL_04-J2 A8		03/01/2016	MBS PAYDOWN		386,543	386,543	397,278	386,822	0	(279)	0	(279)	0	386,543	0	0	0	4,173	03/25/2034	1FM
12669G-JB-8	CWHL_04-29 2A1		03/25/2016	MBS PAYDOWN		9,061	9,061	9,061	8,982	0	79	0	79	0	9,061	0	0	0	14	02/25/2035	1FM
12669G-TQ-4	CWHL_05-3		03/02/2016	VARIOUS		7,150,870	8,280,472	7,414,524	7,552,794	0	18,841	0	18,841	0	7,571,635	0	(420,765)	(420,765)	11,426	04/25/2035	5FE
12669G-UL-3	CWHL_05-11 2A1		03/01/2016	MBS PAYDOWN		7,044	7,044	7,158	7,039	0	5	0	5	0	7,044	0	0	0	31	04/25/2035	1FM
14041N-CQ-2	COMET_06-A3 A3		02/15/2016	MBS PAYDOWN		3,000,000	3,000,000	2,985,352	2,999,771	0	229	0	229	0	3,000,000	0	0	0	25,250	12/17/2018	1FE
14310F-AA-0	CARLYLE HOLDINGS II FINANCE LLC		03/02/2016	TRANSFERS		5,197,070	5,000,000	5,512,050	5,498,691	0	(1,601)	0	(1,601)	0	5,497,090	0	(300,020)	(300,020)	122,656	03/30/2043	1FE
15200D-AD-9	CNP_05-A A4		02/01/2016	MBS PAYDOWN		2,389,578	2,389,578	2,433,388	2,389,938	0	(360)	0	(360)	0	2,389,578	0	0	0	61,771	08/01/2019	1FE
15200M-AA-5	CNP_08-A A1		02/01/2016	MBS PAYDOWN		105,922	105,922	115,588	106,035	0	(112)	0	(112)	0	105,922	0	0	0	2,220	02/01/2020	1FE
152314-EQ-9	CXHE_02-A AV		03/25/2016	MBS PAYDOWN		28,861	28,861	28,861	28,861	0	0	0	0	0	28,861	0	0	0	26	01/25/2032	1FM
152314-MW-7	CXHE_05-B AF6		03/01/2016	MBS PAYDOWN		27,674	27,674	27,484	27,654	0	20	0	20	0	27,674	0	0	0	211	03/25/2035	1FM
152314-PM-6	CXHE_05-D M1		03/25/2016	MBS PAYDOWN		42,402	42,402	42,402	42,402	0	0	0	0	0	42,402	0	0	0	57	10/25/2035	1FM
160762-AV-2	CHMAC_04-2 A1		03/01/2016	MBS PAYDOWN		72,897	72,897	70,106	72,698	0	199	0	199	0	72,897	0	0	0	452	10/25/2034	1FM
161571-BC-7	CHAIT_06-A2 A2		02/15/2016	MBS PAYDOWN		3,000,000	3,000,000	2,998,356	2,999,974	0	26	0	26	0	3,000,000	0	0	0	25,800	04/16/2018	1FE
16165M-AD-0	CFLX_06-2 A2B		03/25/2016	MBS PAYDOWN		3,609	3,609	3,609	3,600	0	9	0	9	0	3,609	0	0	0	3	09/25/2036	1FM
165167-BS-5	CHESAPEAKE ENERGY CORPORATION		01/04/2016	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	73,840	08/15/2017	5FE
165167-BU-0	CHESAPEAKE ENERGY CORPORATION		03/07/2016	J.P. MORGAN SECURITIES, INC.		617,500	1,900,000	541,500	541,500	0	18,252	0	18,252	0	559,752	0	57,748	57,748	41,727	11/15/2020	5FE
165167-CG-0	CHESAPEAKE ENERGY CORP		03/07/2016	J.P. MORGAN SECURITIES, INC.		1,249,500	3,930,000	1,108,260	1,108,260	0	37,800	0	37,800	0	1,146,060	0	103,440	103,440	136,935	02/15/2021	5FE
165167-CL-9	CHESAPEAKE ENERGY CORPORATION		03/08/2016	J.P. MORGAN SECURITIES, INC.		492,000	1,600,000	464,000	464,000	0	10,199	0	10,199	0	474,199	0	17,801	17,801	44,978	03/15/2023	5FE
165167-CQ-8	CHESAPEAKE ENERGY CORPORATION		03/17/2016	VARIOUS		1,011,840	2,501,000	1,212,985	1,214,797	0	13,701	0	13,701	0	1,228,498	0	(216,658)	(216,658)	38,061	12/15/2022	5FE
171265-A@-0	CHUGACH ELECTRIC ASSOCIATION INC.		03/15/2016	SINKING FUND REDEMPTION		463,333	463,333	463,333	463,333	0	0	0	0	0	463,333	0	0	0	11,004	03/15/2041	1
17275R-AD-4	CISCO SYSTEMS INC		02/24/2016	BARCLAYS		5,518,395	4,500,000	4,489,965	4,490,988	0	30	0	30	0	4,491,018	0	1,027,377	1,027,377	143,075	02/15/2039	1FE
17275R-AF-9	CISCO SYSTEMS INC		02/24/2016	BAML		3,553,410	3,000,000	2,923,170	2,930,062	0	224	0	224	0	2,930,286	0	623,124	623,124	102,667	01/15/2040	1FE
172967-FX-4	CITIGROUP INC		03/02/2016	TRANSFERS		14,768,715	13,000,000	12,810,590	12,820,865	0	534	0	534	0	12,821,399	0	1,947,316	1,947,316	460,372	01/30/2042	2FE
17307G-E8-7	CMLTI_05-8 1A4A		03/01/2016	MBS PAYDOWN		81,917	82,072	60,108	80,690	0	1,227	0	1,227	0	81,917	0	0	0	357	10/25/2035	1FM
17307G-L8-9	CMLTI_05-9 22A2		03/01/2016	MBS PAYDOWN		21,098	25,512	23,231	21,078	0	19	0	19	0	21,098	0	0	0	277	11/25/2035	1FM
17307G-ZK-7	CMLTI_05-5 3A4A		03/01/2016	MBS PAYDOWN		43,772	43,820	40,849	43,692	0	80	0	80	0	43,772	0	0	0	205	10/25/2035	1FM
17309D-AD-5	CGCMT_06-C4 A3		03/01/2016	MBS PAYDOWN		1,505,931	1,505,931	1,562,025	1,507,444	0	(1,513)	0	(1,513)	0	1,505,931	0	0	0	13,739	03/15/2049	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 or Market In-dicator (a)
17310C-AB-8	CMLTI_06-8 A2 144A		03/25/2016	INTEREST ONLY PAYMENT		0	0	14,403	0	0	0	0	0	0	0	0	0	0	15,019	10/25/2035	5FE
17317J-AA-8	CMLTI_10-9		03/01/2016	MBS PAYDOWN		35,679	35,679	35,768	35,685	0	(7)	0	(7)	0	35,679	0	0	0	121	11/25/2035	1FM
17317J-AN-0	CML_10-9		03/01/2016	MBS PAYDOWN		76,993	76,993	78,388	77,077	0	(85)	0	(85)	0	76,993	0	0	0	609	09/25/2035	1FM
17321J-AH-7	CGCMT_13-GC15		03/29/2016	GSCO (GOLDMAN NY)		316,055	300,000	320,754	320,212	0	(594)	0	(594)	0	319,618	0	(3,563)	(3,563)	3,870	09/10/2046	1FM
184691-A#-0	CLEARBRIDGE AMERICAN ENERGY MLP FU		02/25/2016	CALLED BONDS at 100.000		1,223,836	1,223,836	1,223,836	1,223,836	0	0	0	0	0	1,223,836	0	0	0	12,454	10/15/2023	1FE
184691-A*-4	CLEARBRIDGE AMERICAN ENERGY MLP FU		02/25/2016	CALLED BONDS at 100.000		698,182	698,182	698,182	698,182	0	0	0	0	0	698,182	0	0	0	6,338	10/15/2018	1FE
184691-A@-2	CLEARBRIDGE AMERICAN ENERGY MLP FU		02/25/2016	CALLED BONDS at 100.000		1,534,420	1,534,420	1,534,420	1,534,420	0	0	0	0	0	1,534,420	0	0	0	14,840	10/15/2020	1FE
184691-B*-3	CLEARBRIDGE AMERICAN ENERGY MLP FU		02/25/2016	CALLED BONDS at 100.000		998,000	998,000	998,000	998,000	0	0	0	0	0	998,000	0	0	0	10,215	10/15/2025	1FE
184692-C*-0	CLEARBRIDGE AMERICAN ENERGY MLP FUND INC		02/24/2016	CALLED BONDS at 100.000		5,131,470	5,131,470	5,131,470	5,131,470	0	0	0	0	0	5,131,470	0	0	0	110,618	04/30/2026	1FE
190749-AG-6	CWCI_06-C1 IO		03/01/2016	INTEREST ONLY PAYMENT		0	0	47,105	39,774	0	(39,774)	0	(39,774)	0	0	0	0	0	9,717	08/15/2048	1FE
20173M-AE-0	GCCFC_06-GG7 A4		03/01/2016	MBS PAYDOWN		14,052,920	14,052,920	14,557,376	14,056,609	0	(3,688)	0	(3,688)	0	14,052,920	0	0	0	130,507	07/10/2038	1FM
20825C-AQ-7	CONOCOPHILLIPS		02/25/2016	VARIOUS		12,279,205	12,750,000	15,788,830	15,536,997	0	(6,859)	0	(6,859)	0	15,530,138	0	(3,250,934)	(3,250,934)	441,458	02/01/2039	1FE
212015-AQ-4	CONTINENTAL RESOURCES INC		01/22/2016	MORGAN STANLEY		3,647,500	7,000,000	6,980,190	6,980,822	0	23	0	23	0	6,980,844	0	(3,333,344)	(3,333,344)	53,083	06/01/2044	2FE
212168-AA-6	CONTINENTAL WIND LLC		02/29/2016	VARIOUS		119,021	119,021	121,426	119,094	0	(73)	0	(73)	0	119,021	0	0	0	3,571	02/28/2033	2FE
21686@-AD-7	PRICEWATERHOUSECOOPERS LLP PRVT		03/18/2016	SINKING FUND REDEMPTION		2,272,727	2,272,727	2,595,883	2,281,532	0	(8,805)	0	(8,805)	0	2,272,727	0	0	0	83,977	03/18/2022	1
221470-AA-5	COSO GEOTHERMAL POWER HOLDINGS 144A		01/15/2016	SINKING FUND REDEMPTION		330,392	330,392	330,392	198,235	41,629	90,527	0	132,156	0	330,392	0	0	0	11,564	07/15/2026	6FE
224044-BT-3	COX COMMUNICATIONS INC 144A		03/02/2016	TRANSFERS		2,578,335	2,725,000	3,284,007	3,264,656	0	(2,307)	0	(2,307)	0	3,262,350	0	(684,015)	(684,015)	50,503	06/01/2038	2FE
224044-BY-2	COX COMMUNICATIONS INC		02/24/2016	MORGAN STANLEY		2,310,000	3,000,000	2,999,430	2,999,533	0	1	0	1	0	2,999,534	0	(689,534)	(689,534)	28,983	12/15/2042	2FE
22540A-7C-6	CSFB_01-HE17 AIO		02/29/2016	VARIOUS		0	0	2,297	(2)	0	2	0	2	0	0	0	0	0	199	01/25/2032	3FE
22540V-G6-3	CSFB_02-9 1A1		03/01/2016	MBS PAYDOWN		1,311	1,311	1,331	1,311	0	0	0	0	0	1,311	0	0	0	11	03/25/2032	2FM
22540W-EE-6	FNT_01-4 4A2		03/25/2016	INTEREST ONLY PAYMENT		0	0	50	1	0	(1)	0	(1)	0	0	0	0	0	16	09/25/2031	1Z
22541Q-YG-1	CSFB_03-25		03/01/2016	MBS PAYDOWN		68,051	68,051	71,666	68,175	0	(124)	0	(124)	0	68,051	0	0	0	574	10/25/2033	3FM
225458-2D-9	CSFB_05-8 5A1		03/25/2016	MBS PAYDOWN		30,860	32,199	32,455	27,860	0	3,000	0	3,000	0	30,860	0	0	0	1,221	09/25/2035	1FM
225458-5U-8	CSFB_05-9 4A1		03/25/2016	MBS PAYDOWN		12,983	13,475	13,837	12,453	0	530	0	530	0	12,983	0	0	0	399	10/25/2035	1FM
225458-PN-2	CSFB_05-4 2A1		03/25/2016	MBS PAYDOWN		34,483	39,068	39,068	34,463	0	20	0	20	0	34,483	0	0	0	53	06/25/2035	1FM
225458-TX-6	CSFB_05-5 3A1		03/25/2016	MBS PAYDOWN		14,022	14,022	14,420	13,980	0	42	0	42	0	14,022	0	0	0	417	07/25/2035	1FM
225458-X4-5	CSFB_05-8 2A1		03/01/2016	MBS PAYDOWN		32,636	32,636	32,575	32,633	0	2	0	2	0	32,636	0	0	0	269	09/25/2035	1FM
225470-G2-3	CSMC_06-C1 AJ		02/01/2016	MBS PAYDOWN		2,149,021	2,149,021	2,145,495	2,149,021	0	0	0	0	0	2,149,021	0	0	0	15,184	02/15/2039	1FE
225470-RU-9	CSFB_05-12 3A1		03/01/2016	MBS PAYDOWN		13,920	30,994	32,132	13,932	0	(12)	0	(12)	0	13,920	0	0	0	248	01/25/2036	1FM
225470-SE-4	CSFB_05-12 DX2		03/01/2016	INTEREST ONLY PAYMENT		0	0	16,006	6,599	0	(6,599)	0	(6,599)	0	0	0	0	0	724	01/25/2036	5FE
225470-ZN-6	CSMC_06-2 DX		03/01/2016	INTEREST ONLY PAYMENT		0	0	25,915	18,742	0	(18,742)	0	(18,742)	0	0	0	0	0	1,425	03/25/2036	5FE
22818V-AB-3	CROWN AMERICAS LLC		02/29/2016	CALLED BONDS at 100.000		1,790,000	1,790,000	1,790,000	1,790,000	0	0	0	0	0	1,790,000	0	0	0	120,266	02/01/2021	3FE
22942J-AU-7	CSMC_06-6 DX		03/01/2016	INTEREST ONLY PAYMENT		0	0	23,552	10,654	0	(10,654)	0	(10,654)	0	0	0	0	0	1,477	07/25/2036	5FE
23321P-AH-1	DLJMA_91-3 A1		03/01/2016	MBS PAYDOWN		1,685	1,685	1,718	1,685	0	(1)	0	(1)	0	1,685	0	0	0	6	01/25/2021	1FM
23332Q-AC-7	DSLA_06-AR2		03/02/2016	VARIOUS		10,349,702	12,923,050	11,097,157	11,391,140	0	40,985	0	40,985	0	11,432,125	0	(1,082,423)	(1,082,423)	16,862	10/19/2036	1FM
233383-AA-6	DY8 LEASING LLC		02/26/2016	SINKING FUND REDEMPTION		52,083	52,083	52,083	52,083	0	0	0	0	0	52,083	0	0	0	334	11/26/2025	1FE
25151K-AC-3	DBALT_07-3		03/25/2016	MBS PAYDOWN		140,801	136,896	101,910	0	0	238	0	238	0	140,801	0	0	0	131	10/25/2047	5FE
251563-FY-3	DMSI_04-5 A3		03/01/2016	MBS PAYDOWN		51,717	51,717	51,706	51,717	0	1	0	1	0	51,717	0	0	0	430	07/25/2034	1FM
25271C-AN-2	DIAMOND OFFSHORE DRILLING INC.		02/29/2016	VARIOUS		7,151,625	12,400,000	12,292,536	12,296,070	0	258	0	258	0	12,296,328	0	(5,144,703)	(5,144,703)	187,918	11/01/2043	3FE
25459H-AT-2	DIRECTV HOLDINGS LLC		03/17/2016	CORPORATE ACTION		1,998,400	2,000,000	1,996,740	1,998,432	0	70	0	70	0	1,998,502	0	(102)	(102)	54,578	03/15/2020	2FE
25459H-AZ-8	DIRECTV HOLDINGS / FINANCING CO		03/17/2016	CORPORATE ACTION		34,698,000	30,000,000	35,002,065	34,714,549	0	(19,255)	0	(19,255)	0	34,695,294	0	2,706	2,706	1,071,250	03/01/2041	2FE
25459H-BF-1	DIRECTV HOLDINGS LLC		03/17/2016	VARIOUS		1,000,760	1,000,000	999,580	999,726	0	7	0	7	0	999,733	0	1,027	1,027	18,589	03/15/2022	2FE
25459H-BG-9	DIRECTV HOLDINGS LLC		02/24/2016	CITIGROUP GLOBAL MARKETS		5,596,380	6,000,000	5,988,060	5,988,842	0	33	0	33	0	5,988,874	0	(392,494)	(392,494)	140,767	03/15/2042	2FE
25459H-BL-8	DIRECTV FINANCING COMPANY INC.		03/17/2016	CORPORATE ACTION		1,894,110	1,900,000	1,892,970	1,894,027	0	127	0	127	0	1,894,153	0	(43)	(43)	40,887	04/01/2024	2FE
25470D-AD-1	DISCOVERY COMMUNICATIONS LLC		03/02/2016	TRANSFERS		5,011,157	5,250,000	6,123,638	6,085,937	0	(3,221)	0	(3,221)	0	6,082,717	0	(1,071,560)	(1,071,560)	88,900	06/01/2040	2FE
25537#-AC-9	DIVIDEND CAPITAL TRUST PRVT		02/19/2016	CORPORATE ACTION		12,000,000	12,000,000	13,216,920	12,082,684	0	(82,684)	0	(82,684)	0	12,000,000	0	0	0	217,337	04/27/2016	2
256882-AB-7	DOLPHIN SUBSIDIARY II INC		02/05/2016	CALLED BONDS at 100.000		1,764,000	1,764,000	1,764,000	1,764,000	0	0	0	0	0	1,764,000	0	0	0	51,467	10/15/2016	3FE

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 or Market In-dicator (a)
260543-CG-6	DOW CHEMICAL CO		03/02/2016	TRANSFERS		6,718,905	7,500,000	7,338,000	7,346,650	0	545	0	545	0	7,347,194	0	(628,289)	(628,289)	102,083	11/15/2042	2FE
26442C-AH-7	DUKE ENERGY CAROLINAS LLC		03/02/2016	TRANSFERS		5,842,020	5,000,000	4,978,650	4,981,802	0	69	0	69	0	4,981,871	0	860,149	860,149	148,694	02/15/2040	1FE
268207-AA-5	DY7 LEASING LLC		03/10/2016	SINKING FUND REDEMPTION		54,167	54,167	54,167	54,167	0	0	0	0	0	54,167	0	0	0	349	12/10/2025	1FE
26882P-BE-1	ERAC USA FINANCE COMPANY 144A		03/02/2016	TRANSFERS		6,602,344	5,425,000	7,053,994	6,990,460	0	(7,494)	0	(7,494)	0	6,982,967	0	(380,622)	(380,622)	149,790	10/15/2037	2FE
26885B-AA-8	EQT MIDSTREAM PARTNERS LP		03/31/2016	MORGAN STANLEY & CO. INC.		1,732,960	2,000,000	1,988,440	1,989,809	0	261	0	261	0	1,990,071	0	(257,111)	(257,111)	54,222	08/01/2024	2FE
27876G-BE-7	ECHOSTAR DBS CORPORATION		02/01/2016	MATURITY		3,050,000	3,050,000	3,116,981	3,051,232	0	(1,232)	0	(1,232)	0	3,050,000	0	0	0	108,656	02/01/2016	3FE
28336L-BR-9	EL PASO CORP		02/24/2016	WACHOVIA CAPITAL MARKETS LLC		4,490,009	4,414,000	4,416,938	4,414,913	0	(56)	0	(56)	0	4,414,857	0	75,152	75,152	78,226	06/01/2018	2FE
29252B-AA-7	ENBRIDGE PIPELINES SOUTHERN LIGHTS		01/12/2016	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	761	06/30/2040	1
29273R-BC-2	ENERGY TRANSFER PARTNERS		02/29/2016	TRANSFER OUT		1,560,471	1,500,000	1,779,165	1,710,827	0	(1,554)	0	(1,554)	0	1,709,272	0	(148,801)	(148,801)	35,750	11/15/2029	2FE
29365K-AB-9	ETI_09-A		02/01/2016	MBS PAYDOWN		3,240	3,240	3,538	3,242	0	(2)	0	(2)	0	3,240	0	0	0	59	08/01/2019	1FE
29379V-AP-8	ENTERPRISE PRODUCTS OPERATING LLC		03/01/2016	WACHOVIA CAPITAL MARKETS LLC		555,240	525,000	523,430	524,162	0	28	0	28	0	524,189	0	31,051	31,051	13,878	09/01/2020	2FE
29379V-AT-0	ENTERPRISE PRODUCTS OPERATING LLC		02/29/2016	SUNTRUST		3,806,600	4,000,000	4,003,160	4,003,114	0	(9)	0	(9)	0	4,003,105	0	(196,505)	(196,505)	140,156	02/04/2041	2FE
294751-DV-1	EQABS_04-1 M1		03/01/2016	MBS PAYDOWN		11,629	11,629	11,629	11,629	0	0	0	0	0	11,629	0	0	0	83	04/25/2034	1FM
294751-EZ-1	EQABS_04-3 M1		03/01/2016	MBS PAYDOWN		29,767	29,767	29,767	29,767	0	0	0	0	0	29,767	0	0	0	236	07/25/2034	1FM
29476L-AC-1	ERP OPERATING LP		03/15/2016	MATURITY		10,000,000	10,000,000	9,988,700	9,999,719	0	281	0	281	0	10,000,000	0	0	0	256,250	03/15/2016	1FE
29483@-AA-1	ERICSSON (LM) TELEFONAKTIEBOLAGET PRVT		03/29/2016	VARIOUS		137,035	137,035	137,035	137,035	0	0	0	0	0	137,035	0	0	0	2,524	12/29/2020	2
30251T-AA-7	FNBC_1993-A		01/05/2016	SINKING FUND REDEMPTION		408,489	408,489	434,843	408,489	0	0	0	0	0	408,489	0	0	0	16,503	01/05/2018	1FE
30256Y-AA-1	FPL ENERGY MARCUS HOOK LP 144A		01/10/2016	SINKING FUND REDEMPTION		374,032	374,032	425,502	374,032	0	0	0	0	0	374,032	0	0	0	14,195	07/10/2018	1FE
31331F-BC-4	FEDERAL EXPRESS CORPORATION PASS T		01/15/2016	SINKING FUND REDEMPTION		145,546	145,546	150,180	145,546	0	0	0	0	0	145,546	0	0	0	6,004	01/15/2019	3AM
32051S-AA-7	FHAMS_06-RE2 A1		03/25/2016	MBS PAYDOWN		20,243	21,999	21,971	20,124	0	118	0	118	0	20,243	0	0	0	40	04/25/2035	1FM
324477-J#-6	MADISON GAS & ELECTRIC CO. PRVT		01/24/2016	SINKING FUND REDEMPTION		129,759	129,759	129,759	129,759	0	0	0	0	0	129,759	0	0	0	5,603	07/24/2018	1
34347@-AA-7	FLOWCHEM LTD		02/01/2016	SINKING FUND REDEMPTION		167,382	167,382	163,766	167,317	0	64	0	64	0	167,382	0	0	0	2,130	12/06/2018	3
34984V-AB-6	FORUM ENERGY TECHNOLOGIES INC CORPORATE		02/29/2016	VARIOUS		170,438	225,000	225,000	225,000	0	0	0	0	0	225,000	0	(54,563)	(54,563)	5,781	10/01/2021	4FE
35671D-BC-8	FREEPORT-MCMORAN COPPER & GOLD INC		03/09/2016	JPM SECURITIES		1,284,625	2,150,000	2,195,580	2,194,555	0	(155)	0	(155)	0	2,194,400	0	(909,775)	(909,775)	58,262	03/15/2043	3FE
361452-AA-3	GATX FINANCIAL CORPORATION		01/13/2016	SINKING FUND REDEMPTION		521,194	521,194	521,194	521,194	0	0	0	0	0	521,194	0	0	0	21,108	01/13/2020	2AM
36228F-J6-4	GSR_04-3F IIIA7		03/01/2016	MBS PAYDOWN		24,782	24,782	25,649	24,800	0	(18)	0	(18)	0	24,782	0	0	0	305	02/25/2034	1FM
36228F-XX-9	GSR_03-10 1A1		03/01/2016	MBS PAYDOWN		63,577	63,577	62,986	63,563	0	14	0	14	0	63,577	0	0	0	274	10/25/2033	1FM
36228F-YZ-3	GSR_03-13 1A2		03/01/2016	MBS PAYDOWN		8,442	8,442	8,246	8,458	0	(16)	0	(16)	0	8,442	0	0	0	45	10/25/2033	1FM
3622EB-AB-4	GSMS_07-4		03/25/2016	MBS PAYDOWN		13,956	13,956	7,099	0	0	56	0	56	0	13,956	0	0	0	7	03/25/2037	6FE
362341-7S-2	GSR_06-1F 4A1		03/01/2016	MBS PAYDOWN		554,983	565,941	549,577	553,545	0	1,438	0	1,438	0	554,983	0	0	0	5,493	02/25/2036	2FM
362341-FQ-7	GSR_05-AR4 5A1		03/01/2016	MBS PAYDOWN		326,539	326,539	326,884	326,375	0	165	0	165	0	326,539	0	0	0	1,537	07/25/2035	1FM
362341-S5-9	GSR_05-9F 2A4		03/01/2016	MBS PAYDOWN		75,298	77,100	62,123	71,857	0	3,440	0	3,440	0	75,298	0	0	0	735	01/25/2036	1FM
362341-XE-4	GSR_05-AR7 5A1		03/01/2016	MBS PAYDOWN		19,588	16,788	15,490	19,559	0	29	0	29	0	19,588	0	0	0	78	11/25/2035	1FM
362351-AB-4	GSAA_06-20 1A2		03/25/2016	MBS PAYDOWN		12,499	12,499	12,499	12,455	0	44	0	44	0	12,499	0	0	0	11	12/25/2046	1FM
36242D-7K-3	GSR_05-5F 8A1		03/25/2016	MBS PAYDOWN		9,595	9,595	9,436	9,585	0	10	0	10	0	9,595	0	0	0	14	06/25/2035	1FM
36242D-T5-2	GSMPS_05-RP2 1AF 144A		03/25/2016	MBS PAYDOWN		112,075	112,075	112,075	112,075	0	0	0	0	0	112,075	0	0	0	129	03/25/2035	2FM
36298N-AZ-7	GSR_06-7F 4A2		03/01/2016	MBS PAYDOWN		305,358	349,814	292,736	303,862	0	1,496	0	1,496	0	305,358	0	0	0	4,466	08/25/2036	1FM
36877Q-AA-4	GENERAL AMERICAN RAILCAR CORP III 144A		01/20/2016	VARIOUS		1,278,567	1,278,567	1,278,567	1,278,567	0	0	0	0	0	1,278,567	0	0	0	141,306	08/20/2018	2FE
39278*-AA-1	GREEN COUNTRY ENERGY LLC PRVT		02/10/2016	SINKING FUND REDEMPTION		64,497	64,497	64,497	64,497	0	0	0	0	0	64,497	0	0	0	1,166	02/10/2024	2FE
393505-BK-7	GT_93-3 A7		03/15/2016	MBS PAYDOWN		16,354	16,354	15,577	16,317	0	37	0	37	0	16,354	0	0	0	154	10/15/2018	2AM
393505-BY-7	GT_94-1 A5		03/15/2016	MBS PAYDOWN		15,656	15,656	15,250	15,596	0	59	0	59	0	15,656	0	0	0	203	04/15/2019	2AM
39539G-AB-8	GPMF_06-OH1 A2		03/25/2016	MBS PAYDOWN		615	582	582	592	19	5	0	24	0	615	0	0	0	1	01/25/2037	1FM
40429C-FN-7	HSBC FINANCE CORP		01/19/2016	MATURITY		5,000,000	5,000,000	4,989,350	4,999,932	0	68	0	68	0	5,000,000	0	0	0	137,500	01/19/2016	1FE
406216-AZ-4	HALLIBURTON CO		02/04/2016	BARCLAYS CAPITAL INC		2,145,102	2,200,000	2,211,902	2,209,177	0	(126)	0	(126)	0	2,209,051	0	(63,949)	(63,949)	15,171	11/15/2021	1FE
41161P-HU-0	HVMLT_04-9		03/19/2016	MBS PAYDOWN		215,888	215,888	184,766	215,121	0	767	0	767	0	215,888	0	0	0	263	12/19/2034	1FM
41165A-AB-8	HVMLT_07-5		03/02/2016	VARIOUS		13,255,254	16,796,465	13,600,890	13,917,038	0	49,665	0	49,665	0	13,966,703	0	(711,449)	(711,449)	21,663	09/19/2037	1FM
418056-AU-1	HASBRO INC		03/02/2016	TRANSFERS		6,282,336	6,675,000	6,715,440	6,714,500	0	(118)	0	(118)	0	6,714,383	0	(432,046)	(432,046)	105,910	05/15/2044	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 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 or Market Indicator (a)
419870-E@-5	HAWAIIAN ELECTRIC INDUSTRIES INC		03/24/2016	MATURITY		4,700,000	4,700,000	4,700,000	4,700,000	0	0	0	0	0	4,700,000	0	0	0	103,635	03/24/2016	2
437285-A@-8	HOMEOWNERS FE PRVT		03/01/2016	MBS PAYDOWN		690	690	698	690	0	0	0	0	0	690	0	0	0	7	01/01/2019	1FE
44416*-AB-2	HUDSON TRANSMISSION PARTNERS LLC		02/29/2016	SINKING FUND REDEMPTION		81,680	81,680	81,680	81,680	0	0	0	0	0	81,680	0	0	0	903	05/31/2033	2FE
444859-AZ-5	HUMANA INC.		03/02/2016	TRANSFERS		6,541,976	4,925,000	7,053,333	6,976,050	0	(9,198)	0	(9,198)	0	6,966,852	0	(424,876)	(424,876)	91,427	06/15/2038	2FE
45254T-LH-5	IMSA_02-2 AIO		03/01/2016	INTEREST ONLY PAYMENT		0	0	8,373	0	0	0	0	0	0	0	0	0	0	420	04/25/2033	4FE
45661K-AU-4	INDX_06-AR11 5A1		03/01/2016	MBS PAYDOWN		10,960	18,365	18,428	10,874	0	86	0	86	0	10,960	0	0	0	107	06/25/2036	1FM
460146-CE-1	INTERNATIONAL PAPER CO		03/02/2016	TRANSFERS		5,979,470	5,000,000	5,870,750	5,524,387	0	(14,735)	0	(14,735)	0	5,509,652	0	469,818	469,818	210,417	08/15/2021	2FE
466247-LP-6	JPMMT_05-A1 3A1		03/01/2016	MBS PAYDOWN		43,749	43,749	45,239	43,778	0	(29)	0	(29)	0	43,749	0	0	0	195	02/25/2035	1FM
46628F-AF-8	JPMCC_06-LDP7 A4		03/01/2016	MBS PAYDOWN		91,675	91,675	96,287	92,196	0	(521)	0	(521)	0	91,675	0	0	0	1,030	04/17/2045	1FM
46629P-AK-4	JPMCC_06-LDP9 X		03/01/2016	INTEREST ONLY PAYMENT		0	0	230,030	52,140	0	(52,140)	0	(52,140)	0	0	0	0	0	3,488	05/15/2047	4FE
46630J-AE-9	JPMCC_07-LDPX AM		03/30/2016	VARIOUS		4,907,031	5,000,000	4,437,417	4,849,654	0	28,136	0	28,136	0	4,877,790	0	29,241	29,241	68,869	01/15/2049	1FM
46630L-AD-6	JPMAC_07-CH1 AF3		03/01/2016	MBS PAYDOWN		646,499	646,499	645,620	645,981	0	518	0	518	0	646,499	0	0	0	4,658	11/25/2036	1FM
46635A-BJ-1	JPMR_10-6 3A1 144A		03/01/2016	MBS PAYDOWN		146,151	146,151	140,305	145,807	0	344	0	344	0	146,151	0	0	0	603	03/26/2034	1FM
47214T-AD-1	JCPL_02-A		03/05/2016	MBS PAYDOWN		339	339	411	340	0	(1)	0	(1)	0	339	0	0	0	5	06/05/2019	1FE
47215B-AC-1	JCPL_06-A A3		03/05/2016	MBS PAYDOWN		56,283	56,283	64,536	56,411	0	(128)	0	(128)	0	56,283	0	0	0	777	06/05/2020	1FE
48249D-AA-9	KKR GROUP FINANCE CO		03/02/2016	TRANSFERS		4,932,155	5,000,000	5,532,400	5,517,709	0	(1,788)	0	(1,788)	0	5,515,921	0	(583,766)	(583,766)	165,000	02/01/2043	1FE
486606-F@-0	KAYNE ANDERSON KYN FUND		03/01/2016	CALLED BONDS at 100.000		7,176,000	7,176,000	7,176,000	7,176,000	0	0	0	0	0	7,176,000	0	0	0	152,013	05/26/2018	1FE
48661E-A#-5	KAYNE ANDERSON KYE FUND		03/01/2016	CALLED BONDS at 100.000		1,134,000	1,134,000	1,134,000	1,134,000	0	0	0	0	0	1,134,000	0	0	0	6,804	03/22/2022	1FE
48661E-A@-7	KAYNE ANDERSON KMF FUND		03/01/2016	CALLED BONDS at 100.000		4,750,000	4,750,000	4,750,000	4,750,000	0	0	0	0	0	4,750,000	0	0	0	357,979	03/03/2018	1FE
492386-AU-1	KERR-MCGEE CORPORATION		03/14/2016	J.P. MORGAN SECURITIES, INC.		553,350	527,000	541,128	535,475	0	(160)	0	(160)	0	535,315	0	18,035	18,035	26,046	07/01/2024	2FE
49239@-AB-4	ANADARKO PETROLEUM CORP PRVT		01/30/2016	SINKING FUND REDEMPTION		932,653	932,653	922,300	932,631	0	23	0	23	0	932,653	0	0	0	31,337	01/30/2020	2
49456A-AA-1	KINDER MORGAN FINANCE CO ULC		02/10/2016	BARCLAYS CAPITAL INC		5,685,000	5,685,000	5,688,420	5,685,900	0	(53)	0	(53)	0	5,685,847	0	(847)	(847)	199,923	01/15/2018	2FE
49725V-AB-8	KIOWA POWER PARTNERS LLC 144A		03/30/2016	SINKING FUND REDEMPTION		76,184	76,184	78,469	76,208	0	(24)	0	(24)	0	76,184	0	0	0	1,093	03/30/2021	2FE
50076Q-AR-7	KRAFT FOODS GROUP INC		03/02/2016	TRANSFERS		6,377,457	5,200,000	6,784,752	6,728,230	0	(6,764)	0	(6,764)	0	6,721,465	0	(344,008)	(344,008)	219,465	01/26/2039	2FE
501044-F@-5	KROGER CO/THE PRVT		01/31/2016	VARIOUS		132,551	132,551	124,953	132,505	0	46	0	46	0	132,551	0	0	0	4,917	07/31/2017	2
50179M-AH-4	LBUBS_06-C6 AJ		03/22/2016	GOLDMAN SACHS & CO		53,290,625	55,000,000	42,037,946	52,795,888	0	724,137	0	724,137	0	53,520,025	0	(229,400)	(229,400)	891,251	09/15/2039	1FM
50180J-AD-7	LBUBS_07-C2 A3		03/11/2016	MBS PAYDOWN		25,290	25,290	26,021	25,306	0	(16)	0	(16)	0	25,290	0	0	0	264	02/15/2040	1FM
52108H-3A-0	LBUBS_05-C1 E		01/11/2016	MBS PAYDOWN		729,590	729,590	691,286	729,590	0	0	0	0	0	729,590	0	0	0	2,994	02/15/2040	1FM
52108M-AM-5	LBUBS_05-C7 D		03/11/2016	MBS PAYDOWN		854,440	854,440	834,748	852,347	0	2,093	0	2,093	0	854,440	0	0	0	7,628	11/15/2040	1FM
52465#-AD-7	HUNTINGTON BANCSHARES INC/OH PRVT		03/05/2016	SINKING FUND REDEMPTION		58,817	58,817	58,817	58,817	0	0	0	0	0	58,817	0	0	0	712	12/05/2020	1
52521F-AE-7	LMT_07-1 2A2		03/25/2016	INTEREST ONLY PAYMENT		0	0	42,085	23,095	0	(23,095)	0	(23,095)	0	0	0	0	0	8,340	02/25/2037	6FE
52521J-AP-4	LMT_07-3 1A5		03/25/2016	INTEREST ONLY PAYMENT		0	0	0	163	0	(163)	0	(163)	0	0	0	0	0	10	03/25/2037	6FE
52521R-AR-2	LMT_07-5 2A2		03/25/2016	INTEREST ONLY PAYMENT		0	0	6,909	2,100	0	(2,100)	0	(2,100)	0	0	0	0	0	1,176	06/25/2037	6FE
52524G-AA-0	LXS_07-7N		03/25/2016	MBS PAYDOWN		164,566	164,566	114,159	0	0	0	0	0	0	164,566	0	0	0	87	06/25/2047	5FE
53688T-AA-2	LFRF-2015-1		01/30/2016	MBS PAYDOWN		44,006	44,006	44,006	44,006	0	0	0	0	0	44,006	0	0	0	440	10/30/2027	1FE
54627R-AB-6	LCDA_10-ELL A2		02/01/2016	MBS PAYDOWN		94,081	94,081	94,053	94,081	0	0	0	0	0	94,081	0	0	0	1,162	02/01/2019	1FE
546403-AD-8	LPFA_08-ELL A2		02/01/2016	MBS PAYDOWN		1,047,596	1,047,596	1,047,077	1,047,596	0	0	0	0	0	1,047,596	0	0	0	30,118	02/01/2019	1FE
550279-AM-5	LUM_06-1		03/02/2016	VARIOUS		9,662,726	15,726,678	10,723,537	9,884,926	875,654	72,624	0	948,278	0	10,833,204	0	(1,170,478)	(1,170,478)	20,178	04/25/2036	6FE
55265K-3T-4	MAST_03-12		03/01/2016	MBS PAYDOWN		32,969	32,969	34,988	32,982	0	(13)	0	(13)	0	32,969	0	0	0	167	12/25/2033	1FM
55312Y-BD-3	MLCFC_07-5 X		03/01/2016	INTEREST ONLY PAYMENT		0	0	98,075	6,276	0	(6,276)	0	(6,276)	0	0	0	0	0	2,130	08/12/2048	4FE
55336V-AF-7	MPLX LP		03/02/2016	DEUTSCHE BANK SECURITIES, INC.		362,313	425,000	340,000	340,168	0	1,229	0	1,229	0	341,396	0	20,916	20,916	5,525	12/01/2024	2FE
55336V-AH-3	MPLX LP		03/02/2016	DEUTSCHE BANK SECURITIES, INC.		119,000	140,000	112,000	112,051	0	368	0	368	0	112,420	0	6,580	6,580	1,790	06/01/2025	2FE
565849-AD-8	MARATHON OIL CORPORATION		02/18/2016	WACHOVIA CAPITAL MARKETS LLC		2,307,540	2,349,000	2,333,309	2,345,545	0	203	0	203	0	2,345,748	0	(38,208)	(38,208)	50,510	10/01/2017	2FE
570535-AG-9	MARKEL CORPORATION		03/02/2016	TRANSFERS		6,443,560	5,000,000	5,307,000	5,260,301	0	(1,286)	0	(1,286)	0	5,259,015	0	1,184,545	1,184,545	206,208	08/15/2034	2FE
575634-AS-9	MASSACHUSETTS ELECTRIC COMPANY 144A		03/02/2016	TRANSFERS		6,092,285	5,000,000	4,983,300	4,984,776	0	54	0	54	0	4,984,830	0	1,107,455	1,107,455	91,778	11/15/2039	1FE
576434-D8-4	MALT_05-1 2A1		03/01/2016	MBS PAYDOWN		2,279	2,279	2,317	2,279	0	0	0	0	0	2,279	0	0	0	15	02/25/2035	1FM
576434-MR-2	MALT_04-2 8A1		03/25/2016	MBS PAYDOWN		3,660	3,660	3,660	3,660	0	0	0	0	0	3,660	0	0	0	4	03/25/2034	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					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 or Market In-dicator (a)
576434-ZR-8	MALT_04-13 2A1		03/01/2016	MBS PAYDOWN		3,714	3,714	3,814	3,715	0	(2)	0	(2)	0	3,714	0	0	0	33	01/25/2020	1FM
57643M-MM-3	MASTR_06-1 2A1		03/25/2016	MBS PAYDOWN		88,336	88,336	88,584	87,683	0	653	0	653	0	88,336	0	0	0	128	05/25/2036	1FM
577081-AU-6	MATTEL INC		03/02/2016	TRANSFERS		2,647,788	2,500,000	2,445,925	2,449,865	0	155	0	155	0	2,450,020	0	197,768	197,768	67,167	10/01/2040	2FE
577081-AW-2	MATTEL INC		03/02/2016	TRANSFERS		2,919,978	3,000,000	3,023,970	3,022,427	0	(74)	0	(74)	0	3,022,352	0	(102,374)	(102,374)	57,225	11/01/2041	2FE
58933Y-AJ-4	MERCK & CO INC		02/24/2016	CREDIT SUISSE		5,131,850	5,000,000	4,984,700	4,985,401	0	47	0	47	0	4,985,448	0	146,402	146,402	58,215	05/18/2043	1FE
589929-6M-5	MLCC_03-H A1		03/25/2016	MBS PAYDOWN		7,114	7,114	7,114	7,114	0	0	0	0	0	7,114	0	0	0	9	01/25/2029	1FM
589929-S4-1	MLCC_03-C A1		03/25/2016	MBS PAYDOWN		1,569	1,569	1,569	1,569	0	0	0	0	0	1,569	0	0	0	3	06/25/2028	1FM
59020U-DN-2	MLCC_04-C A1		03/25/2016	MBS PAYDOWN		2,589	2,589	2,589	2,589	0	0	0	0	0	2,589	0	0	0	4	07/25/2029	1FM
59023B-AE-4	MLMT_06-C1 A4		03/01/2016	MBS PAYDOWN		207,493	207,493	217,864	208,505	0	(1,012)	0	(1,012)	0	207,493	0	0	0	1,421	05/12/2039	1FE
59025C-AD-2	FFMER_07-4 2A3		03/25/2016	MBS PAYDOWN		61,366	61,366	29,525	60,776	0	590	0	590	0	61,366	0	0	0	67	07/25/2037	1FM
594918-BL-7	MICROSOFT CORP		02/24/2016	CITIGROUP GLOBAL MARKETS		3,166,500	3,000,000	3,082,620	3,082,591	0	(170)	0	(170)	0	3,082,421	0	84,079	84,079	43,017	11/03/2045	1FE
595498-AA-4	MDST_7 A		03/15/2016	MBS PAYDOWN		44,463	44,463	44,463	44,463	0	0	0	0	0	44,463	0	0	0	705	10/15/2036	2AM
59549N-AB-9	MDST_6 A2		01/01/2016	MBS PAYDOWN		41,844	41,844	41,839	41,844	0	0	0	0	0	41,844	0	0	0	774	07/01/2035	1FE
59549P-AA-6	MDST_4 A		01/01/2016	MBS PAYDOWN		3,090	3,090	3,119	3,090	0	0	0	0	0	3,090	0	0	0	64	04/01/2030	3AM
59560U-AA-9	MDST_04-1 A		03/01/2016	MBS PAYDOWN		54,187	54,187	54,187	54,187	0	0	0	0	0	54,187	0	0	0	570	08/15/2037	1FE
606935-AJ-3	MLCFC_06-1 AM		01/01/2016	MBS PAYDOWN		18,255,000	18,255,000	18,598,295	18,255,000	0	0	0	0	0	18,255,000	0	0	0	87,257	02/12/2039	1FM
608190-AH-7	MOHAWK INDUSTRIES INC		01/15/2016	MATURITY		1,150,000	1,150,000	1,147,378	1,149,987	0	13	0	13	0	1,150,000	0	0	0	35,219	01/15/2016	2FE
617482-V9-2	MORGAN STANLEY		03/02/2016	TRANSFERS		12,260,190	10,000,000	12,413,400	12,345,294	0	(8,126)	0	(8,126)	0	12,337,168	0	(76,978)	(76,978)	394,896	07/24/2042	1FE
61748H-BF-7	MSM_04-6AR 1A		03/25/2016	MBS PAYDOWN		10,991	10,991	10,991	10,991	0	0	0	0	0	10,991	0	0	0	23	07/25/2034	1FM
61750C-AF-4	MSC_06-HQ9 A4		03/01/2016	MBS PAYDOWN		1,196,094	1,196,094	1,260,952	1,202,073	0	(5,979)	0	(5,979)	0	1,196,094	0	0	0	7,837	07/12/2044	1FM
61945C-AE-3	MOSAIC CO		03/02/2016	TRANSFERS		4,507,495	4,900,000	5,411,217	5,397,658	0	(1,597)	0	(1,597)	0	5,396,060	0	(888,565)	(888,565)	85,750	11/15/2043	2FE
628530-BC-0	MYLAN INC		03/02/2016	TRANSFERS		3,609,372	4,000,000	3,975,280	3,976,013	0	69	0	69	0	3,976,081	0	(366,709)	(366,709)	58,800	11/29/2043	2FE
62962@-AA-2	XCEL ENERGY INC PRVT		02/01/2016	SINKING FUND REDEMPTION		433,725	433,725	433,725	433,725	0	0	0	0	0	433,725	0	0	0	7,774	08/01/2017	2
637071-AK-7	NATIONAL OILWELL VARCO INC.		03/02/2016	TRANSFERS		2,405,659	3,690,000	3,510,555	3,519,789	0	630	0	630	0	3,520,419	0	(1,114,761)	(1,114,761)	38,868	12/01/2042	2FE
637432-MT-9	NATIONAL RURAL UTILITIES COOP FINA		03/02/2016	TRANSFERS		4,762,500	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(237,500)	(237,500)	83,785	04/30/2043	2FE
63860H-AC-3	NSTR_07-A AV3		03/25/2016	MBS PAYDOWN		168,153	168,153	116,245	165,538	0	2,615	0	2,615	0	168,153	0	0	0	144	03/25/2037	1FM
64079*-AA-0	NEPTUNE REG TRANS PRVT		03/30/2016	SINKING FUND REDEMPTION		59,480	59,480	59,480	59,480	0	0	0	0	0	59,480	0	0	0	923	06/30/2027	1FE
641423-BM-9	NEVADA POWER CO		03/15/2016	MATURITY		6,350,000	6,350,000	6,347,462	6,349,946	0	54	0	54	0	6,350,000	0	0	0	188,913	03/15/2016	1FE
64352V-GU-9	NCHET_04-A AII7		03/01/2016	MBS PAYDOWN		436,060	436,060	422,583	435,317	0	743	0	743	0	436,060	0	0	0	3,737	08/25/2034	1FM
651229-AY-2	NEWELL RUBBERMAID INC.		03/18/2016	FIRST TENNESSEE CAPITAL MARKETS		462,465	450,000	448,362	0	0	0	0	0	0	448,362	0	14,103	14,103	0	04/01/2046	2FE
651290-AP-3	NEWFIELD EXPLORATION COMPANY		02/29/2016	TRANSFER OUT		1,665,200	1,810,000	1,809,204	1,809,996	0	0	0	0	0	1,809,996	0	(144,796)	(144,796)	60,421	01/30/2022	3FE
651639-AN-6	NEWMONT MINING CORP		01/26/2016	RBC CAPITAL MARKETS		5,345,640	6,000,000	5,347,640	5,490,890	0	5,423	0	5,423	0	5,496,312	0	(150,672)	(150,672)	78,167	03/15/2022	2FE
65339K-AA-8	NEXTERA ENERGY INC		03/02/2016	TRANSFERS		5,375,420	5,000,000	4,996,100	4,997,635	0	71	0	71	0	4,997,706	0	377,714	377,714	60,000	06/01/2021	2FE
655044-AE-5	NOBLE ENERGY INC		02/29/2016	BANK OF AMERICA SECURITIES LLC		6,586,006	9,013,000	10,524,811	10,429,936	0	(4,788)	0	(4,788)	0	10,425,148	0	(3,839,142)	(3,839,142)	267,386	03/01/2041	2FE
667748-AP-2	NORTHWEST PIPELINE CORPORATION		03/01/2016	MIZUHO SECURITIES USA INC		9,907,250	10,000,000	9,545,200	9,922,042	0	9,471	0	9,471	0	9,931,513	0	(24,263)	(24,263)	221,257	04/15/2017	2FE
677052-AA-0	OGLETHORPE POWER CORPORATION		03/02/2016	TRANSFERS		5,506,835	5,000,000	4,987,500	4,988,434	0	41	0	41	0	4,988,475	0	518,360	518,360	94,063	11/01/2040	1FE
682134-AC-5	OMNICOM GROUP INC.		03/02/2016	TRANSFERS		5,213,570	5,000,000	4,895,100	4,943,309	0	2,019	0	2,019	0	4,945,328	0	268,242	268,242	124,847	08/15/2020	2FE
68268N-AG-8	ONEOK PARTNERS LP		03/02/2016	TRANSFERS		6,300,735	8,750,000	8,694,000	8,697,871	0	163	0	163	0	8,698,033	0	(2,397,298)	(2,397,298)	321,563	02/01/2041	2FE
68268N-AL-7	ONEOK PARTNERS LP		02/24/2016	WACHOVIA CAPITAL MARKETS LLC		426,420	500,000	499,800	499,840	0	3	0	3	0	499,843	0	(73,423)	(73,423)	11,389	09/15/2023	2FE
68383N-CE-1	OPMAC_05-4 1A2		03/25/2016	MBS PAYDOWN		11,350	11,350	11,350	10,486	864	0	0	864	0	11,350	0	0	0	12	11/25/2035	1FM
68389X-AE-5	ORACLE CORP		03/02/2016	TRANSFERS		3,404,110	2,676,000	3,466,250	3,394,631	0	(3,433)	0	(3,433)	0	3,391,197	0	12,913	12,913	68,610	04/15/2038	1FE
69348R-TC-0	PNCMS_99-10 DB1		03/01/2016	MBS PAYDOWN		9,229	9,229	9,140	9,229	0	0	0	0	0	9,229	0	0	0	119	11/25/2029	1FM
69348R-TD-8	PNCMS_99-10 DB2		03/01/2016	MBS PAYDOWN		5,260	5,260	5,167	5,261	0	(1)	0	(1)	0	5,260	0	0	0	68	11/25/2029	4FM
69349L-AQ-1	PNC BANK NATIONAL ASSOCIATION		03/02/2016	TRANSFERS		3,241,023	3,000,000	3,044,850	3,038,239	0	(584)	0	(584)	0	3,037,655	0	203,368	203,368	44,100	11/01/2025	1FE
694308-GS-0	PACIFIC GAS AND ELECTRIC		03/02/2016	TRANSFERS		3,447,411	3,000,000	2,924,970	2,931,338	0	254	0	254	0	2,931,593	0	515,818	515,818	104,400	01/15/2040	1FE
713448-BP-2	PEPSICO INC		02/25/2016	FIRST TENNESSEE CAPITAL MARKETS		9,528,120	8,000,000	7,914,160	7,922,098	0	258	0	258	0	7,922,356	0	1,605,764	1,605,764	275,000	01/15/2040	1FE
718172-AC-3	PHILIP MORRIS INTERNATIONAL INC		03/02/2016	TRANSFERS		2,572,882	2,000,000	2,521,540	2,501,213	0	(2,387)	0	(2,387)	0	2,498,825	0	74,057	74,057	39,313	05/16/2038	1FE
718546-AH-7	PHILLIPS 66		02/25/2016	MORGAN STANLEY		7,679,680	8,000,000	7,997,760	7,998,961	0	3	0	3	0	7,998,964	0	(319,284)	(319,284)	156,667	05/01/2042	2FE
723133-AA-2	PINELAWN DEPOSITOR CORP 144A		03/30/2016	SINKING FUND REDEMPTION		166,279	166,279	165,572	166,271	0	8	0	8	0	166,279	0	0	0	2,640	06/30/2025	2

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 or Market In-dicator (a)
723787-AF-4	PIONEER NATURAL RESOURCES COMPANY		02/19/2016	BARCLAYS CAPITAL INC		2,889,438	2,785,000	2,999,981	2,862,166	0	(4,587)	0	(4,587)	0	2,857,579	0	31,859	31,859	60,100	05/01/2018	2FE
723787-AG-2	PIONEER NATURAL RESOURCES COMPANY		01/27/2016	WACHOVIA CAPITAL MARKETS LLC		2,309,717	2,275,000	2,267,925	2,273,886	0	74	0	74	0	2,273,960	0	35,756	35,756	57,153	03/15/2017	2FE
723787-AJ-6	PIONEER NATURAL RESOURCE		01/27/2016	WACHOVIA CAPITAL MARKETS LLC		886,287	845,000	958,019	904,316	0	(1,097)	0	(1,097)	0	903,219	0	(16,932)	(16,932)	34,504	01/15/2020	2FE
72650R-AP-7	PLAINS ALL AMER PIPELINE		02/09/2016	MORGAN STANLEY & CO. INC.		5,506,380	5,562,000	5,760,197	5,595,888	0	(3,647)	0	(3,647)	0	5,592,241	0	(85,861)	(85,861)	195,887	01/15/2017	2FE
72650R-AT-9	PLAINS ALL AMER PIPE/PAA		02/11/2016	MORGAN STANLEY & CO. INC.		1,940,000	2,000,000	2,172,280	2,056,675	0	(2,936)	0	(2,936)	0	2,053,739	0	(113,739)	(113,739)	38,278	05/01/2018	2FE
72650R-AY-8	PLAINS ALL AMERICAN PIPELINE LP		02/25/2016	VARIOUS		12,265,140	12,900,000	12,734,880	12,805,919	0	1,484	0	1,484	0	12,807,403	0	(542,263)	(542,263)	327,639	02/01/2021	2FE
72650R-BA-9	PLAINS ALL AMERICAN PIPELINE LP		02/24/2016	DEUTSCHE BANK		2,044,800	3,000,000	2,992,650	2,993,555	0	19	0	19	0	2,993,573	0	(948,773)	(948,773)	37,767	06/01/2042	2FE
73102Q-AA-4	POLAR TANKERS INC 144A		03/02/2016	TRANSFERS		8,689,260	7,500,000	8,055,000	7,961,236	0	(3,827)	0	(3,827)	0	7,957,409	0	731,851	731,851	145,056	05/10/2037	1FE
73316P-GV-6	POPLR_05-5 MV1		03/25/2016	MBS PAYDOWN		4,250	4,250	4,250	4,250	0	0	0	0	0	4,250	0	0	0	6	11/25/2035	1FM
736508-K#-8	PORTLAND GENERAL ELECTRIC COMP PRVT		01/08/2016	CALLED BONDS at 100.000		5,500,000	5,500,000	5,500,000	5,500,000	0	0	0	0	0	5,500,000	0	0	0	198,209	06/15/2017	1
73664#-AA-8	PORTLAND NATURAL GAS TRANSMISSION PRVT		03/31/2016	SINKING FUND REDEMPTION		399,273	399,273	425,207	400,315	0	(1,043)	0	(1,043)	0	399,273	0	0	0	5,889	12/31/2018	2
74153Q-AG-7	PRIDE INTERNATIONAL INC		03/08/2016	VARIOUS		831,900	1,080,000	1,228,500	1,150,009	0	(3,285)	0	(3,285)	0	1,146,725	0	(314,825)	(314,825)	20,485	06/15/2019	4FE
74153Q-AJ-1	PRIDE INTERNATIONAL INC		03/09/2016	VARIOUS		1,138,388	2,135,000	2,284,450	2,275,988	0	(384)	0	(384)	0	2,275,604	0	(1,137,217)	(1,137,217)	94,295	08/15/2040	4FE
74160M-FA-5	PRIME_04-1 2A3		03/01/2016	MBS PAYDOWN		16,571	16,571	16,806	16,566	0	4	0	4	0	16,571	0	0	0	145	08/25/2034	1FM
743263-AP-0	PROGRESS ENERGY INC		03/02/2016	TRANSFERS		5,663,575	5,000,000	4,995,700	4,996,222	0	13	0	13	0	4,996,235	0	667,340	667,340	80,000	12/01/2039	2FE
74340X-AW-1	PROLOGIS LP		03/02/2016	VARIOUS		9,404,662	8,900,000	8,877,038	8,881,653	0	368	0	368	0	8,882,021	0	522,641	522,641	211,001	08/15/2023	2FE
744448-CG-4	PUBLIC SERVICE COMPANY OF COLORADO		03/02/2016	TRANSFERS		11,379,108	12,000,000	11,958,480	11,961,224	0	159	0	159	0	11,961,382	0	(582,274)	(582,274)	206,400	09/15/2042	1FE
74733V-AA-8	QEP RESOURCES INC		02/29/2016	VARIOUS		234,600	345,000	361,825	355,368	0	(274)	0	(274)	0	355,094	0	(120,494)	(120,494)	11,728	03/01/2021	4FE
74733V-AB-6	QEP RESOURCES INC		02/29/2016	VARIOUS		315,250	485,000	485,000	485,000	0	0	0	0	0	485,000	0	(169,750)	(169,750)	10,717	10/01/2022	4FE
74834L-AN-0	QUEST DIAGNOSTICS INC		03/29/2016	CORPORATE ACTION		15,026,602	11,997,000	12,005,348	12,004,325	0	(69)	0	(69)	0	12,004,255	0	3,022,347	3,022,347	1,070,486	07/01/2037	2FE
74922G-AE-4	RALI_06-QS14 A5		03/25/2016	MBS PAYDOWN		9,147	18,906	21,175	4,746	0	4,401	0	4,401	0	9,147	0	0	0	1,194	11/25/2036	1FM
74928G-BB-3	RBSRT_09-13 9A1 144A		03/01/2016	MBS PAYDOWN		45,420	45,420	47,350	45,520	0	(101)	0	(101)	0	45,420	0	0	0	221	07/26/2035	1FM
74937#-AB-5	PET SUPERMARKET INC		03/31/2016	SINKING FUND REDEMPTION		15,000	15,000	14,850	14,996	0	4	0	4	0	15,000	0	0	0	267	04/16/2021	4Z
75114Y-AA-8	RALEYS INC		03/30/2016	SINKING FUND REDEMPTION		75,000	75,000	73,500	74,958	0	42	0	42	0	75,000	0	0	0	1,374	05/18/2022	4FE
751155-BE-1	RALI_06-QS10 A19		03/01/2016	MBS PAYDOWN		10,580	13,497	7,310	6,081	0	4,499	0	4,499	0	10,580	0	0	0	0	08/25/2036	1FM
75116C-AA-4	RALI_07-QS6 A1		03/25/2016	MBS PAYDOWN		10,961	15,128	11,181	10,985	0	(24)	0	(24)	0	10,961	0	0	0	17	04/25/2037	1FM
75508E-AA-6	RAYONIER AM PRODUCTS INC		02/29/2016	VARIOUS		392,613	490,000	495,513	494,579	0	(94)	0	(94)	0	494,485	0	(101,873)	(101,873)	6,588	06/01/2024	3FE
760985-H7-9	RAMP_03-RZ5 A7		03/01/2016	MBS PAYDOWN		15,287	15,287	15,280	15,287	0	0	0	0	0	15,287	0	0	0	138	09/25/2033	1FM
760985-YV-7	RFMSI_03-RZ4 A7		03/01/2016	MBS PAYDOWN		13,404	13,404	13,336	13,403	0	1	0	1	0	13,404	0	0	0	121	06/25/2033	1FM
76110G-6V-8	RALI_03-QS5 A2		03/25/2016	MBS PAYDOWN		6,867	6,867	7,485	6,857	0	10	0	10	0	6,867	0	0	0	163	03/25/2018	1FM
76110H-2X-6	RALI_05-QS5 A1		03/25/2016	MBS PAYDOWN		8,047	10,118	8,882	8,056	0	(9)	0	(9)	0	8,047	0	0	0	14	04/25/2035	1FM
76110H-MV-8	RALI_2003-QS2 A1		02/01/2016	MBS PAYDOWN		416	416	426	416	0	0	0	0	0	416	0	0	0	2	12/26/2033	1FE
76110V-PG-7	RFMS2_03-HI4 M1		03/01/2016	MBS PAYDOWN		28,216	28,216	28,209	28,216	0	0	0	0	0	28,216	0	0	0	284	02/25/2029	1FM
761118-AV-0	RALI_05-QS9 A2		03/25/2016	MBS PAYDOWN		11,110	11,939	8,618	11,075	0	35	0	35	0	11,110	0	0	0	19	06/25/2035	1FM
761118-QM-3	RALI_05-QO5 A1		03/01/2016	MBS PAYDOWN		16,862	20,452	20,519	16,715	0	147	0	147	0	16,862	0	0	0	41	01/25/2046	1FM
761118-VY-1	RALI_06-QO2 A1		03/25/2016	MBS PAYDOWN		9,229	9,229	9,229	9,187	0	42	0	42	0	9,229	0	0	0	9	02/25/2046	1FM
76112B-W9-7	RAMP_06-NC1 A2		03/25/2016	MBS PAYDOWN		49,555	49,555	40,656	48,810	0	744	0	744	0	49,555	0	0	0	52	01/25/2036	1FM
761713-AU-0	REYNOLDS AMERICAN INC		03/07/2016	CALLED BONDS at 100.000		9,515,000	9,515,000	9,638,985	9,549,637	0	(34,637)	0	(34,637)	0	9,515,000	0	0	0	853,565	06/15/2017	2FE
771196-AS-1	ROCHE HOLDINGS INC 144A		03/24/2016	CALLED BONDS at 104.388		1,943,336	1,878,000	2,050,882	1,944,472	0	(1,136)	0	(1,136)	0	1,943,336	0	0	0	142,626	03/01/2019	1FE
78350L-AE-5	RYAN LLC		03/30/2016	VARIOUS		100,000	100,000	98,500	99,958	0	42	0	42	0	100,000	0	0	0	1,144	08/07/2020	4FE
78412F-AP-9	SUPERIOR ENERGY SERVICES LLC		02/29/2016	TRANSFER OUT		793,162	1,295,000	1,295,000	1,295,000	0	0	0	0	0	1,295,000	0	(501,838)	(501,838)	18,966	12/15/2021	4FE
78413K-AB-8	SES GLOBAL AMERICAS HOLDING GP		03/02/2016	TRANSFERS		6,103,099	6,725,000	7,086,990	7,078,363	0	(1,063)	0	(1,063)	0	7,077,300	0	(974,201)	(974,201)	160,391	03/25/2044	2FE
78442G-ND-4	SLMA_04-10		03/02/2016	VARIOUS		10,769,655	12,915,785	10,948,698	11,038,336	0	106,919	0	106,919	0	11,145,255	0	(375,600)	(375,600)	37,063	01/25/2040	2FE
78445C-AB-8	SLMA_08-6		01/25/2016	MBS PAYDOWN		1,130	1,130	1,139	1,130	0	0	0	0	0	1,130	0	0	0	2	10/25/2017	1FE
78445X-AA-4	SLMA_10-1		03/25/2016	MBS PAYDOWN		1,665	1,665	1,670	1,664	0	0	0	0	0	1,665	0	0	0	2	03/25/2025	1FE
78454L-AF-7	SM ENERGY CO		02/29/2016	BARCLAYS CAPITAL INC		865,358	2,177,000	2,285,850	2,256,227	0	(2,710)	0	(2,710)	0	2,253,517	0	(1,388,160)	(1,388,160)	95,123	01/01/2023	3FE
78454L-AH-3	SM ENERGY CO		02/29/2016	BARCLAYS CAPITAL INC		286,200	720,000	723,763	722,750	0	(75)	0	(75)	0	722,675	0	(436,475)	(436,475)	22,800	01/15/2024	3FE
78454L-AL-4	SM ENERGY CO		02/17/2016	GOLDMAN SACHS & CO		24,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	(36,000)	(36,000)	759	06/01/2025	3FE

STATEMENT AS OF MARCH 31, 2016 OF THE ReliaStar 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 or Market Indicator (a)
78473N-AC-7	STARM_07-1 2A1		03/01/2016	MBS PAYDOWN		200,043	208,464	187,104	198,904	0	1,139	0	1,139	0	200,043	0	0	0	1,145	02/25/2037	1FM
81743P-AA-4	SEMT_03-1 1A		03/20/2016	MBS PAYDOWN		16,502	16,502	15,367	16,469	0	33	0	33	0	16,502	0	0	0	26	04/20/2033	1FM
81743X-AA-7	SEMT_6 A		03/19/2016	MBS PAYDOWN		126,915	126,915	126,915	126,915	0	0	0	0	0	126,915	0	0	0	252	04/19/2027	1FM
83083V-AE-7	JAB WIRELESS INC		03/31/2016	SINKING FUND REDEMPTION		9,106	9,106	8,924	9,110	0	(3)	0	(3)	0	9,106	0	0	0	127	03/26/2019	4
842434-CJ-9	SOUTHERN CALIF GAS CO		03/02/2016	TRANSFERS		5,923,195	5,000,000	4,987,850	4,988,833	0	41	0	41	0	4,988,874	0	934,321	934,321	79,722	11/15/2040	1FE
843646-AH-3	SOUTHERN POWER CO		03/02/2016	TRANSFERS		2,766,027	3,000,000	2,986,410	2,987,291	0	44	0	44	0	2,987,334	0	(221,307)	(221,307)	73,817	09/15/2041	2FE
844741-BA-5	SOUTHWEST AIRLINES CO		02/29/2016	WACHOVIA CAPITAL MARKETS LLC		5,106,250	5,000,000	4,989,800	4,992,029	0	339	0	339	0	4,992,368	0	113,882	113,882	44,688	11/06/2019	2FE
845467-AH-2	SOUTHWESTERN ENERGY COMPANY		03/18/2016	BANK OF AMERICA SECURITIES LLC		3,365,013	5,000,000	4,993,850	4,995,944	0	130	0	130	0	4,996,075	0	(1,631,062)	(1,631,062)	106,786	03/15/2022	3FE
845467-AL-3	SOUTHWESTERN ENERGY COMPANY		03/18/2016	OPPENNHEIMER(BLACK ROCK)		352,500	500,000	509,760	509,030	0	(190)	0	(190)	0	508,840	0	(156,340)	(156,340)	16,500	01/23/2025	3FE
84755T-AA-5	SPECTRA ENERGY CAPITAL LLC		03/02/2016	SEAPORT GROUP		1,404,000	1,350,000	1,347,597	1,349,320	0	51	0	51	0	1,349,371	0	54,629	54,629	33,015	04/15/2018	2FE
84756N-AE-9	SPECTRA ENERGY PARTNERS LP		03/02/2016	TRANSFERS		4,506,833	4,750,000	5,658,390	5,633,781	0	(2,944)	0	(2,944)	0	5,630,838	0	(1,124,004)	(1,124,004)	127,181	09/25/2043	2FE
858271-AA-7	STEELRIVER TRANSMISSION CO LLC		03/30/2016	SINKING FUND REDEMPTION		234,568	234,568	234,568	234,568	0	0	0	0	0	234,568	0	0	0	2,762	06/30/2017	2FE
859152-A#-7	STERIS CORP PRVT		02/03/2016	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	2,410	12/15/2015	1Z
863572-UD-3	SASC_98-6 B1		03/01/2016	MBS PAYDOWN		17,875	17,875	17,138	17,869	0	6	0	6	0	17,875	0	0	0	171	07/25/2028	1FM
863576-BK-9	SASC_05-6 2A5		03/25/2016	MBS PAYDOWN		3,145	3,145	3,120	3,060	0	86	0	86	0	3,145	0	0	0	71	05/25/2035	1FM
863579-ET-1	SAR_04-16 5A2		03/01/2016	MBS PAYDOWN		70,241	70,241	70,888	69,977	0	264	0	264	0	70,241	0	0	0	315	11/25/2034	1FM
86358R-ND-5	ARC_01-BC6W A		03/25/2016	MBS PAYDOWN		1,173	1,173	1,173	1,173	0	0	0	0	0	1,173	0	0	0	2	10/25/2031	1Z
86359A-B9-3	SASC_03-23H 1A1		03/01/2016	MBS PAYDOWN		5,917	5,917	6,071	5,918	0	(2)	0	(2)	0	5,917	0	0	0	50	07/25/2033	1FM
86359D-GL-5	SASC_05-10 5A2		03/25/2016	MBS PAYDOWN		23,013	23,013	24,206	22,962	0	51	0	51	0	23,013	0	0	0	476	12/25/2034	1FM
86359D-JN-8	SASC_05-14 1A3		03/25/2016	MBS PAYDOWN		41,740	41,740	39,849	36,223	0	5,517	0	5,517	0	41,740	0	0	0	1,209	07/25/2035	1FM
86359D-MZ-7	LXS_05-2 2A4		03/01/2016	MBS PAYDOWN		63,993	63,993	62,673	63,969	0	24	0	24	0	63,993	0	0	0	552	08/25/2035	1FM
86359D-UL-9	LXS_05-5N		03/02/2016	VARIOUS		4,972,378	5,582,520	4,891,263	5,003,390	0	14,848	0	14,848	0	5,018,238	0	(45,860)	(45,860)	7,830	11/25/2035	5FE
86359L-TG-4	SAMI_06-AR1		03/02/2016	VARIOUS		9,939,479	13,025,850	10,666,780	10,952,961	0	33,764	0	33,764	0	10,986,725	0	(1,047,246)	(1,047,246)	16,558	02/25/2036	5FE
86360F-AA-7	SFS_06-A A 144A		03/15/2016	MBS PAYDOWN		23,687	23,687	23,687	23,687	0	0	0	0	0	23,687	0	0	0	238	01/15/2030	1FE
86361Y-AA-5	SFS_06-B A 144A		03/15/2016	MBS PAYDOWN		75,421	75,421	75,421	75,421	0	0	0	0	0	75,421	0	0	0	699	03/15/2038	1FE
86765B-AP-4	SUNOCO LOGISTICS PARTNERS OPERATIO		03/02/2016	TRANSFERS		2,921,208	4,000,000	4,227,400	4,221,787	0	(692)	0	(692)	0	4,221,096	0	(1,299,888)	(1,299,888)	91,867	04/01/2044	2FE
86800R-AG-6	STALT_06-1F 3S		03/25/2016	INTEREST ONLY PAYMENT		0	0	1,223	960	0	(960)	0	(960)	0	0	0	0	0	350	04/25/2036	6FE
88031R-AA-6	TENASKA ALABAMA II PARTNERS LP 144A		03/30/2016	SINKING FUND REDEMPTION		108,074	108,074	113,378	108,195	0	(121)	0	(121)	0	108,074	0	0	0	1,655	03/30/2023	2FE
883556-BF-8	THERMO FISHER SCIENTIFIC INC		02/24/2016	MITSUBISHI UFJ SECURITIES (USA), INC		4,156,440	4,000,000	3,989,200	3,991,288	0	147	0	147	0	3,991,434	0	165,006	165,006	95,911	02/01/2024	2FE
887315-AM-1	HISTORIC TW INC		03/02/2016	TRANSFERS		3,205,040	2,500,000	2,878,750	2,698,044	0	(3,912)	0	(3,912)	0	2,694,133	0	510,907	510,907	137,250	02/01/2023	2FE
887315-BA-6	TIME WARNER COMPANIES INC		01/15/2016	MATURITY		2,020,000	2,020,000	2,463,875	2,022,030	0	(2,030)	0	(2,030)	0	2,020,000	0	0	0	81,305	01/15/2016	2FE
88732J-BB-3	TIME WARNER COS INC		03/02/2016	TRANSFERS		5,280,468	6,000,000	5,892,960	5,899,597	0	323	0	323	0	5,899,921	0	(619,453)	(619,453)	170,500	09/01/2041	2FE
90131H-BQ-7	21ST CENTURY FOX AMERICA INC		03/28/2016	SUNTRUST CAPITAL MARKETS INC		3,542,280	3,000,000	3,702,360	3,680,151	0	(3,636)	0	(3,636)	0	3,676,515	0	(134,235)	(134,235)	115,825	02/15/2041	2FE
90214G-AA-5	2014 ESA PROJECT COMPANY INC		03/30/2016	SINKING FUND REDEMPTION		78,122	78,122	78,122	78,122	0	0	0	0	0	78,122	0	0	0	0	03/30/2030	2FE
907818-DP-0	UNION PACIFIC CORP		03/02/2016	TRANSFERS		7,929,375	7,925,000	7,943,313	7,946,261	0	(110)	0	(110)	0	7,946,151	0	(16,776)	(16,776)	132,854	04/15/2043	1FE
907834-AF-2	UNION PACIFIC RESOURCES GROUP INC.		03/11/2016	JEFFERIES & COMPANY, INC.		6,271,080	6,086,000	6,525,714	6,205,416	0	(9,744)	0	(9,744)	0	6,195,672	0	75,408	75,408	143,430	05/15/2018	2FE
90783V-AA-3	UNION PACIFIC CORPORATION		01/02/2016	SINKING FUND REDEMPTION		26,059	26,059	26,059	26,059	0	0	0	0	0	26,059	0	0	0	662	01/02/2029	1FE
909218-AB-5	UNIT CORP		02/29/2016	BANK OF AMERICA SECURITIES LLC		148,050	315,000	315,000	315,000	0	0	0	0	0	315,000	0	(166,950)	(166,950)	6,029	05/15/2021	4FE
909287-AA-2	UNITED AIR LINES		01/02/2016	SINKING FUND REDEMPTION		63,558	63,558	63,649	63,545	0	14	0	14	0	63,558	0	0	0	2,109	07/02/2022	2AM
912909-AF-5	US STEEL CORPORATION		02/29/2016	VARIOUS		672,350	1,130,000	1,176,756	1,155,809	0	(854)	0	(854)	0	1,154,955	0	(482,605)	(482,605)	34,261	04/01/2020	4FE
913017-BT-5	UNITED TECHNOLOGIES CORP		02/25/2016	CITIGROUP GLOBAL MARKETS		9,373,770	9,000,000	10,516,680	10,418,816	0	(5,440)	0	(5,440)	0	10,413,376	0	(1,039,606)	(1,039,606)	101,250	06/01/2042	1FE
92553P-AU-6	VIACOM INC		02/24/2016	JPM SECURITIES		5,207,835	6,225,000	6,812,670	6,797,613	0	(1,628)	0	(1,628)	0	6,795,985	0	(1,588,150)	(1,588,150)	180,058	09/01/2043	2FE
929227-2G-0	WAMU_03-S5		03/01/2016	MBS PAYDOWN		15,710	15,710	16,594	15,719	0	(9)	0	(9)	0	15,710	0	0	0	96	06/25/2033	1FM
929227-4R-4	WAMU_03-S4 1A2		03/25/2016	MBS PAYDOWN		8,605	8,605	9,170	8,557	0	49	0	49	0	8,605	0	0	0	223	06/25/2018	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					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 or Market In-dicator (a)
929227-7F-7	WAMU_03-S6 2A10		03/25/2016	MBS PAYDOWN		45,673	45,673	49,013	45,529	0	144	0	144	0	45,673	0	0	0	882	07/25/2018	1FM
92922F-4G-0	WAMU_05-AR14 2A2		03/01/2016	MBS PAYDOWN		14,238	14,238	14,029	444	0	13,794	0	13,794	0	14,238	0	0	0	56	12/25/2035	1FM
92922F-D2-1	WAMU_05-AR2 2A1A		03/25/2016	MBS PAYDOWN		1,083	1,083	1,083	1,083	0	0	0	0	0	1,083	0	0	0	2	01/25/2045	1FM
92922F-J5-8	WAMU_05-AR6 2A1C		03/25/2016	MBS PAYDOWN		5,311	5,311	5,311	5,290	0	21	0	21	0	5,311	0	0	0	9	04/25/2045	1FM
92922F-S2-5	WAMU_05-AR8 21B3		03/25/2016	MBS PAYDOWN		6,714	6,714	4,566	6,624	0	90	0	90	0	6,714	0	0	0	10	07/25/2045	1FM
92922F-U5-5	WAMU_05-AR9 A1B		03/25/2016	MBS PAYDOWN		6,895	6,895	6,895	6,895	0	0	0	0	0	6,895	0	0	0	16	07/25/2045	1FM
92922F-WE-4	WAMU_04-AR9 A1		03/01/2016	MBS PAYDOWN		25,376	25,376	24,646	25,349	0	26	0	26	0	25,376	0	0	0	123	08/25/2034	1FM
92922F-XM-5	WAMU_04-CB3 2A		03/01/2016	MBS PAYDOWN		2,908	2,908	3,028	2,909	0	0	0	0	0	2,908	0	0	0	27	10/25/2034	1FM
92922F-ZF-8	WAMU_04-A12 A2A		03/25/2016	MBS PAYDOWN		10,035	10,035	10,035	10,035	0	0	0	0	0	10,035	0	0	0	17	10/25/2044	1FM
92925D-AA-8	WAMU_06-AR17 1A		03/01/2016	MBS PAYDOWN		39,354	44,997	45,032	39,055	0	299	0	299	0	39,354	0	0	0	86	12/25/2046	1FM
92966*-AC-3	WABASH VALLEY POWER ASSOCIATION IN PRVT		01/31/2016	SINKING FUND REDEMPTION		23,481	23,481	23,481	23,481	0	0	0	0	0	23,481	0	0	0	326	12/19/2024	1
92966*-AD-1	WABASH VALLEY POWER ASSOCIATION IN PRVT		01/31/2016	SINKING FUND REDEMPTION		16,772	16,772	16,772	16,772	0	0	0	0	0	16,772	0	0	0	233	12/19/2024	1
92966*-AE-9	WABASH VALLEY POWER ASSOCIATION IN PRVT		01/31/2016	SINKING FUND REDEMPTION		26,835	26,835	26,835	26,835	0	0	0	0	0	26,835	0	0	0	373	12/19/2024	1
92966*-AG-4	WABASH VALLEY POWER ASSOCIATION IN PRVT		01/31/2016	SINKING FUND REDEMPTION		50,620	50,620	50,620	50,620	0	0	0	0	0	50,620	0	0	0	777	01/31/2028	1
93362Y-AA-0	WAMU_06-AR5 A1A		03/01/2016	MBS PAYDOWN		23,287	23,287	23,287	23,269	0	18	0	18	0	23,287	0	0	0	43	06/25/2046	1FM
933635-AA-2	WAMU_07-OA2 1A		03/01/2016	MBS PAYDOWN		28,591	37,084	35,083	28,280	0	310	0	310	0	28,591	0	0	0	63	03/25/2047	1FM
933638-AC-2	WAMU_06-AR19 1A1B		03/01/2016	MBS PAYDOWN		14,103	18,630	18,613	13,339	0	764	0	764	0	14,103	0	0	0	35	01/25/2047	1FM
93363C-AD-1	WAMU_06-AR7 3A1B		03/01/2016	MBS PAYDOWN		4,093	4,093	4,080	4,087	0	6	0	6	0	4,093	0	0	0	15	07/25/2046	1FM
93363R-AA-4	WAMU_06-AR13		02/18/2016	VARIOUS		9,393,670	12,420,341	10,277,832	9,790,572	568,153	15,073	0	583,226	0	10,373,798	0	(980,128)	(980,128)	32,589	10/25/2046	6FE
93364B-AA-8	WAMU_07-OA5 1A		03/01/2016	MBS PAYDOWN		19,100	19,100	19,100	19,130	0	(30)	0	(30)	0	19,100	0	0	0	31	06/25/2047	1FM
93364C-AA-6	WAMU_07-OA4 1A		03/01/2016	MBS PAYDOWN		23,408	23,408	23,408	23,392	0	15	0	15	0	23,408	0	0	0	40	05/25/2047	1FM
939336-6D-0	WMALT_05-4 CB9		03/25/2016	MBS PAYDOWN		10,420	12,153	10,181	10,418	0	3	0	3	0	10,420	0	0	0	17	06/25/2035	1FM
939336-XW-8	WAMMS_03-MS4 1A1		03/01/2016	MBS PAYDOWN		8,188	8,188	8,185	8,188	0	0	0	0	0	8,188	0	0	0	11	01/25/2018	2AM
939336-XX-6	WAMMS_03-MS4 1A2		03/01/2016	MBS PAYDOWN		10,050	10,050	10,810	10,024	0	26	0	26	0	10,050	0	0	0	198	01/25/2018	1AM
939346-AB-8	WMALT_06-AR9 2A		03/01/2016	MBS PAYDOWN		18,578	23,322	16,050	18,411	0	167	0	167	0	18,578	0	0	0	39	11/25/2046	1FM
93934F-AA-0	WMALT_05-5 CB1		03/25/2016	MBS PAYDOWN		5,893	6,593	6,355	5,892	0	1	0	1	0	5,893	0	0	0	8	07/25/2035	1FM
93934F-BU-5	WMALT_05-7 4CB		03/01/2016	MBS PAYDOWN		2,233	8,496	7,266	2,107	0	126	0	126	0	2,233	0	0	0	87	08/25/2035	1FM
93934F-CF-7	WMALT_05-8 1A2		03/01/2016	MBS PAYDOWN		64,187	71,405	63,998	63,885	0	302	0	302	0	64,187	0	0	0	712	10/25/2035	1FM
93934F-GJ-5	WMALT_05-10 3CB1		03/01/2016	MBS PAYDOWN		12,142	15,420	10,629	12,064	0	79	0	79	0	12,142	0	0	0	147	11/25/2035	1FM
93934F-KK-7	WMALT_06-1 2CB1		03/01/2016	MBS PAYDOWN		59,953	79,023	69,199	59,587	0	365	0	365	0	59,953	0	0	0	742	02/25/2036	1FM
93934F-KW-1	WMALT_06-1 3A9		03/25/2016	MBS PAYDOWN		20,052	20,277	19,263	16,715	0	3,336	0	3,336	0	20,052	0	0	0	527	02/25/2036	1FM
93934F-QQ-8	WMALT_06-AR3 A1B		03/01/2016	MBS PAYDOWN		380	4,132	38	38	0	342	0	342	0	380	0	0	0	7	05/25/2046	3FM
939355-BR-3	WMALT_07-OA3 4A2		03/01/2016	MBS PAYDOWN		33,472	33,472	33,430	33,577	0	(105)	0	(105)	0	33,472	0	0	0	71	04/25/2047	1FM
93935D-AA-4	WMALT_06-AR7 A1A		03/01/2016	MBS PAYDOWN		16,896	29,018	19,541	16,637	0	259	0	259	0	16,896	0	0	0	64	09/25/2046	1FM
93935E-AC-8	WMALT_06-8 A3A		03/01/2016	MBS PAYDOWN		4,682	4,682	4,682	4,683	0	(1)	0	(1)	0	4,682	0	0	0	35	10/25/2036	1FM
942683-AH-6	WATSON PHARMACEUTICALS INC		03/02/2016	TRANSFERS		4,876,555	5,000,000	4,925,800	4,929,772	0	242	0	242	0	4,930,014	0	(53,459)	(53,459)	100,208	10/01/2042	2FE
94973V-AY-3	WELLPOINT INC		03/02/2016	TRANSFERS		7,943,352	8,500,000	8,439,820	8,443,602	0	202	0	202	0	8,443,804	0	(500,452)	(500,452)	122,306	05/15/2042	2FE
94974B-GH-7	WELLS FARGO & CO		03/02/2016	MARKET AXESS		395,256	400,000	398,664	398,765	0	22	0	22	0	398,786	0	(3,530)	(3,530)	6,600	02/19/2025	1FE
949758-AD-8	WFMBS_04-O A1		03/01/2016	MBS PAYDOWN		136,636	136,636	136,144	136,584	0	52	0	52	0	136,636	0	0	0	507	08/25/2034	1FM
949808-AP-4	WFMBS_03-J IIA1		03/01/2016	MBS PAYDOWN		30,153	30,153	30,937	30,169	0	(16)	0	(16)	0	30,153	0	0	0	136	10/25/2033	1FM
94980X-AA-2	WFMBS_03-N 1A1		03/01/2016	MBS PAYDOWN		9,612	9,612	9,918	9,623	0	(11)	0	(11)	0	9,612	0	0	0	45	12/25/2033	1FM
94981V-AB-3	WFMBS_04-K		03/01/2016	MBS PAYDOWN		17,872	17,872	18,141	17,879	0	(7)	0	(7)	0	17,872	0	0	0	88	07/25/2034	1FM
94982P-AA-7	WFMBS_05-AR7 1A1		03/01/2016	MBS PAYDOWN		78,626	78,626	76,765	78,561	0	65	0	65	0	78,626	0	0	0	387	05/25/2035	1FM
94982X-AD-4	WFMBS_06-7 2A1		03/01/2016	MBS PAYDOWN		432,404	478,769	479,442	426,948	0	5,456	0	5,456	0	432,404	0	0	0	4,784	06/25/2036	1FM
94983J-AC-6	WFMBS_06-AR1 IIA1		03/01/2016	MBS PAYDOWN		110,847	110,847	110,110	110,851	0	(4)	0	(4)	0	110,847	0	0	0	699	03/25/2036	1FM
94985J-CD-0	WFMBS_07-7 APO		03/01/2016	MBS PAYDOWN		105,100	108,287	64,219	83,871	0	21,229	0	21,229	0	105,100	0	0	0	0	06/25/2037	1FM
958254-AD-6	WESTERN GAS PARTNERS LP		03/02/2016	TRANSFERS		4,103,281	6,175,000	6,639,647	6,628,212	0	(1,407)	0	(1,407)	0	6,626,804	0	(2,523,523)	(2,523,523)	145,833	04/01/2044	2FE
966387-AF-9	WHITING PETROLEUM CORP		02/12/2016	BARCLAYS CAPITAL INC		158,400	640,000	640,000	640,000	0	0	0	0	0	640,000	0	(481,600)	(481,600)	15,831	10/01/2018	4FE
966387-AH-5	WHITING PETROLEUM CORP		02/12/2016	BARCLAYS CAPITAL INC		1,238,800	3,040,000	3,127,125	3,105,132	0	(1,507)	0	(1,507)	0	3,103,625	0	(1,864,825)	(1,864,825)	74,290	03/15/2021	3FE
96950F-AF-1	WILLIAMS PARTNERS LP		03/02/2016	TRANSFERS		3,845,665	5,000,000	5,108,150	5,100,958	0	(336)	0	(336)	0	5,100,622	0	(1,254,957)	(1,254,957)	124,250	04/15/2040	2FE
97181#-KG-7	UNION PACIFIC CORP PRVT		03/29/2016	SINKING FUND REDEMPTION		481,088	481,088	518,524	483,209	0	(2,121)	0	(2,121)	0	481,088	0	0	0	14,072	03/29/2024	1
97181#-KH-5	UNION PACIFIC CORP PRVT		01/01/2016	SINKING FUND REDEMPTION		302,829	302,829	325,864	302,829	0	0	0	0	0	302,829	0	0	0	0	06/29/2024	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 or Market Indicator (a)
97314@-AA-3	WIND ENERGY TRANSMISSION TEXAS LLC		03/31/2016	SINKING FUND REDEMPTION		86,252	86,252	86,567	86,255	0	(3)	0	(3)	0	86,252	0	0	0	791	12/18/2034	1
976843-BJ-0	WISCONSIN PUBLIC SERVICE CORP		03/02/2016	TRANSFERS		6,760,638	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	760,638	760,638	99,792	11/01/2044	1FE
97806*-AG-7	WOLVERINE POWER SUPPLY COOPERATIVE		03/10/2016	SINKING FUND REDEMPTION		8,333	8,333	8,333	8,333	0	0	0	0	0	8,333	0	0	0	160	09/10/2045	1Z
988498-AK-7	YUM! BRANDS INC.		03/02/2016	TRANSFERS		3,637,500	5,000,000	3,816,300	3,816,300	0	2,464	0	2,464	0	3,818,764	0	(181,264)	(181,264)	93,625	11/01/2043	4FE
009090-AA-9	AIR CANADA 2015-1A PTT	A	03/15/2016	SINKING FUND REDEMPTION		21,885	21,885	21,885	21,885	0	0	0	0	0	21,885	0	0	0	394	03/15/2027	1FE
136385-AL-5	CANADIAN NATURAL RESOURCES LIMITED	A	03/14/2016	BARCLAYS CAPITAL INC		67,124	75,000	74,492	74,555	0	2	0	2	0	74,557	0	(7,433)	(7,433)	2,370	03/15/2038	2FE
15135U-AF-6	CENOVUS ENERGY INC	A	01/28/2016	FIRST TENNESSEE CAPITAL MARKETS		2,173,838	2,825,000	3,684,309	3,654,564	0	(1,645)	0	(1,645)	0	3,652,919	0	(1,479,082)	(1,479,082)	40,786	11/15/2039	2FE
29250N-AB-1	ENBRIDGE INC	A	02/29/2016	VARIOUS		2,998,931	3,000,000	2,997,960	2,999,681	0	42	0	42	0	2,999,723	0	(792)	(792)	70,438	04/01/2017	2FE
29250N-AF-2	ENBRIDGE INC	A	02/26/2016	J.P. MORGAN SECURITIES, INC.		1,819,580	2,000,000	1,980,020	1,983,830	0	301	0	301	0	1,984,130	0	(164,550)	(164,550)	33,556	10/01/2023	2FE
655422-AV-5	XSTRATA CANADA CORP	A	03/02/2016	TRANSFERS		5,049,000	6,600,000	6,732,990	6,719,113	0	(603)	0	(603)	0	6,718,510	0	(1,669,510)	(1,669,510)	93,207	06/15/2035	2FE
707886-A@-6	PENN WEST PETROLEUM LTD PRVT	I	02/16/2016	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	3,406	05/31/2017	3
707887-A@-4	PENN WEST PETROLEUM LTD	A	02/05/2016	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	9,917	12/02/2020	3
740212-AE-5	PRECISION DRILLING CORPORATION	A	02/29/2016	TRANSFER OUT		812,700	1,290,000	1,290,000	1,290,000	0	0	0	0	0	1,290,000	0	(477,300)	(477,300)	17,236	12/15/2021	4FE
775109-AZ-4	ROGERS COMMUNICATIONS INC.	A	03/02/2016	TRANSFERS		5,312,765	5,000,000	5,574,619	5,559,132	0	(1,865)	0	(1,865)	0	5,557,266	0	(244,501)	(244,501)	118,083	10/01/2043	2FE
878742-AW-5	TECK RESOURCES LTD	A	03/29/2016	HSBC SECURITIES (USA) INC.		825,000	1,500,000	765,000	0	0	424	0	424	0	765,424	0	59,576	59,576	19,792	07/15/2041	4FE
878742-AY-1	TECK RESOURCES LTD	A	02/19/2016	MORGAN STANLEY & CO. INC.		560,850	1,000,000	462,500	462,500	0	5,848	0	5,848	0	468,348	0	92,502	92,502	21,007	02/01/2023	3FE
895945-D#-7	TRICAN WELL SERVICE LTD	A	03/30/2016	CORPORATE ACTION		643,993	643,993	643,993	643,993	0	0	0	0	0	643,993	0	0	0	(17,323)	04/28/2021	4Z
895945-D*-1	TRICAN WELL SERVICE LTD	A	03/30/2016	CORPORATE ACTION		2,075,089	2,075,089	2,075,089	2,075,089	0	0	0	0	0	2,075,089	0	0	0	52,305	04/28/2016	4Z
895945-D@-9	TRICAN WELL SERVICE LTD	A	03/30/2016	CORPORATE ACTION		2,575,973	2,575,973	2,575,973	2,575,973	0	0	0	0	0	2,575,973	0	0	0	8,150	04/28/2018	4Z
895945-G*-8	TRICAN WELL SERVICE LTD	A	12/01/2015	PRIVATE DIRECT		164,127	164,127	164,127	164,127	0	0	0	0	0	164,127	0	0	0	0	04/28/2018	4Z
895945-G@-6	TRICAN WELL SERVICE LTD	A	12/01/2015	PRIVATE DIRECT		84,698	84,698	84,698	84,698	0	0	0	0	0	84,698	0	0	0	0	04/28/2021	4Z
C1466#-AA-6	CANADIAN PACIFIC RAILWAY LTD PRVT	A	03/03/2016	SINKING FUND REDEMPTION		142,747	142,747	141,158	142,717	0	30	0	30	0	142,747	0	0	0	3,861	03/03/2024	1
15639K-AB-8	CENTRICA PLC	F	03/02/2016	TRANSFERS		6,531,785	6,437,000	6,882,718	6,871,199	0	(1,400)	0	(1,400)	0	6,869,798	0	(338,014)	(338,014)	135,512	10/16/2043	2FE
268317-AC-8	ELECTRICITE DE FRANCE	F	03/02/2016	TRANSFERS		9,813,996	7,900,000	10,468,283	10,375,585	0	(11,037)	0	(11,037)	0	10,364,547	0	(550,551)	(550,551)	337,056	01/26/2039	1FE
42308#-AE-7	HELEN OF TROY LIMITED	R	01/12/2016	SINKING FUND REDEMPTION		3,300,000	3,300,000	3,300,000	3,300,000	0	0	0	0	0	3,300,000	0	0	0	64,350	01/12/2018	2
55377X-AA-4	MTN (MAURITIUS) INVESTMENTS LTD	F	03/08/2016	BARCLAYS CAPITAL INC		445,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(55,000)	(55,000)	7,925	11/11/2024	2FE
55608J-AF-5	MACQUARIE GROUP LTD	F	01/12/2016	CITIGROUP GLOBAL MARKETS INC		5,047,650	5,000,000	4,980,000	4,987,943	0	154	0	154	0	4,988,097	0	59,553	59,553	17,500	12/03/2018	1FE
685218-AB-5	ORANGE SA	F	03/02/2016	TRANSFERS		7,051,603	6,500,000	7,055,745	7,041,776	0	(1,711)	0	(1,711)	0	7,040,065	0	11,538	11,538	209,535	02/06/2044	2FE
806854-AD-7	SCHLUMBERGER INVESTMENT SA	F	03/02/2016	TRANSFERS		5,093,566	5,415,000	5,054,578	5,135,248	0	7,011	0	7,011	0	5,142,259	0	(48,694)	(48,694)	77,976	08/01/2022	1FE
89153V-AP-4	TOTAL CAPITAL INTERNATIONAL SA	F	02/08/2016	MITSUBISHI UFJ SECURITIES		1,342,251	1,350,000	1,347,449	1,347,961	0	39	0	39	0	1,348,000	0	(5,749)	(5,749)	5,363	06/19/2021	1FE
92857W-AQ-3	VODAFONE GROUP PLC	F	02/23/2016	STIFEL NICOLAUS & COMPANY, INC.		5,999,238	5,900,000	6,904,104	6,863,837	0	(3,977)	0	(3,977)	0	6,859,860	0	(860,622)	(860,622)	180,417	02/27/2037	2FE
92936M-AE-7	WPP FINANCE 2010	F	03/02/2016	TRANSFERS		4,331,288	4,333,000	4,417,320	4,415,378	0	(234)	0	(234)	0	4,415,144	0	(83,856)	(83,856)	75,828	11/15/2043	2FE
947075-AB-3	WEATHERFORD INTL LTD BERMUDA	F	02/04/2016	CITIGROUP GLOBAL MARKETS INC		1,770,000	2,950,000	1,991,250	1,991,250	0	1,707	0	1,707	0	1,992,957	0	(222,957)	(222,957)	100,136	08/01/2036	3FE
EH3134-21-8	SWIRE PACIFIC MTN FINANCING LTD	F	03/15/2016	J.P. MORGAN SECURITIES, INC.		703,099	650,000	728,650	708,836	0	(5,280)	0	(5,280)	0	703,556	0	(458)	(458)	16,814	04/18/2018	1FE
EI5965-65-8	SINGTEL GROUP TREASURY PTE LTD	F	03/08/2016	DEUTSCHE BANK SECURITIES, INC.		666,660	600,000	676,884	668,397	0	(2,154)	0	(2,154)	0	666,243	0	417	417	13,650	09/08/2021	1FE
EJ5780-90-7	BESTGAIN REAL ESTATE LIMITED	F	03/15/2016	BNP PARIBAS SECURITIES CORP		496,940	500,000	497,000	497,712	0	213	0	213	0	497,925	0	(985)	(985)	6,708	03/13/2018	2FE
G2905*-AA-3	EARLS THIRTEEN LTD	F	03/28/2016	VARIOUS		10,833	10,833	10,996	0	0	(25)	0	(25)	0	10,833	0	0	0	104	04/28/2018	2Z
G3157#-AB-0	EUROPEAN METAL RECYCLING LIMITED	F	03/18/2016	CALLED BONDS at 100.000		4,009,091	4,009,091	4,009,091	4,009,091	0	0	0	0	0	4,009,091	0	0	0	178,917	12/17/2022	2
G8038#-AL-2	SERCO GROUP PLC	F	02/16/2016	CORPORATE ACTION		1,043,697	1,043,697	1,043,697	1,043,697	0	0	0	0	0	1,043,697	0	0	0	12,056	05/14/2022	3
G8038#-AM-0	SERCO GROUP PLC	F	02/16/2016	CORPORATE ACTION		913,235	913,235	913,235	913,235	0	0	0	0	0	913,235	0	0	0	11,856	05/14/2024	3

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 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 During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
K7017#-AA-8	MERIDIAN SPIRIT APS	F	03/31/2016	SINKING FUND REDEMPTION		62,641	62,641	62,641	62,641	0	0	0	0	0	62,641	0	0	0	644	08/01/2030	2FE
L8038*-AA-4	SBM BALEAI AZUL	F	03/15/2016	SINKING FUND REDEMPTION		85,760	85,760	85,760	85,760	0	0	0	0	0	85,760	0	0	0	1,179	09/15/2027	3FE
N3386#-AL-3	FUGRO NV	F	01/28/2016	CALLED BONDS at 100.000		1,349,828	1,349,828	1,566,907	1,407,986	0	(58,158)	0	(58,158)	0	1,349,828	0	0	0	17,798	05/08/2017	2Z
N3386#-AN-9	FUGRO NV	F	01/28/2016	CALLED BONDS at 100.000		1,547,574	1,547,574	1,547,574	1,547,574	0	0	0	0	0	1,547,574	0	0	0	36,460	08/17/2021	2Z
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						991,049,053	1,035,261,045	1,034,040,582	1,036,663,456	1,589,509	985,486	0	2,574,995	0	1,040,898,424	0	(49,849,381)	(49,849,381)	23,981,624	XXX	XXX
29379V-AN-3	ENTERPRISE PRODUCTS OPERATING LP		03/02/2016	TRANSFERS		4,075,773	5,810,000	5,060,597	5,068,140	0	(253)	0	(253)	0	5,067,886	0	(992,113)	(992,113)	108,453	06/01/2067	2FE
4899999. Subtotal - Bonds - Hybrid Securities						4,075,773	5,810,000	5,060,597	5,068,140	0	(253)	0	(253)	0	5,067,886	0	(992,113)	(992,113)	108,453	XXX	XXX
8399997. Total - Bonds - Part 4						1,027,420,039	1,073,738,377	1,087,828,183	1,074,637,841	1,589,509	(11,905,409)	0	(10,315,900)	0	1,078,420,256	0	(51,000,227)	(51,000,227)	25,328,790	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						1,027,420,039	1,073,738,377	1,087,828,183	1,074,637,841	1,589,509	(11,905,409)	0	(10,315,900)	0	1,078,420,256	0	(51,000,227)	(51,000,227)	25,328,790	XXX	XXX
18469P-3#-5	CLEARBRIDGE ENERGY MLP OPPOR FUND		02/24/2016	CORPORATE ACTION	3.000	300,000	100,000.00	300,000	300,000	0	0	0	0	0	300,000	0	0	0	5,594		P1L
18469P-4#-4	CLEARBRIDGE ENERGY MLP OPPOR FUND		02/24/2016	CORPORATE ACTION	7.000	700,000	100,000.00	700,000	700,000	0	0	0	0	0	700,000	0	0	0	15,482		P1L
18469Q-3#-3	CLEARBRIDGE ENERGY MLP TOT RET FND		02/24/2016	CORPORATE ACTION	4.000	400,000	100,000.00	400,000	400,000	0	0	0	0	0	400,000	0	0	0	8,983		P1L
18469Q-4#-2	CLEARBRIDGE ENERGY MLP TOT RET FND		02/24/2016	CORPORATE ACTION	8.000	800,000	100,000.00	800,000	800,000	0	0	0	0	0	800,000	0	0	0	18,745		P1L
48660P-2#-0	KAYNE ANDERSON KYE FUND PRVT		01/13/2016	CALLED BONDS at 25.000	37,778.000	944,450	25.00	944,450	944,450	0	0	0	0	0	944,450	0	0	0	5,014		P1U
48661E-3*-7	KAYNE ANDERSON KYE FUND		02/29/2016	CALLED BONDS at 25.000	68,000.000	1,700,000	25.00	1,700,000	1,700,000	0	0	0	0	0	1,700,000	0	0	0	49,229		P1U
48661E-4*-6	KAYNE ANDERSON KYN FUND		02/29/2016	VARIOUS	6,500.000	162,500	25.00	162,500	162,500	0	0	0	0	0	162,500	0	0	0	2,056		P1L
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						5,006,950	XXX	5,006,950	5,006,950	0	0	0	0	0	5,006,950	0	0	0	105,103	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						5,006,950	XXX	5,006,950	5,006,950	0	0	0	0	0	5,006,950	0	0	0	105,103	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						5,006,950	XXX	5,006,950	5,006,950	0	0	0	0	0	5,006,950	0	0	0	105,103	XXX	XXX
92914J-45-6	VOYA INDEX SOLUTION 2050 PORT CL Z		03/29/2016	DIRECT	1,383.126	19,906		19,906	17,704	2,202	0	0	2,202	0	19,906	0	0	0	0		U
9299999. Subtotal - Common Stocks - Mutual Funds						19,906	XXX	19,906	17,704	2,202	0	0	2,202	0	19,906	0	0	0	0	XXX	XXX
9799997. Total - Common Stocks - Part 4						19,906	XXX	19,906	17,704	2,202	0	0	2,202	0	19,906	0	0	0	0	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						19,906	XXX	19,906	17,704	2,202	0	0	2,202	0	19,906	0	0	0	0	XXX	XXX
9899999. Total - Preferred and Common Stocks						5,026,856	XXX	5,026,856	5,024,654	2,202	0	0	2,202	0	5,026,856	0	0	0	105,103	XXX	XXX
9999999 - Totals						1,032,446,895	XXX	1,092,855,039	1,079,662,495	1,591,711	(11,905,409)	0	(10,313,698)	0	1,083,447,112	0	(51,000,227)	(51,000,227)	25,433,893	XXX	XXX

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

STATEMENT AS OF MARCH 31, 2016 OF THE ReliaStar Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
OTC OPTION CALL BOUGHT, JUN16 SPX C @ 2100.74	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/11/2015	06/13/2016	497	1,034,730	JUN16 SPX C @ 2100.74	9,106	0	0	0		0	2,699	0	(2,699)	0	0		0001
OTC OPTION CALL BOUGHT, AUG16 SPX C @ 2022.3243	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/13/2015	08/31/2016	545	1,091,835	AUG16 SPX C @ 2022.3243	11,028	0	0	0		0	(2,665)	0	(3,107)	0	0		0001
OTC OPTION CALL BOUGHT, OCT16 SPX C @ 2130.22	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	11/30/2015	10/10/2016	499	1,014,454	OCT16 SPX C @ 2130.22	22,340	0	0	123		123	(6,478)	0	(6,454)	0	0		0001
OTC OPTION CALL BOUGHT, NOV16 SPX C @ 2099.2946	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/07/2015	11/14/2016	513	1,065,117	NOV16 SPX C @ 2099.2946	12,036	0	0	0		0	(302)	0	(3,193)	0	0		0001
OTC OPTION CALL BOUGHT, DEC16 SPX C @ 2130.96	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/08/2016	12/12/2016	555	1,137,169	DEC16 SPX C @ 2130.96	0	7,115	0	1,892		1,892	(3,481)	0	(1,742)	0	0		0001
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										54,509	7,115	0	2,015	XXX	2,015	(10,227)	0	(17,195)	0	0	XXX	XXX
OTC OPTION COLLAR, APR16 SPX C @ 2106.63	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	04/15/2015	04/15/2016	1	1,470,531	APR16 SPX C @ 2106.63	34,557	0	0	2,150		2,150	(10,560)	0	(8,592)	0	1,491		0001
OTC OPTION COLLAR, MAY16 SPX C @ 2085.51	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	04/30/2015	05/02/2016	1	1,238,131	MAY16 SPX C @ 2085.51	29,096	0	0	9,666		9,666	(5,087)	0	(7,195)	0	1,833		0001
OTC OPTION COLLAR, MAY16 SPX C @ 2122.73	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/15/2015	05/16/2016	1	1,885,908	MAY16 SPX C @ 2122.73	44,319	0	0	6,832		6,832	(9,302)	0	(10,989)	0	3,348		0001
OTC OPTION COLLAR, MAY16 SPX C @ 2111.73	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	06/01/2015	05/31/2016	1	1,008,614	MAY16 SPX C @ 2111.73	23,803	0	0	7,268		7,268	(3,018)	0	(5,935)	0	2,062		0001
OTC OPTION COLLAR, JUN16 SPX C @ 2084.44	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	06/15/2015	06/15/2016	1	1,949,772	JUN16 SPX C @ 2084.44	46,600	0	0	27,331		27,331	1,318	0	(11,586)	0	4,449		0001
OTC OPTION COLLAR, JUN16 SPX C @ 2063.12	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	ING BANK 3TK20IVIUJ8J3ZU0QE75	06/30/2015	06/30/2016	1	1,124,125	JUN16 SPX C @ 2063.12	26,734	0	0	21,679		21,679	4,034	0	(6,647)	0	2,806		0001
OTC OPTION COLLAR, JUL16 SPX C @ 2107.4	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	07/15/2015	07/15/2016	1	1,328,950	JUL16 SPX C @ 2107.4	31,496	0	0	18,021		18,021	1,641	0	(7,831)	0	3,581		0001
OTC OPTION COLLAR, AUG16 SPX C @ 2103.84	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	07/31/2015	08/01/2016	1	746,196	AUG16 SPX C @ 2103.84	17,536	0	0	11,387		11,387	1,653	0	(4,348)	0	2,166		0001
OTC OPTION COLLAR, AUG16 SPX C @ 2102.44	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	ING BANK 3TK20IVIUJ8J3ZU0QE75	08/17/2015	08/15/2016	1	867,066	AUG16 SPX C @ 2102.44	20,983	0	0	14,113		14,113	2,572	0	(5,246)	0	2,656		0001
OTC OPTION COLLAR, MAY16 SPX C @ 2081.41	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/24/2015	05/02/2016	1	1,008,218	MAY16 SPX C @ 2081.41	7,826	0	0	6,922		6,922	(615)	0	(2,826)	0	1,493		0001
OTC OPTION COLLAR, AUG16 SPX C @ 1972.18	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	ING BANK 3TK20IVIUJ8J3ZU0QE75	08/31/2015	08/31/2016	1	895,241	AUG16 SPX C @ 1972.18	21,754	0	0	27,028		27,028	6,831	0	(5,409)	0	2,898		0001
OTC OPTION COLLAR, SEP16 SPX C @ 1978.09	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	ING BANK 3TK20IVIUJ8J3ZU0QE75	09/15/2015	09/15/2016	1	1,162,291	SEP16 SPX C @ 1978.09	28,476	0	0	34,640		34,640	8,873	0	(7,080)	0	3,943		0001
OTC OPTION COLLAR, SEP16 SPX C @ 1920.03	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	ING BANK 3TK20IVIUJ8J3ZU0QE75	09/30/2015	09/30/2016	1	944,688	SEP16 SPX C @ 1920.03	22,200	0	0	31,349		31,349	7,324	0	(5,520)	0	3,345		0001
OTC OPTION COLLAR, OCT16 SPX C @ 2023.86	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	ING BANK 3TK20IVIUJ8J3ZU0QE75	10/15/2015	10/17/2016	1	1,468,981	OCT16 SPX C @ 2023.86	35,256	0	0	37,661		37,661	9,879	0	(8,718)	0	5,437		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (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)
OTC OPTION COLLAR, OCT16 SPX C @ 1992.13	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	ING BANK 3TK20IVIUJ8J3ZU0QE75	10/29/2015	10/05/2016	1	1,061,890	OCT16 SPX C @ 1992.13	18,740	0	0	18,305		18,305	5,709	0	(4,986)	0	3,811		0001
OTC OPTION COLLAR, OCT16 SPX C @ 2104.05	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	ING BANK 3TK20IVIUJ8J3ZU0QE75	11/02/2015	10/31/2016	1	1,382,535	OCT16 SPX C @ 2104.05	33,596	0	0	25,387		25,387	6,876	0	(8,399)	0	5,293		0001
OTC OPTION COLLAR, NOV16 SPX C @ 2053.19	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/16/2015	11/15/2016	1	1,428,173	NOV16 SPX C @ 2053.19	35,276	0	0	33,320		33,320	9,515	0	(8,795)	0	5,656		0001
OTC OPTION COLLAR, NOV16 SPX C @ 2080.41	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/30/2015	11/30/2016	1	1,075,623	NOV16 SPX C @ 2080.41	26,460	0	0	22,801		22,801	6,505	0	(6,578)	0	4,397		0001
OTC OPTION COLLAR, NOV16 SPX C @ 2069.06	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/09/2015	11/11/2016	1	1,001,218	NOV16 SPX C @ 2069.06	15,314	0	0	13,962		13,962	4,523	0	(4,123)	0	3,930		0001
OTC OPTION COLLAR, DEC16 SPX C @ 2043.41	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	12/15/2015	12/15/2016	1	1,500,384	DEC16 SPX C @ 2043.41	36,834	0	0	36,454		36,454	10,250	0	(9,159)	0	6,319		0001
OTC OPTION COLLAR, JAN17 SPX C @ 2043.94	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	12/31/2015	01/02/2017	1	1,413,287	JAN17 SPX C @ 2043.94	34,908	0	0	34,298		34,298	8,022	0	(8,632)	0	6,156		0001
OTC OPTION COLLAR, DEC16 SPX C @ 2031.06	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/04/2016	12/14/2016	1	1,131,424	DEC16 SPX C @ 2031.06	0	18,348	0	20,053		20,053	6,332	0	(4,627)	0	4,756		0001
OTC OPTION COLLAR, JAN17 SPX C @ 1880	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/15/2016	01/16/2017	1	966,940	JAN17 SPX C @ 1880	0	25,527	0	32,536		32,536	12,295	0	(5,286)	0	4,317		0001
OTC OPTION COLLAR, DEC16 SPX C @ 2002.39	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/20/2016	12/21/2016	1	1,126,915	DEC16 SPX C @ 2002.39	0	12,043	0	20,765		20,765	11,267	0	(2,545)	0	4,801		0001
OTC OPTION COLLAR, JAN17 SPX C @ 1939.38	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	02/01/2016	01/31/2017	1	948,838	JAN17 SPX C @ 1939.38	0	23,389	0	29,063		29,063	9,455	0	(3,781)	0	4,344		0001
OTC OPTION COLLAR, FEB17 SPX C @ 1895.58	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	02/16/2016	02/15/2017	1	1,619,201	FEB17 SPX C @ 1895.58	0	40,480	0	52,483		52,483	16,883	0	(4,880)	0	7,592		0001
OTC OPTION COLLAR, MAR17 SPX C @ 1932.23	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	02/29/2016	03/01/2017	1	1,006,027	MAR17 SPX C @ 1932.23	0	25,151	0	30,733		30,733	7,713	0	(2,130)	0	4,819		0001
OTC OPTION COLLAR, JAN17 SPX C @ 1987.58	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/08/2016	01/03/2017	1	1,011,463	JAN17 SPX C @ 1987.58	0	17,382	0	18,883		18,883	2,829	0	(1,328)	0	4,414		0001
OTC OPTION COLLAR, MAR17 SPX C @ 2015.93	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	03/15/2016	03/15/2017	1	1,437,066	MAR17 SPX C @ 2015.93	0	35,352	0	37,360		37,360	3,558	0	(1,550)	0	7,026		0001
OTC OPTION COLLAR, DEC16 SPX C @ 2021.72	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/22/2016	12/15/2016	1	1,136,869	DEC16 SPX C @ 2021.72	0	19,985	0	19,053		19,053	(261)	0	(671)	0	4,788		0001
OTC OPTION COLLAR, NOV16 SPX C @ 2050.43	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	03/31/2016	11/29/2016	1	1,092,492	NOV16 SPX C @ 2050.43	0	19,945	0	19,945		19,945	0	0	0	0	4,457		0001
OTC OPTION COLLAR, MAR17 SPX C @ 2059.74	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	03/31/2016	03/31/2017	1	1,213,617	MAR17 SPX C @ 2059.74	0	30,098	0	30,098		30,098	0	0	0	0	6,068		0001
0129999. Subtotal - Purchased Options - Hedging Other - Collars										591,765	267,698	0	751,546	XXX	751,546	137,013	0	(175,391)	0	134,451	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										646,274	274,813	0	753,561	XXX	753,561	126,786	0	(192,586)	0	134,451	XXX	XXX
0219999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										54,509	7,115	0	2,015	XXX	2,015	(10,227)	0	(17,195)	0	0	XXX	XXX

STATEMENT AS OF MARCH 31, 2016 OF THE ReliaStar Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	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)
0379999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0389999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999. Total Purchased Options - Collars										591,765	267,698	0	751,546	XXX	751,546	137,013	0	(175,391)	0	134,451	XXX	XXX
0419999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999. Total Purchased Options										646,274	274,813	0	753,561	XXX	753,561	126,786	0	(192,586)	0	134,451	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0799999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0809999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	Interest Rate	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/07/2007	06/25/2017	1	30,000,000	REC 1ML [PAY SWP: USD 5.610000 06/25/2017]	0	0	(388,233)	0		(1,847,869)	0	0	0	0	166,737		(100/100)
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/11/2007	06/25/2017	1	15,000,000	REC 1ML [PAY SWP: USD 5.681250 06/25/2017]	0	0	(196,788)	0		(937,104)	0	0	0	0	83,369		(100/100)
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/11/2007	06/25/2017	1	2,000,000	REC 1ML [PAY SWP: USD 5.681250 06/25/2017]	0	0	(26,238)	0		(124,947)	0	0	0	0	11,116		(100/100)
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/13/2007	06/15/2017	1	33,000,000	REC 1ML [PAY SWP: USD 5.810000 06/15/2017]	0	0	(444,755)	0		(2,063,595)	0	0	0	0	181,366		(100/100)
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/13/2007	06/15/2017	1	8,500,000	REC 1ML [PAY SWP: USD 5.810000 06/15/2017]	0	0	(114,558)	0		(531,532)	0	0	0	0	46,716		(100/100)
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/13/2007	06/15/2017	1	3,500,000	REC 1ML [PAY SWP: USD 5.810000 06/15/2017]	0	0	(47,171)	0		(218,866)	0	0	0	0	19,236		(100/100)
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	06/13/2007	06/25/2017	1	22,000,000	REC 1ML [PAY SWP: USD 5.737500 06/25/2017]	0	0	(291,717)	0		(1,389,669)	0	0	0	0	122,274		(100/100)
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	06/13/2007	06/25/2017	1	3,750,000	REC 1ML [PAY SWP: USD 5.737500 06/25/2017]	0	0	(49,724)	0		(236,875)	0	0	0	0	20,842		(100/100)
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/17/2011	02/15/2021	1	6,000,000	REC 1ML [PAY SWP: USD 3.617000 02/15/2021]	0	0	(47,970)	0		(738,881)	0	0	0	0	66,287		(100/100)
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	03/28/2011	04/15/2016	1	32,000,000	REC 1ML [PAY SWP: USD 2.377000 04/15/2016]	0	0	(156,638)	0		(24,144)	0	0	0	0	32,435		(100/100)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of 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 Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (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, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	03/28/2011	04/15/2016	1	32,000,000	REC 1ML [PAY SWP: USD 2.377000 04/15/2016]	0	0	(156,638)	0		(24,144)	0	0	0	0	32,435		(100/100)
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	03/28/2011	04/15/2016	1	8,000,000	REC 1ML [PAY SWP: USD 2.377000 04/15/2016]	0	0	(39,159)	0		(6,036)	0	0	0	0	8,109		(100/100)
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	Interest Rate	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	03/14/2012	03/15/2019	1	41,000,000	REC 1ML [PAY SWP: USD 1.691500 3/15/2019]	0	0	(130,429)	0		(1,057,272)	0	0	0	0	352,467		(100/100)
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	Interest Rate	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	03/14/2012	03/15/2019	1	14,000,000	REC 1ML [PAY SWP: USD 1.691500 3/15/2019]	0	0	(44,537)	0		(361,020)	0	0	0	0	120,355		(100/100)
CL INTEREST RATE SWAP, REC FIXED, PAY 6ML	Cash Flow Hedge on Floating Rate Asset	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	10/16/2013	10/30/2020	1	300,000	REC SWP: USD 3.410000 10/30/2020 [PAY 6ML]	0	0	1,212	0		14,101	0	0	0	0	3,212		(100/100)
CL INTEREST RATE SWAP, REC FIXED, PAY 6ML	Cash Flow Hedge on Floating Rate Asset	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	10/16/2013	10/30/2020	1	100,000	REC SWP: USD 3.410000 10/30/2020 [PAY 6ML]	0	0	404	0		4,700	0	0	0	0	1,071		(100/100)
CL INTEREST RATE SWAP, REC FIXED, PAY 6ML	Cash Flow Hedge on Floating Rate Asset	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	10/16/2013	10/30/2020	1	2,200,000	REC SWP: USD 3.410000 10/30/2020 [PAY 6ML]	0	0	8,888	0		103,407	0	0	0	0	23,557		(100/100)
CL INTEREST RATE SWAP, REC FIXED, PAY 6ML	Cash Flow Hedge on Floating Rate Asset	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	10/16/2013	10/30/2023	1	300,000	REC SWP: USD 4.090000 10/30/2023 [PAY 6ML]	0	0	1,672	0		29,723	0	0	0	0	4,131		(100/100)
CL INTEREST RATE SWAP, REC FIXED, PAY 6ML	Cash Flow Hedge on Floating Rate Asset	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	10/16/2013	10/30/2023	1	100,000	REC SWP: USD 4.090000 10/30/2023 [PAY 6ML]	0	0	557	0		9,908	0	0	0	0	1,377		(100/100)
CL INTEREST RATE SWAP, REC FIXED, PAY 6ML	Cash Flow Hedge on Floating Rate Asset	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	10/16/2013	10/30/2023	1	2,600,000	REC SWP: USD 4.090000 10/30/2023 [PAY 6ML]	0	0	14,488	0		257,598	0	0	0	0	35,806		(100/100)
CL INTEREST RATE SWAP, REC FIXED, PAY 6ML	Cash Flow Hedge on Floating Rate Asset	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	03/17/2015	04/13/2027	1	500,000	REC FSWP: USD 3.190000 4/13/2027 [PAY 6ML]	0	0	2,059	0		26,835	0	0	0	0	8,307		(100/100)
CL INTEREST RATE SWAP, REC FIXED, PAY 6ML	Cash Flow Hedge on Floating Rate Asset	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	03/17/2015	04/13/2027	1	1,500,000	REC FSWP: USD 3.190000 4/13/2027 [PAY 6ML]	0	0	6,178	0		80,506	0	0	0	0	24,921		(100/100)
CL INTEREST RATE SWAP, REC FIXED, PAY 6ML	Cash Flow Hedge on Floating Rate Asset	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	03/17/2015	04/13/2030	1	1,000,000	REC FSWP: USD 3.340500 4/13/2030 [PAY 6ML]	0	0	4,369	0		60,513	0	0	0	0	18,738		(100/100)
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Forecasted Transaction	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	05/14/2015	06/30/2026	1	15,000,000	REC FSWP: USD 2.630000 6/30/2026 [PAY 3ML]	0	0	0	0		1,332,522	0	0	0	0	240,173		(100/100)
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Forecasted Transaction	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	05/14/2015	06/30/2046	1	15,000,000	REC FSWP: USD 2.929000 6/30/2046 [PAY 3ML]	0	0	0	0		2,731,618	0	0	0	0	412,626		(100/100)

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	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)
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Forecasted Transaction	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	06/05/2015	09/30/2026	1	10,000,000	REC FSWP: USD 2.836000 9/30/2026 [PAY 3ML]	0	0	0	0		1,037,230	0	0	0	0	162,071		(100/100)
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Forecasted Transaction	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	06/23/2015	12/30/2046	1	15,000,000	REC FSWP: USD 3.156000 12/30/2046 [PAY 3ML]	0	0	0	0		3,390,177	0	0	0	0	416,029		(100/100)
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Forecasted Transaction	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	07/27/2015	03/31/2047	1	30,000,000	REC FSWP: USD 2.923500 3/31/2047 [PAY 3ML]	0	0	0	0		5,013,659	0	0	0	0	835,423		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	07/29/2015	07/25/2017	1	293,500,000	REC 1ML [PAY SWP: USD 0.805000 7/25/2017]	0	0	(272,545)	0		(709,445)	0	0	0	0	1,684,629		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	07/29/2015	07/25/2018	1	171,000,000	REC 1ML [PAY SWP: USD 1.117500 7/25/2018]	0	0	(292,385)	0		(1,497,592)	0	0	0	0	1,301,682		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	07/29/2015	07/25/2018	1	102,600,000	REC 1ML [PAY SWP: USD 1.117500 7/25/2018]	0	0	(175,431)	0		(898,555)	0	0	0	0	781,009		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	07/29/2015	07/25/2019	1	1,600,000	REC 1ML [PAY SWP: USD 1.380000 7/25/2019]	0	0	(3,786)	0		(27,467)	0	0	0	0	14,572		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	07/29/2015	07/25/2020	1	160,100,000	REC 1ML [PAY SWP: USD 1.600000 7/25/2020]	0	0	(466,868)	0		(4,238,362)	0	0	0	0	1,663,914		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	07/29/2015	07/25/2021	1	150,400,000	REC 1ML [PAY SWP: USD 1.782500 7/25/2021]	0	0	(507,202)	0		(5,350,915)	0	0	0	0	1,734,587		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	07/29/2015	07/25/2023	1	29,000,000	REC 1ML [PAY SWP: USD 2.050000 7/25/2023]	0	0	(117,192)	0		(1,480,968)	0	0	0	0	392,319		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	07/29/2015	07/25/2023	1	100,000	REC 1ML [PAY SWP: USD 2.050000 7/25/2023]	0	0	(404)	0		(5,107)	0	0	0	0	1,353		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	07/29/2015	07/25/2024	1	64,400,000	REC 1ML [PAY SWP: USD 2.145000 7/25/2024]	0	0	(275,542)	0		(3,705,733)	0	0	0	0	928,974		(100/100)
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate										0	0	(4,206,083)	0	XXX	(13,383,600)	0	0	0	0	11,954,226	XXX	XXX
CURRENCY SWAP, CSWAP: EUR/USD 03/28/2017	N2962#AB9	D-1	Currency	The Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	02/20/2007	03/28/2017	1	7,749,649	CSWAP: EUR/USD 03/28/2017	0	0	28,253	0		1,043,878	0	0	0	0	38,589		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 03/28/2017	N2962#AB9	D-1	Currency	The Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	02/20/2007	03/28/2017	1	3,677,800	CSWAP: EUR/USD 03/28/2017	0	0	13,408	0		495,400	0	0	0	0	18,313		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 03/28/2017	N2962#AB9	D-1	Currency	The Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	02/20/2007	03/28/2017	1	4,991,299	CSWAP: EUR/USD 03/28/2017	0	0	18,197	0		672,328	0	0	0	0	24,854		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 03/28/2017	N2962#AB9	D-1	Currency	The Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	02/20/2007	03/28/2017	1	131,350	CSWAP: EUR/USD 03/28/2017	0	0	479	0		17,693	0	0	0	0	654		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 03/28/2017	N2962#AB9	D-1	Currency	The Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	02/20/2007	03/28/2017	1	788,100	CSWAP: EUR/USD 03/28/2017	0	0	2,873	0		106,157	0	0	0	0	3,924		(100/100)

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	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, CSWAP: JPY/USD 04/28/17	J7660*AA4	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/19/2010	04/28/2017	1	4,000,000	CSWAP: JPY/USD 04/28/17	0	0	30,263	0		858,055	0	0	0	0	20,753		(100/100)
CURRENCY SWAP, CSWAP: JPY/USD 04/28/17	J7660*AA4	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/19/2010	04/28/2017	1	2,000,000	CSWAP: JPY/USD 04/28/17	0	0	15,131	0		429,027	0	0	0	0	10,376		(100/100)
CURRENCY SWAP, CSWAP: JPY/USD 04/28/17	J7660*AA4	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/19/2010	04/28/2017	1	6,500,000	CSWAP: JPY/USD 04/28/17	0	0	49,177	0		1,394,339	0	0	0	0	33,724		(100/100)
CURRENCY SWAP, CSWAP: JPY/USD 04/28/17	J7660*AA4	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/19/2010	04/28/2017	1	1,500,000	CSWAP: JPY/USD 04/28/17	0	0	11,349	0		321,771	0	0	0	0	7,782		(100/100)
CURRENCY SWAP, CSWAP: JPY/USD 04/28/2017	J7660*AB2	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/19/2010	04/28/2020	1	2,000,000	CSWAP: JPY/USD 04/28/2017	0	0	15,983	0		494,672	0	0	0	0	20,198		(100/100)
CURRENCY SWAP, CSWAP: JPY/USD 04/28/2017	J7660*AB2	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/19/2010	04/28/2020	1	1,000,000	CSWAP: JPY/USD 04/28/2017	0	0	7,991	0		247,336	0	0	0	0	10,099		(100/100)
CURRENCY SWAP, CSWAP: JPY/USD 04/28/2017	J7660*AB2	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/19/2010	04/28/2020	1	3,500,000	CSWAP: JPY/USD 04/28/2017	0	0	27,970	0		865,675	0	0	0	0	35,346		(100/100)
CURRENCY SWAP, CSWAP: JPY/USD 04/28/2017	J7660*AB2	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/19/2010	04/28/2020	1	500,000	CSWAP: JPY/USD 04/28/2017	0	0	3,996	0		123,668	0	0	0	0	5,049		(100/100)
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange										0	0	225,070	0	XXX	7,069,999	0	0	0	0	229,661	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	(3,981,013)	0	XXX	(6,313,601)	0	0	0	0	12,183,887	XXX	XXX
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	06/19/2007	06/25/2017	1	3,500,000	REC 1ML [PAY SWP: USD 5.625000 06/25/2017]	0	0	(45,425)	(216,232)		(216,232)	30,640	0	0	0	19,453		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	09/10/2007	09/12/2017	1	8,000,000	REC SWP: USD 4.957500 09/12/2017 [PAY 3ML]	0	0	88,477	479,495		479,495	(43,752)	0	0	0	48,200		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	09/10/2007	09/12/2017	1	4,500,000	REC SWP: USD 4.957500 09/12/2017 [PAY 3ML]	0	0	49,768	269,716		269,716	(24,610)	0	0	0	27,113		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	09/12/2007	09/14/2017	1	20,000,000	REC SWP: USD 4.995000 09/14/2017 [PAY 1ML]	0	0	228,840	1,261,600		1,261,600	(117,361)	0	0	0	120,728		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	01/23/2008	01/25/2018	1	64,000,000	REC SWP: USD 3.911000 01/25/2018 [PAY 3ML]	0	0	538,429	3,557,933		3,557,933	(22,051)	0	0	0	431,931		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	01/23/2008	01/25/2018	1	16,000,000	REC SWP: USD 3.911000 01/25/2018 [PAY 3ML]	0	0	134,607	889,483		889,483	(5,513)	0	0	0	107,983		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	01/23/2008	01/25/2018	1	20,000,000	REC SWP: USD 3.911000 01/25/2018 [PAY 3ML]	0	0	168,259	1,111,854		1,111,854	(6,891)	0	0	0	134,978		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	01/23/2008	01/25/2018	1	8,000,000	REC SWP: USD 3.911000 01/25/2018 [PAY 3ML]	0	0	67,304	444,742		444,742	(2,756)	0	0	0	53,991		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/17/2008	03/19/2018	1	15,000,000	REC SWP: USD 3.943000 03/19/2018 [PAY 3ML]	0	0	126,022	907,816		907,816	12,064	0	0	0	105,191		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/17/2008	03/19/2018	1	89,000,000	REC SWP: USD 3.943000 03/19/2018 [PAY 3ML]	0	0	747,730	5,386,373		5,386,373	71,577	0	0	0	624,131		0002

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	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 Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (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, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/17/2008	03/19/2018	1	9,000,000	REC SWP: USD 3.943000 03/19/2018 [PAY 3ML]	0	0	75,613	544,689		544,689	7,238	0	0	0	63,114		0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Citibank, N.A. 570DZWZ7FF32TWEFA76	08/06/2008	08/08/2018	1	10,500,000	REC 3ML [PAY SWP: USD 4.810000 08/08/2018]	0	0	(112,864)	(960,722)		(960,722)	(16,321)	0	0	0	80,586		0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Citibank, N.A. 570DZWZ7FF32TWEFA76	08/06/2008	08/08/2018	1	1,500,000	REC 3ML [PAY SWP: USD 4.810000 08/08/2018]	0	0	(16,123)	(137,246)		(137,246)	(2,332)	0	0	0	11,512		0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Citibank, N.A. 570DZWZ7FF32TWEFA76	08/19/2008	08/21/2018	1	5,325,000	REC 3ML [PAY SWP: USD 4.580000 08/21/2018]	0	0	(54,501)	(465,208)		(465,208)	(12,531)	0	0	0	41,177		0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Citibank, N.A. 570DZWZ7FF32TWEFA76	08/19/2008	08/21/2018	1	575,000	REC 3ML [PAY SWP: USD 4.580000 08/21/2018]	0	0	(5,885)	(50,234)		(50,234)	(1,353)	0	0	0	4,446		0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	08/22/2008	08/27/2018	1	100,000	REC 3ML [PAY SWP: USD 4.560000 08/27/2018]	0	0	(1,017)	(8,752)		(8,752)	(255)	0	0	0	776		0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	08/22/2008	08/27/2018	1	350,000	REC 3ML [PAY SWP: USD 4.560000 08/27/2018]	0	0	(3,559)	(30,632)		(30,632)	(894)	0	0	0	2,716		0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	08/22/2008	08/27/2018	1	50,000	REC 3ML [PAY SWP: USD 4.560000 08/27/2018]	0	0	(508)	(4,376)		(4,376)	(128)	0	0	0	388		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/15/2008	09/17/2018	1	29,000,000	REC SWP: USD 4.143750 09/17/2018 [PAY 3ML]	0	0	260,477	2,294,152		2,294,152	118,501	0	0	0	227,689		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/15/2008	09/17/2018	1	30,000,000	REC SWP: USD 4.143750 09/17/2018 [PAY 3ML]	0	0	269,459	2,373,260		2,373,260	122,587	0	0	0	235,541		0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Citibank, N.A. 570DZWZ7FF32TWEFA76	10/03/2008	10/07/2018	1	4,675,000	REC 3ML [PAY SWP: USD 4.280000 10/07/2018]	0	0	(42,959)	(394,556)		(394,556)	(20,492)	0	0	0	37,111		0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Citibank, N.A. 570DZWZ7FF32TWEFA76	10/03/2008	10/07/2018	1	550,000	REC 3ML [PAY SWP: USD 4.280000 10/07/2018]	0	0	(5,054)	(46,418)		(46,418)	(2,411)	0	0	0	4,366		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	The Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	10/06/2008	10/08/2018	1	91,000,000	REC SWP: USD 4.110000 10/08/2018 [PAY 3ML]	0	0	797,730	7,293,147		7,293,147	433,695	0	0	0	722,761		0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	06/03/2009	06/05/2019	1	3,000,000	REC 3ML [PAY SWP: USD 3.860000 06/05/2019]	0	0	(25,140)	(271,479)		(271,479)	(31,101)	0	0	0	26,752		0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	06/03/2009	06/05/2019	1	10,000,000	REC 3ML [PAY SWP: USD 3.860000 06/05/2019]	0	0	(83,799)	(904,931)		(904,931)	(103,670)	0	0	0	89,174		0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, 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 Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (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, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	10/01/2009	10/05/2019	1	22,000,000	REC SWP: USD 3.315210 10/05/2019 [PAY 3ML]	0	0	148,969	1,757,457		1,757,457	317,155	0	0	0	206,234		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	10/01/2009	10/05/2019	1	42,000,000	REC SWP: USD 3.315210 10/05/2019 [PAY 3ML]	0	0	284,396	3,355,144		3,355,144	605,478	0	0	0	393,719		0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	03/05/2010	03/09/2020	1	22,000,000	REC 3ML [PAY SWP: USD 3.717500 03/09/2020]	0	0	(175,700)	(2,266,499)		(2,266,499)	(366,343)	0	0	0	218,412		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	05/21/2010	05/25/2020	1	23,000,000	REC SWP: USD 3.210000 05/25/2020 [PAY 3ML]	0	0	156,289	1,996,359		1,996,359	441,656	0	0	0	234,369		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	05/21/2010	05/25/2020	1	40,000,000	REC SWP: USD 3.210000 05/25/2020 [PAY 3ML]	0	0	271,807	3,471,929		3,471,929	768,097	0	0	0	407,599		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	05/21/2010	05/25/2020	1	12,000,000	REC SWP: USD 3.210000 05/25/2020 [PAY 3ML]	0	0	81,542	1,041,579		1,041,579	230,429	0	0	0	122,280		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	07/07/2010	07/09/2020	1	22,000,000	REC SWP: USD 3.017500 07/09/2020 [PAY 3ML]	0	0	133,481	1,774,426		1,774,426	455,140	0	0	0	227,482		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	07/07/2010	07/09/2020	1	41,000,000	REC SWP: USD 3.017500 07/09/2020 [PAY 3ML]	0	0	248,761	3,306,884		3,306,884	848,216	0	0	0	423,944		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	07/07/2010	07/09/2020	1	42,000,000	REC SWP: USD 3.017500 07/09/2020 [PAY 3ML]	0	0	254,828	3,387,540		3,387,540	868,904	0	0	0	434,284		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	08/11/2010	08/13/2020	1	12,000,000	REC SWP: USD 2.698000 08/13/2020 [PAY 3ML]	0	0	66,161	817,856		817,856	261,772	0	0	0	125,465		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	08/11/2010	08/13/2020	1	21,500,000	REC SWP: USD 2.698000 08/13/2020 [PAY 3ML]	0	0	118,538	1,465,325		1,465,325	469,009	0	0	0	224,791		0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	11/23/2010	11/26/2020	1	12,172,000	REC 3ML [PAY SWP: USD 2.908750 11/26/2020]	0	0	(73,303)	(982,118)		(982,118)	(285,890)	0	0	0	131,383		0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	11/23/2010	11/26/2020	1	3,104,000	REC 3ML [PAY SWP: USD 2.908750 11/26/2020]	0	0	(18,693)	(250,451)		(250,451)	(72,905)	0	0	0	33,504		0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	11/23/2010	11/26/2020	1	11,408,000	REC 3ML [PAY SWP: USD 2.908750 11/26/2020]	0	0	(68,702)	(920,473)		(920,473)	(267,946)	0	0	0	123,136		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	12/07/2010	11/25/2020	1	2,460,000	REC 1ML [PAY SWP: USD 3.227500 11/25/2020]	0	0	(17,183)	(248,562)		(248,562)	(52,624)	0	0	0	26,545		0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	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, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	12/07/2010	11/25/2020	1	8,920,000	REC 1ML [PAY SWP: USD 3.227500 11/25/2020]	0	0	(62,305)	(901,289)		(901,289)	(190,816)	0	0	0	96,253		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	12/07/2010	11/25/2020	1	9,520,000	REC 1ML [PAY SWP: USD 3.227500 11/25/2020]	0	0	(66,496)	(961,913)		(961,913)	(203,651)	0	0	0	102,727		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/14/2010	12/25/2020	1	8,070,000	REC 1ML [PAY SWP: USD 3.476000 12/25/2020]	0	0	(61,381)	(921,161)		(921,161)	(173,901)	0	0	0	87,846		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/14/2010	12/25/2020	1	2,180,000	REC 1ML [PAY SWP: USD 3.476000 12/25/2020]	0	0	(16,581)	(248,839)		(248,839)	(46,977)	0	0	0	23,730		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/14/2010	12/25/2020	1	8,550,000	REC 1ML [PAY SWP: USD 3.476000 12/25/2020]	0	0	(65,032)	(975,952)		(975,952)	(184,244)	0	0	0	93,071		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	12/14/2010	12/25/2020	1	2,500,000	REC 1ML [PAY SWP: USD 3.478000 12/25/2020]	0	0	(19,028)	(285,599)		(285,599)	(53,863)	0	0	0	27,214		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	12/14/2010	12/25/2020	1	9,000,000	REC 1ML [PAY SWP: USD 3.478000 12/25/2020]	0	0	(68,500)	(1,028,157)		(1,028,157)	(193,908)	0	0	0	97,969		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	12/22/2010	12/25/2020	1	5,500,000	REC 1ML [PAY SWP: USD 3.322000 12/25/2020]	0	0	(39,716)	(588,287)		(588,287)	(120,074)	0	0	0	59,870		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	12/22/2010	12/25/2020	1	1,400,000	REC 1ML [PAY SWP: USD 3.322000 12/25/2020]	0	0	(10,110)	(149,746)		(149,746)	(30,564)	0	0	0	15,240		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	12/22/2010	12/25/2020	1	5,300,000	REC 1ML [PAY SWP: USD 3.322000 12/25/2020]	0	0	(38,272)	(566,895)		(566,895)	(115,708)	0	0	0	57,693		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	02/03/2011	02/15/2021	1	6,000,000	REC 1ML [PAY SWP: USD 3.603000 02/15/2021]	0	0	(47,760)	(734,857)		(734,857)	(132,711)	0	0	0	66,287		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	02/08/2011	02/15/2021	1	24,000,000	REC 1ML [PAY SWP: USD 3.768750 02/15/2021]	0	0	(200,983)	(3,130,006)		(3,130,006)	(523,704)	0	0	0	265,148		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	02/08/2011	02/15/2021	1	22,000,000	REC 1ML [PAY SWP: USD 3.768750 02/15/2021]	0	0	(184,235)	(2,869,172)		(2,869,172)	(480,062)	0	0	0	243,053		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/10/2011	03/14/2021	1	34,000,000	REC SWP: USD 3.517000 03/14/2021 [PAY 3ML]	0	0	253,585	3,867,944		3,867,944	833,311	0	0	0	378,462		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	03/15/2011	03/17/2021	1	7,000,000	REC SWP: USD 3.376000 03/17/2021 [PAY 3ML]	0	0	49,438	748,864		748,864	173,629	0	0	0	77,983		0002

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	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, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Wells Fargo Bank, N. A.	KB1H1DSPRFMYMCUFXT09	03/15/2011	03/17/2021	1	30,000,000	REC SWP: USD 3.376000 03/17/2021 [PAY 3ML]	0	0	211,878	3,209,417		3,209,417	744,124	0	0	0	334,213		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Wells Fargo Bank, N. A.	KB1H1DSPRFMYMCUFXT09	03/15/2011	03/17/2021	1	22,000,000	REC SWP: USD 3.376000 03/17/2021 [PAY 3ML]	0	0	155,377	2,353,573		2,353,573	545,691	0	0	0	245,090		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/06/2011	04/25/2016	1	23,000,000	REC 1ML [PAY SWP: USD 2.465000 04/25/2016]	0	0	(116,808)	(31,149)		(31,149)	113,815	0	0	0	30,097		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Wells Fargo Bank, N. A.	KB1H1DSPRFMYMCUFXT09	05/24/2011	05/25/2021	1	21,000,000	REC 1ML [PAY SWP: USD 3.186000 05/25/2021]	0	0	(144,503)	(2,236,324)		(2,236,324)	(515,603)	0	0	0	238,362		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Wells Fargo Bank, N. A.	KB1H1DSPRFMYMCUFXT09	05/24/2011	05/25/2021	1	5,000,000	REC 1ML [PAY SWP: USD 3.186000 05/25/2021]	0	0	(34,406)	(532,458)		(532,458)	(122,763)	0	0	0	56,753		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Wells Fargo Bank, N. A.	KB1H1DSPRFMYMCUFXT09	05/24/2011	05/25/2021	1	18,000,000	REC 1ML [PAY SWP: USD 3.186000 05/25/2021]	0	0	(123,860)	(1,916,849)		(1,916,849)	(441,946)	0	0	0	204,310		0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Barclays Bank, PLC	G5GSEF7VJP5I7OUK5573	05/26/2011	05/31/2016	1	1,700,000	REC 3ML [PAY SWP: USD 1.942500 05/31/2016]	0	0	(6,148)	(3,602)		(3,602)	5,832	0	0	0	3,475		0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	05/26/2011	05/31/2021	1	4,200,000	REC 3ML [PAY SWP: USD 3.147000 05/31/2021]	0	0	(27,837)	(413,251)		(413,251)	(110,615)	0	0	0	47,748		0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	05/26/2011	05/31/2021	1	2,800,000	REC 3ML [PAY SWP: USD 3.147000 05/31/2021]	0	0	(18,558)	(275,501)		(275,501)	(73,744)	0	0	0	31,832		0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	05/26/2011	05/31/2021	1	4,200,000	REC 3ML [PAY SWP: USD 3.147000 05/31/2021]	0	0	(27,837)	(413,251)		(413,251)	(110,615)	0	0	0	47,748		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Wells Fargo Bank, N. A.	KB1H1DSPRFMYMCUFXT09	07/29/2011	08/02/2016	1	22,000,000	REC SWP: USD 1.660000 08/02/2016 [PAY 3ML]	0	0	62,781	74,910		74,910	(50,833)	0	0	0	64,115		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Wells Fargo Bank, N. A.	KB1H1DSPRFMYMCUFXT09	07/29/2011	08/02/2016	1	54,000,000	REC SWP: USD 1.660000 08/02/2016 [PAY 3ML]	0	0	154,098	183,869		183,869	(124,772)	0	0	0	157,372		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Wells Fargo Bank, N. A.	KB1H1DSPRFMYMCUFXT09	07/29/2011	08/02/2016	1	73,000,000	REC SWP: USD 1.660000 08/02/2016 [PAY 3ML]	0	0	208,317	248,563		248,563	(168,673)	0	0	0	212,744		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Citibank, N.A.	570DZWZ7FF32TWEFA76	08/04/2011	08/08/2021	1	25,000,000	REC SWP: USD 2.631250 08/08/2021 [PAY 3ML]	0	0	132,551	1,844,834		1,844,834	711,850	0	0	0	289,366		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Citibank, N.A.	570DZWZ7FF32TWEFA76	08/04/2011	08/08/2021	1	7,000,000	REC SWP: USD 2.631250 08/08/2021 [PAY 3ML]	0	0	37,114	516,554		516,554	199,318	0	0	0	81,023		0002

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	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, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Citibank, N.A. 570DZWZ7FF32TWEFA76	08/04/2011	08/08/2021	1	9,000,000	REC SWP: USD 2.631250 08/08/2021 [PAY 3ML]	0	0	47,718	664,140		664,140	256,266	0	0	0	104,172		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	08/16/2011	08/18/2021	1	11,000,000	REC SWP: USD 2.401000 08/18/2021 [PAY 3ML]	0	0	52,565	680,628		680,628	318,574	0	0	0	127,646		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	08/16/2011	08/18/2021	1	8,000,000	REC SWP: USD 2.401000 08/18/2021 [PAY 3ML]	0	0	38,229	495,003		495,003	231,690	0	0	0	92,834		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/16/2011	08/18/2016	1	20,000,000	REC SWP: USD 1.226000 08/18/2016 [PAY 3ML]	0	0	36,823	43,224		43,224	(24,059)	0	0	0	61,932		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/16/2011	08/18/2016	1	52,000,000	REC SWP: USD 1.226000 08/18/2016 [PAY 3ML]	0	0	95,739	112,383		112,383	(62,553)	0	0	0	161,024		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	08/18/2011	08/22/2021	1	22,000,000	REC SWP: USD 2.155000 08/22/2021 [PAY 3ML]	0	0	91,792	1,077,410		1,077,410	647,309	0	0	0	255,552		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	08/18/2011	08/22/2021	1	7,000,000	REC SWP: USD 2.155000 08/22/2021 [PAY 3ML]	0	0	29,207	342,812		342,812	205,962	0	0	0	81,312		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	09/22/2011	09/26/2031	1	12,000,000	REC SWP: USD 2.535000 09/26/2031 [PAY 3ML]	0	0	57,729	1,030,352		1,030,352	874,822	0	0	0	236,210		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	09/22/2011	09/26/2031	1	17,000,000	REC SWP: USD 2.535000 09/26/2031 [PAY 3ML]	0	0	81,783	1,459,666		1,459,666	1,239,331	0	0	0	334,631		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	09/22/2011	09/26/2031	1	2,000,000	REC SWP: USD 2.535000 09/26/2031 [PAY 3ML]	0	0	9,621	171,725		171,725	145,804	0	0	0	39,368		0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Citibank, N.A. 570DZWZ7FF32TWEFA76	10/04/2011	10/06/2016	1	6,300,000	REC 3ML [PAY SWP: USD 1.257500 10/06/2016]	0	0	(10,313)	(19,016)		(19,016)	4,251	0	0	0	22,667		0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Citibank, N.A. 570DZWZ7FF32TWEFA76	10/04/2011	10/06/2021	1	3,300,000	REC 3ML [PAY SWP: USD 2.043750 10/06/2021]	0	0	(11,889)	(143,080)		(143,080)	(100,890)	0	0	0	38,768		0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Citibank, N.A. 570DZWZ7FF32TWEFA76	10/04/2011	10/06/2021	1	5,800,000	REC 3ML [PAY SWP: USD 2.043750 10/06/2021]	0	0	(20,895)	(251,473)		(251,473)	(177,322)	0	0	0	68,138		0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Citibank, N.A. 570DZWZ7FF32TWEFA76	10/04/2011	10/06/2021	1	1,600,000	REC 3ML [PAY SWP: USD 2.043750 10/06/2021]	0	0	(5,764)	(69,372)		(69,372)	(48,917)	0	0	0	18,797		0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/07/2011	10/11/2021	1	20,600,000	REC 3ML [PAY SWP: USD 2.310000 10/11/2021]	0	0	(88,539)	(1,190,028)		(1,190,028)	(622,472)	0	0	0	242,307		0002

SCHEDULE DB - PART A - SECTION 1

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

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INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/07/2011	10/11/2021	1	10,900,000	REC 3ML [PAY SWP: USD 2.310000 10/11/2021]	0	0	(46,849)	(629,675)		(629,675)	(329,366)	0	0	0	128,211		0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	10/27/2011	10/31/2021	1	7,000,000	REC 3ML [PAY SWP: USD 2.552500 10/31/2021]	0	0	(35,344)	(499,024)		(499,024)	(209,913)	0	0	0	82,744		0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	10/27/2011	10/31/2021	1	20,000,000	REC 3ML [PAY SWP: USD 2.552500 10/31/2021]	0	0	(100,984)	(1,425,783)		(1,425,783)	(599,752)	0	0	0	236,412		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	12/13/2011	09/27/2016	1	35,000,000	REC SWP: USD 1.200000 09/27/2016 [PAY 3ML]	0	0	51,564	89,302		89,302	(19,561)	0	0	0	122,893		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	12/13/2011	09/12/2017	1	27,000,000	REC SWP: USD 1.435000 09/12/2017 [PAY 3ML]	0	0	60,841	248,562		248,562	84,095	0	0	0	162,677		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	12/13/2011	09/12/2017	1	35,000,000	REC SWP: USD 1.435000 09/12/2017 [PAY 3ML]	0	0	78,868	322,210		322,210	109,011	0	0	0	210,877		0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	12/13/2011	07/11/2018	1	29,000,000	REC 3ML [PAY SWP: USD 1.602500 07/11/2018]	0	0	(73,349)	(474,195)		(474,195)	(250,016)	0	0	0	218,919		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	03/08/2012	03/12/2022	1	18,000,000	REC 1ML [PAY SWP: USD 2.048500 3/12/2022]	0	0	(73,316)	(907,523)		(907,523)	(556,002)	0	0	0	219,546		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	03/08/2012	03/12/2019	1	25,000,000	REC 1ML [PAY SWP: USD 1.550000 3/12/2019]	0	0	(70,672)	(538,711)		(538,711)	(326,881)	0	0	0	214,620		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	03/08/2012	03/12/2019	1	82,000,000	REC 1ML [PAY SWP: USD 1.550000 3/12/2019]	0	0	(231,805)	(1,766,971)		(1,766,971)	(1,072,171)	0	0	0	703,953		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	03/14/2012	03/15/2019	1	25,000,000	REC 1ML [PAY SWP: USD 1.691500 3/15/2019]	0	0	(79,530)	(644,678)		(644,678)	(318,974)	0	0	0	214,919		0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/23/2012	05/25/2022	1	45,000,000	REC SWP: USD 1.775500 5/25/2022 [PAY 1ML]	0	0	150,968	1,539,853		1,539,853	1,451,555	0	0	0	558,137		0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/23/2012	05/25/2022	1	13,000,000	REC SWP: USD 1.775500 5/25/2022 [PAY 1ML]	0	0	43,613	444,846		444,846	419,338	0	0	0	161,240		0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/23/2012	05/25/2022	1	62,000,000	REC SWP: USD 1.775500 5/25/2022 [PAY 1ML]	0	0	208,001	2,121,576		2,121,576	1,999,920	0	0	0	768,989		0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/28/2012	07/02/2022	1	5,000,000	REC SWP: USD 1.636250 7/2/2022 [PAY 1ML]	0	0	15,083	127,466		127,466	164,701	0	0	0	62,538		0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, 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 Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (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, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/28/2012	07/02/2022	1	31,000,000	REC SWP: USD 1.636250 7/2/2022 [PAY 1ML]	0	0	93,513	790,288		790,288	1,021,145	0	0	0	387,733		0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/28/2012	07/02/2017	1	10,000,000	REC SWP: USD 0.816250 7/2/2017 [PAY 1ML]	0	0	9,666	25,089		25,089	31,848	0	0	0	56,009		0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/12/2012	07/16/2017	1	10,000,000	REC SWP: USD 0.735000 7/16/2017 [PAY 1ML]	0	0	7,914	14,958		14,958	35,919	0	0	0	56,858		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/10/2012	08/14/2017	1	38,500,000	REC 1ML [PAY SWP: USD 0.813000 8/14/2017]	0	0	(37,999)	(97,147)		(97,147)	(149,087)	0	0	0	225,529		0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/10/2012	08/14/2017	1	27,000,000	REC SWP: USD 0.806250 8/14/2017 [PAY 1ML]	0	0	26,193	65,645		65,645	104,999	0	0	0	158,163		0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/10/2012	08/14/2017	1	4,500,000	REC SWP: USD 0.806250 8/14/2017 [PAY 1ML]	0	0	4,365	10,941		10,941	17,500	0	0	0	26,361		0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/10/2012	08/14/2022	1	2,000,000	REC SWP: USD 1.688750 8/14/2022 [PAY 1ML]	0	0	6,353	56,794		56,794	66,819	0	0	0	25,249		0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/10/2012	08/14/2022	1	13,000,000	REC SWP: USD 1.688750 8/14/2022 [PAY 1ML]	0	0	41,293	369,162		369,162	434,323	0	0	0	164,121		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	08/23/2012	08/28/2032	1	12,000,000	REC 1ML [PAY SWP: USD 2.368750 8/28/2032]	0	0	(58,003)	(860,749)		(860,749)	(841,928)	0	0	0	243,144		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/23/2012	08/28/2022	1	19,000,000	REC 1ML [PAY SWP: USD 1.701250 8/28/2022]	0	0	(60,132)	(553,093)		(553,093)	(639,276)	0	0	0	240,590		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/23/2012	08/28/2022	1	30,000,000	REC 1ML [PAY SWP: USD 1.701250 8/28/2022]	0	0	(94,946)	(873,304)		(873,304)	(1,009,384)	0	0	0	379,879		0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/29/2012	08/31/2017	1	16,000,000	REC SWP: USD 0.762500 8/31/2017 [PAY 1ML]	0	0	13,094	29,364		29,364	69,177	0	0	0	95,303		0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/29/2012	08/31/2017	1	6,000,000	REC SWP: USD 0.762500 8/31/2017 [PAY 1ML]	0	0	4,910	11,012		11,012	25,941	0	0	0	35,739		0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	08/29/2012	08/31/2022	1	8,400,000	REC SWP: USD 1.687500 8/31/2022 [PAY 1ML]	0	0	26,299	238,498		238,498	282,853	0	0	0	106,434		0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	08/29/2012	08/31/2022	1	3,200,000	REC SWP: USD 1.687500 8/31/2022 [PAY 1ML]	0	0	10,019	90,856		90,856	107,754	0	0	0	40,546		0002

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	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 Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/31/2012	09/04/2017	1	6,000,000	REC 1ML [PAY SWP: USD 0.723000 9/4/2017]	0	0	(4,398)	(7,265)		(7,265)	(26,919)	0	0	0	35,877		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/31/2012	09/04/2017	1	30,000,000	REC 1ML [PAY SWP: USD 0.723000 9/4/2017]	0	0	(21,988)	(36,324)		(36,324)	(134,596)	0	0	0	179,383		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/31/2012	09/04/2022	1	10,000,000	REC 1ML [PAY SWP: USD 1.657500 9/4/2022]	0	0	(30,692)	(262,189)		(262,189)	(337,642)	0	0	0	126,816		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/28/2012	10/02/2018	1	3,456,000	REC 1ML [PAY SWP: USD 0.901250 10/2/2018]	0	0	(4,075)	(12,053)		(12,053)	(39,377)	0	0	0	27,359		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/28/2012	10/02/2018	1	17,544,000	REC 1ML [PAY SWP: USD 0.901250 10/2/2018]	0	0	(20,685)	(61,188)		(61,188)	(199,892)	0	0	0	138,887		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	10/24/2012	10/26/2022	1	8,000,000	REC 1ML [PAY SWP: USD 1.775000 10/26/2022]	0	0	(26,853)	(266,716)		(266,716)	(274,588)	0	0	0	102,570		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	10/24/2012	10/26/2022	1	4,000,000	REC 1ML [PAY SWP: USD 1.775000 10/26/2022]	0	0	(13,427)	(133,358)		(133,358)	(137,294)	0	0	0	51,285		0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	12/17/2012	12/19/2022	1	31,000,000	REC SWP: USD 1.745750 12/19/2022 [PAY 1ML]	0	0	102,132	963,523		963,523	1,085,616	0	0	0	401,904		0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	12/17/2012	12/19/2022	1	4,000,000	REC SWP: USD 1.745750 12/19/2022 [PAY 1ML]	0	0	13,178	124,326		124,326	140,079	0	0	0	51,859		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	01/16/2013	01/18/2018	1	10,000,000	REC 1ML [PAY SWP: USD 0.783750 1/18/2018]	0	0	(9,077)	(18,993)		(18,993)	(67,307)	0	0	0	67,133		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	01/16/2013	01/18/2023	1	5,000,000	REC 1ML [PAY SWP: USD 1.792500 1/18/2023]	0	0	(17,148)	(169,542)		(169,542)	(176,684)	0	0	0	65,218		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/29/2013	01/31/2020	1	79,000,000	REC 1ML [PAY SWP: USD 1.449000 1/31/2020]	0	0	(200,235)	(1,574,127)		(1,574,127)	(1,539,641)	0	0	0	773,873		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	02/14/2013	02/19/2023	1	12,000,000	REC 1ML [PAY SWP: USD 2.009000 2/19/2023]	0	0	(47,432)	(577,278)		(577,278)	(426,788)	0	0	0	157,529		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	02/14/2013	02/19/2018	1	24,000,000	REC 1ML [PAY SWP: USD 0.933000 2/19/2018]	0	0	(30,305)	(109,995)		(109,995)	(168,294)	0	0	0	164,991		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	05/23/2013	05/28/2018	1	76,000,000	REC 1ML [PAY SWP: USD 0.992500 5/28/2018]	0	0	(105,866)	(445,896)		(445,896)	(663,407)	0	0	0	558,342		0002

SCHEDULE DB - PART A - SECTION 1

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INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	06/04/2013	06/06/2020	1	70,000,000	REC 1ML [PAY SWP: USD 1.708250 6/6/2020]	0	0	(224,523)	(2,147,419)		(2,147,419)	(1,491,153)	0	0	0	716,116		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	10/30/2013	11/01/2018	1	83,000,000	REC SWP: USD 1.316300 11/1/2018 [PAY 1ML]	0	0	184,012	1,158,437		1,158,437	913,692	0	0	0	667,756		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	CME Group Inc./Goldman Sachs and Co. SNZ20JLFK8MNNCLQOF39	12/11/2013	12/13/2023	1	3,000,000	REC SWP: USD 2.825500 12/13/2023 [PAY 1ML]	0	0	18,047	323,832		323,832	115,696	0	0	0	41,642		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	01/24/2014	01/28/2019	1	57,000,000	REC SWP: USD 1.607500 1/28/2019 [PAY 1ML]	0	0	167,037	1,288,873		1,288,873	687,844	0	0	0	479,456		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	01/24/2014	01/28/2029	1	22,000,000	REC SWP: USD 3.282500 1/28/2029 [PAY 1ML]	0	0	156,595	4,019,664		4,019,664	1,346,125	0	0	0	394,137		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	06/18/2014	06/20/2016	1	14,000,000	REC SWP: USD 0.532000 6/20/2016 [PAY 1ML]	0	0	3,630	2,560		2,560	1,966	0	0	0	32,976		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	07/21/2014	07/23/2044	1	14,000,000	REC SWP: USD 3.156250 7/23/2044 [PAY 1ML]	0	0	95,343	3,476,936		3,476,936	1,582,865	0	0	0	372,591		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	07/29/2014	07/31/2044	1	14,000,000	REC SWP: USD 3.160500 7/31/2044 [PAY 1ML]	0	0	95,387	3,495,436		3,495,436	1,584,376	0	0	0	372,736		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	07/29/2014	07/31/2024	1	61,000,000	REC SWP: USD 2.523750 7/31/2024 [PAY 1ML]	0	0	318,511	5,335,427		5,335,427	2,537,982	0	0	0	880,797		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	07/29/2014	07/31/2016	1	39,000,000	REC SWP: USD 0.617500 7/31/2016 [PAY 1ML]	0	0	17,779	19,555		19,555	6,184	0	0	0	112,737		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	08/20/2014	08/22/2019	1	8,000,000	REC SWP: USD 1.680000 8/22/2019 [PAY 1ML]	0	0	25,007	217,704		217,704	127,562	0	0	0	73,697		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	08/28/2014	09/02/2017	1	3,500,000	REC SWP: USD 1.057000 9/2/2017 [PAY 1ML]	0	0	5,490	20,874		20,874	12,861	0	0	0	20,888		0002
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	09/09/2014	09/12/2021	1	103,000,000	REC 3ML [PAY FSWP: USD 2.916000 9/12/2021]	0	0	0	(8,204,936)		(8,204,936)	(3,486,743)	0	0	0	1,202,808		0002
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	10/31/2014	11/04/2030	1	1,000,000	REC 3ML [PAY FSWP: USD 3.025000 11/4/2030]	0	0	(6,267)	(150,869)		(150,869)	(71,470)	0	0	0	19,109		0002
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	10/31/2014	11/04/2030	1	9,000,000	REC 3ML [PAY FSWP: USD 3.025000 11/4/2030]	0	0	(56,399)	(1,357,823)		(1,357,823)	(643,227)	0	0	0	171,977		0002

SCHEDULE DB - PART A - SECTION 1

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CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	11/06/2014	11/10/2019	1	28,000,000	REC 3ML [PAY FSWP: USD 2.522000 11/10/2019]	0	0	0	(1,180,972)		(1,180,972)	(569,724)	0	0	0	266,136		0002
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	11/06/2014	11/10/2024	1	16,000,000	REC 3ML [PAY FSWP: USD 3.010000 11/10/2024]	0	0	0	(1,709,795)		(1,709,795)	(811,842)	0	0	0	234,867		0002
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	11/06/2014	11/10/2024	1	2,000,000	REC 3ML [PAY FSWP: USD 3.010000 11/10/2024]	0	0	0	(213,724)		(213,724)	(101,480)	0	0	0	29,358		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	11/24/2014	11/26/2029	1	19,000,000	REC SWP: USD 2.655000 11/26/2029 [PAY 1ML]	0	0	105,576	2,081,784		2,081,784	1,188,861	0	0	0	351,189		0002
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	11/24/2014	11/26/2029	1	2,000,000	REC 1ML [PAY SWP: USD 2.655000 11/26/2029]	0	0	(11,113)	(219,135)		(219,135)	(125,143)	0	0	0	36,967		0002
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	11/24/2014	11/26/2024	1	4,000,000	REC 1ML [PAY SWP: USD 2.340000 11/26/2024]	0	0	(19,077)	(291,764)		(291,764)	(172,240)	0	0	0	58,866		0002
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	06/19/2015	06/23/2032	1	39,000,000	REC 3ML [PAY FSWP: USD 2.968000 6/23/2032]	0	0	0	(4,758,873)		(4,758,873)	(3,087,273)	0	0	0	785,855		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	06/23/2015	06/26/2020	1	132,000,000	REC FSWP: USD 2.433750 6/26/2020 [PAY 3ML]	0	0	0	4,661,749		4,661,749	2,918,704	0	0	0	1,359,199		0002
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	07/29/2015	07/25/2017	1	300,000	REC 1ML [PAY SWP: USD 0.805000 7/25/2017]	0	0	(279)	(725)		(725)	(1,076)	0	0	0	1,722		0002
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	07/29/2015	07/25/2017	1	47,800,000	REC 1ML [PAY SWP: USD 0.805000 7/25/2017]	0	0	(44,387)	(115,542)		(115,542)	(171,494)	0	0	0	274,362		0002
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	07/29/2015	07/25/2018	1	200,000	REC 1ML [PAY SWP: USD 1.117500 7/25/2018]	0	0	(342)	(1,752)		(1,752)	(1,901)	0	0	0	1,522		0002
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	07/29/2015	07/25/2019	1	16,100,000	REC 1ML [PAY SWP: USD 1.380000 7/25/2019]	0	0	(38,094)	(276,391)		(276,391)	(257,997)	0	0	0	146,630		0002
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	07/29/2015	07/25/2020	1	13,800,000	REC 1ML [PAY SWP: USD 1.600000 7/25/2020]	0	0	(40,242)	(365,330)		(365,330)	(308,116)	0	0	0	143,423		0002
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	07/29/2015	07/25/2021	1	4,200,000	REC 1ML [PAY SWP: USD 1.782500 7/25/2021]	0	0	(14,164)	(149,427)		(149,427)	(117,096)	0	0	0	48,439		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	07/29/2015	07/25/2022	1	100,000	REC SWP: USD 1.930000 7/25/2022 [PAY 1ML]	0	0	374	4,365		4,365	3,272	0	0	0	1,257		0002

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	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)
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC	SNZ20JLFK8MNNCLQOF39	07/29/2015	07/25/2022	1	5,400,000	REC SWP: USD 1.930000 7/25/2022 [PAY 1ML]	0	0	20,202	235,703		235,703	176,710	0	0	0	67,880		0002
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC	SNZ20JLFK8MNNCLQOF39	07/29/2015	07/25/2024	1	7,500,000	REC 1ML [PAY SWP: USD 2.145000 7/25/2024]	0	0	(32,090)	(431,568)		(431,568)	(310,746)	0	0	0	108,188		0002
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC	SNZ20JLFK8MNNCLQOF39	08/24/2015	08/26/2025	1	6,500,000	REC 1ML [PAY SWP: USD 1.907500 8/26/2025]	0	0	(23,971)	(227,578)		(227,578)	(297,313)	0	0	0	99,701		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC	SNZ20JLFK8MNNCLQOF39	09/29/2015	10/01/2020	1	50,000,000	REC FSWP: USD 2.045000 10/1/2020 [PAY 3ML]	0	0	0	619,767		619,767	743,375	0	0	0	530,734		0002
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC	SNZ20JLFK8MNNCLQOF39	09/29/2015	10/01/2030	1	7,000,000	REC 3ML [PAY FSWP: USD 2.717000 10/1/2030]	0	0	0	(454,495)		(454,495)	(436,850)	0	0	0	133,333		0002
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC	SNZ20JLFK8MNNCLQOF39	11/09/2015	11/10/2022	1	45,000,000	REC 3ML [PAY FSWP: USD 2.422500 11/10/2022]	0	0	0	(1,905,471)		(1,905,471)	(1,541,121)	0	0	0	578,755		0002
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC	SNZ20JLFK8MNNCLQOF39	12/15/2015	12/17/2022	1	47,000,000	REC 3ML [PAY FSWP: USD 2.147000 12/17/2022]	0	0	0	(1,895,308)		(1,895,308)	(1,846,749)	0	0	0	609,090		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	Interest Rate	CME Group Inc./Morgan Stanley & Co. LLC	SNZ20JLFK8MNNCLQOF39	02/11/2016	02/16/2021	1	62,000,000	REC SWP: USD 0.822500 2/16/2021 [PAY 1ML]	0	0	30,257	(666,200)		(666,200)	(666,200)	0	0	0	685,158		0002
0919999. Subtotal - Swaps - Hedging Other - Interest Rate											0	0	5,060,722	34,274,576	XXX	34,274,576	1,216,617	0	0	0	33,500,521	XXX	XXX
CL CDS BUY, SCDS: (TWC)	CREDIT HEDGE	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC	549300R4IG1TWPZT5U32	04/23/2015	06/20/2017	1	1,750,000	SCDS: (TWC)	(26,251)	0	(4,424)	(18,807)		(18,807)	(1,802)	0	3,855	0	0	1	0003
CL CDS BUY, SCDS: (TWC)	CREDIT HEDGE	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC	549300R4IG1TWPZT5U32	04/23/2015	06/20/2017	1	1,850,000	SCDS: (TWC)	(27,752)	0	(4,676)	(19,882)		(19,882)	(2,081)	0	4,251	0	0	1	0003
CL CDS BUY, SCDS: (TWC)	CREDIT HEDGE	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC	549300R4IG1TWPZT5U32	04/23/2015	06/20/2017	1	500,000	SCDS: (TWC)	(7,500)	0	(1,264)	(5,374)		(5,374)	(562)	0	1,149	0	0	1	0003
CL CDS BUY, SCDS: (TWC)	CREDIT HEDGE	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC	549300R4IG1TWPZT5U32	04/23/2015	06/20/2019	1	250,000	SCDS: (TWC)	(741)	0	(632)	(4,353)		(4,353)	(816)	0	41	0	0	1	0003
CL CDS BUY, SCDS: (TWC)	CREDIT HEDGE	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC	549300R4IG1TWPZT5U32	04/23/2015	06/20/2019	1	3,500,000	SCDS: (TWC)	(10,381)	0	(8,847)	(60,935)		(60,935)	(11,431)	0	581	0	0	1	0003
CL CDS BUY, SCDS: (TWC)	CREDIT HEDGE	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC	549300R4IG1TWPZT5U32	04/23/2015	06/20/2019	1	1,500,000	SCDS: (TWC)	(4,449)	0	(3,792)	(26,115)		(26,115)	(4,899)	0	249	0	0	1	0003
0929999. Subtotal - Swaps - Hedging Other - Credit Default											(77,074)	0	(23,635)	(135,465)	XXX	(135,465)	(21,592)	0	10,126	0	0	XXX	XXX

STATEMENT AS OF MARCH 31, 2016 OF THE ReliaStar Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (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, CSWAP: USD/JPY 4/28/2020	Cash flow hedge of Foreign Exchange Rates	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/21/2013	04/28/2020	1	2,000,000	CSWAP: USD/JPY 4/28/2020	0	0	8,839	379,985		379,985	(94,458)	0	0	0	20,198		0004
CURRENCY SWAP, CSWAP: USD/JPY 4/28/2020	Cash flow hedge of Foreign Exchange Rates	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/21/2013	04/28/2020	1	1,000,000	CSWAP: USD/JPY 4/28/2020	0	0	4,420	189,993		189,993	(47,229)	0	0	0	10,099		0004
CURRENCY SWAP, CSWAP: USD/JPY 4/28/2020	Cash flow hedge of Foreign Exchange Rates	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/21/2013	04/28/2020	1	3,500,000	CSWAP: USD/JPY 4/28/2020	0	0	15,469	664,974		664,974	(165,301)	0	0	0	35,346		0004
CURRENCY SWAP, CSWAP: USD/JPY 4/28/2020	Cash flow hedge of Foreign Exchange Rates	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/21/2013	04/28/2020	1	500,000	CSWAP: USD/JPY 4/28/2020	0	0	2,210	94,996		94,996	(23,614)	0	0	0	5,049		0004
CURRENCY SWAP, CSWAP: USD/JPY 4/28/2020	Cash flow hedge of Foreign Exchange Rates	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/21/2013	04/28/2020	1	2,000,000	CSWAP: USD/JPY 4/28/2020	0	0	(8,839)	(379,985)		(379,985)	94,458	0	0	0	20,198		0004
CURRENCY SWAP, CSWAP: USD/JPY 4/28/2020	Cash flow hedge of Foreign Exchange Rates	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/21/2013	04/28/2020	1	1,000,000	CSWAP: USD/JPY 4/28/2020	0	0	(4,420)	(189,993)		(189,993)	47,229	0	0	0	10,099		0004
CURRENCY SWAP, CSWAP: USD/JPY 4/28/2020	Cash flow hedge of Foreign Exchange Rates	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/21/2013	04/28/2020	1	3,500,000	CSWAP: USD/JPY 4/28/2020	0	0	(15,469)	(664,974)		(664,974)	165,301	0	0	0	35,346		0004
CURRENCY SWAP, CSWAP: USD/JPY 4/28/2020	Cash flow hedge of Foreign Exchange Rates	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/21/2013	04/28/2020	1	500,000	CSWAP: USD/JPY 4/28/2020	0	0	(2,210)	(94,996)		(94,996)	23,614	0	0	0	5,049		0004
CURRENCY SWAP, CSWAP: USD/JPY 4/28/2017	Cash flow hedge of Foreign Exchange Rates	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/21/2013	04/28/2017	1	4,000,000	CSWAP: USD/JPY 4/28/2017	0	0	3,425	(713,744)		(713,744)	197,346	0	0	0	20,753		0004
CURRENCY SWAP, CSWAP: USD/JPY 4/28/2017	Cash flow hedge of Foreign Exchange Rates	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/21/2013	04/28/2017	1	2,000,000	CSWAP: USD/JPY 4/28/2017	0	0	1,712	(356,872)		(356,872)	98,673	0	0	0	10,376		0004
CURRENCY SWAP, CSWAP: USD/JPY 4/28/2017	Cash flow hedge of Foreign Exchange Rates	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/21/2013	04/28/2017	1	6,500,000	CSWAP: USD/JPY 4/28/2017	0	0	5,565	(1,159,833)		(1,159,833)	320,687	0	0	0	33,724		0004
CURRENCY SWAP, CSWAP: USD/JPY 4/28/2017	Cash flow hedge of Foreign Exchange Rates	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/21/2013	04/28/2017	1	1,500,000	CSWAP: USD/JPY 4/28/2017	0	0	1,284	(267,654)		(267,654)	74,005	0	0	0	7,782		0004
CURRENCY SWAP, CSWAP: USD/JPY 4/28/2017	Cash flow hedge of Foreign Exchange Rates	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/21/2013	04/28/2017	1	4,000,000	CSWAP: USD/JPY 4/28/2017	0	0	(3,425)	713,744		713,744	(197,346)	0	0	0	20,753		0004
CURRENCY SWAP, CSWAP: USD/JPY 4/28/2017	Cash flow hedge of Foreign Exchange Rates	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/21/2013	04/28/2017	1	2,000,000	CSWAP: USD/JPY 4/28/2017	0	0	(1,712)	356,872		356,872	(98,673)	0	0	0	10,376		0004
CURRENCY SWAP, CSWAP: USD/JPY 4/28/2017	Cash flow hedge of Foreign Exchange Rates	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/21/2013	04/28/2017	1	6,500,000	CSWAP: USD/JPY 4/28/2017	0	0	(5,565)	1,159,833		1,159,833	(320,687)	0	0	0	33,724		0004
CURRENCY SWAP, CSWAP: USD/JPY 4/28/2017	Cash flow hedge of Foreign Exchange Rates	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/21/2013	04/28/2017	1	1,500,000	CSWAP: USD/JPY 4/28/2017	0	0	(1,284)	267,654		267,654	(74,005)	0	0	0	7,782		0004
CURRENCY SWAP, CSWAP: USD/EUR 3/28/2017	Cash flow hedge of Foreign Exchange Rates	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/25/2013	03/28/2017	1	788,100	CSWAP: USD/EUR 3/28/2017	0	0	(5,026)	(114,666)		(114,666)	35,871	0	0	0	3,924		0004
CURRENCY SWAP, CSWAP: USD/EUR 3/28/2017	Cash flow hedge of Foreign Exchange Rates	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/25/2013	03/28/2017	1	131,350	CSWAP: USD/EUR 3/28/2017	0	0	(838)	(19,111)		(19,111)	5,979	0	0	0	654		0004
CURRENCY SWAP, CSWAP: USD/EUR 3/28/2017	Cash flow hedge of Foreign Exchange Rates	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/25/2013	03/28/2017	1	3,677,800	CSWAP: USD/EUR 3/28/2017	0	0	(23,453)	(535,107)		(535,107)	167,399	0	0	0	18,313		0004
CURRENCY SWAP, CSWAP: USD/EUR 3/28/2017	Cash flow hedge of Foreign Exchange Rates	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/25/2013	03/28/2017	1	4,991,300	CSWAP: USD/EUR 3/28/2017	0	0	(31,829)	(726,217)		(726,217)	227,184	0	0	0	24,854		0004

STATEMENT AS OF MARCH 31, 2016 OF THE ReliaStar Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	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, CSWAP: USD/EUR 3/28/2017	Cash flow hedge of Foreign Exchange Rates	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/25/2013	03/28/2017	1	7,749,650	CSWAP: USD/EUR 3/28/2017	0	0	(49,419)	(1,127,547)		(1,127,547)	352,733	0	0	0	38,589		0004
CURRENCY SWAP, CSWAP: USD/EUR 3/28/2017	Cash flow hedge of Foreign Exchange Rates	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/25/2013	03/28/2017	1	788,100	CSWAP: USD/EUR 3/28/2017	0	0	5,026	114,666		114,666	(35,871)	0	0	0	3,924		0004
CURRENCY SWAP, CSWAP: USD/EUR 3/28/2017	Cash flow hedge of Foreign Exchange Rates	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/25/2013	03/28/2017	1	131,350	CSWAP: USD/EUR 3/28/2017	0	0	838	19,111		19,111	(5,979)	0	0	0	654		0004
CURRENCY SWAP, CSWAP: USD/EUR 3/28/2017	Cash flow hedge of Foreign Exchange Rates	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/25/2013	03/28/2017	1	3,677,800	CSWAP: USD/EUR 3/28/2017	0	0	23,453	535,107		535,107	(167,399)	0	0	0	18,313		0004
CURRENCY SWAP, CSWAP: USD/EUR 3/28/2017	Cash flow hedge of Foreign Exchange Rates	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/25/2013	03/28/2017	1	4,991,300	CSWAP: USD/EUR 3/28/2017	0	0	31,829	726,217		726,217	(227,184)	0	0	0	24,854		0004
CURRENCY SWAP, CSWAP: USD/EUR 3/28/2017	Cash flow hedge of Foreign Exchange Rates	D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/25/2013	03/28/2017	1	7,749,650	CSWAP: USD/EUR 3/28/2017	0	0	49,419	1,127,547		1,127,547	(352,733)	0	0	0	38,589		0004
0939999. Subtotal - Swaps - Hedging Other - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	459,322	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										(77,074)	0	5,037,087	34,139,110	XXX	34,139,110	1,195,025	0	10,126	0	33,959,843	XXX	XXX
CDS SELL, CDS: (CDX.NA.IG.17.V1),12513#TT8	CDS: (CDX.NA.IG.17.V1),12513#TT8	DB-C	CREDIT RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/03/2011	12/20/2016	1	23,000,000	CDS: (CDX.NA.IG.17.V1)	(517,184)	0	58,139	(72,674)		135,757	0	0	25,146	0	23,000,000	1	0003
CDS SELL, CDS: (CDX.NA.IG.17.V1),12513#TT8	CDS: (CDX.NA.IG.17.V1),12513#TT8	DB-C	CREDIT RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/03/2011	12/20/2016	1	4,000,000	CDS: (CDX.NA.IG.17.V1)	(89,945)	0	10,111	(12,639)		23,610	0	0	4,373	0	4,000,000	1	0003
CDS SELL, CDS: (CDX.NA.IG.17.V1),12513#TT8	CDS: (CDX.NA.IG.17.V1),12513#TT8	DB-C	CREDIT RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/03/2011	12/20/2016	1	20,000,000	CDS: (CDX.NA.IG.17.V1)	(449,725)	0	50,556	(63,195)		118,049	0	0	21,866	0	20,000,000	1	0003
CDS SELL, CDS: (CDX.NA.IG.17.V1),12513#TT8	CDS: (CDX.NA.IG.17.V1),12513#TT8	DB-C	CREDIT RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/03/2011	12/20/2016	1	9,000,000	CDS: (CDX.NA.IG.17.V1)	(202,376)	0	22,750	(28,438)		53,122	0	0	9,840	0	9,000,000	1	0003
CDS SELL, CDS: (CDX.NA.IG.17.V1),12513#TT8	CDS: (CDX.NA.IG.17.V1),12513#TT8	DB-C	CREDIT RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/03/2011	12/20/2016	1	13,500,000	CDS: (CDX.NA.IG.17.V1)	(303,564)	0	34,125	(42,657)		79,683	0	0	14,760	0	13,500,000	1	0003
CDS SELL, CDS: (CDX.NA.IG.17.V1),12513#TT8	CDS: (CDX.NA.IG.17.V1),12513#TT8	DB-C	CREDIT RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/03/2011	12/20/2016	1	6,500,000	CDS: (CDX.NA.IG.17.V1)	(146,161)	0	16,431	(20,538)		38,366	0	0	7,106	0	6,500,000	1	0003
CDS SELL, CDS: (CDX.NA.IG.17.V1),12513#TT8	CDS: (CDX.NA.IG.17.V1),12513#TT8	DB-C	CREDIT RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/03/2011	12/20/2016	1	14,000,000	CDS: (CDX.NA.IG.17.V1)	(314,807)	0	35,389	(44,236)		82,634	0	0	15,306	0	14,000,000	1	0003
CDS SELL, CDS: (CDX.NA.IG.17.V1),12513#TT8	CDS: (CDX.NA.IG.17.V1),12513#TT8	DB-C	CREDIT RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/03/2011	12/20/2016	1	8,500,000	CDS: (CDX.NA.IG.17.V1)	(191,133)	0	21,486	(26,858)		50,171	0	0	9,293	0	8,500,000	1	0003
CDS SELL, CDS: (CDX.NA.IG.17.V1),12513#TT8	CDS: (CDX.NA.IG.17.V1),12513#TT8	DB-C	CREDIT RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/03/2011	12/20/2016	1	45,500,000	CDS: (CDX.NA.IG.17.V1)	(1,023,124)	0	115,014	(143,769)		268,562	0	0	49,745	0	45,500,000	1	0003
CDS SELL, CDS: (CDX.NA.IG.17.V1),12513#TT8	CDS: (CDX.NA.IG.17.V1),12513#TT8	DB-C	CREDIT RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/03/2011	12/20/2016	1	10,000,000	CDS: (CDX.NA.IG.17.V1)	(224,862)	0	25,278	(31,597)		59,025	0	0	10,933	0	10,000,000	1	0003
CDS SELL, CDS: (CDX.NA.IG.17.V1),12513#TT8	CDS: (CDX.NA.IG.17.V1),12513#TT8	DB-C	CREDIT RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/03/2011	12/20/2016	1	4,000,000	CDS: (CDX.NA.IG.17.V1)	(89,945)	0	10,111	(12,639)		23,610	0	0	4,373	0	4,000,000	1	0003
CDS SELL, CDS: (CDX.NA.IG.17.V1),12513#TT8	CDS: (CDX.NA.IG.17.V1),12513#TT8	DB-C	CREDIT RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/03/2011	12/20/2016	1	40,000,000	CDS: (CDX.NA.IG.17.V1)	(899,450)	0	101,111	(126,390)		236,098	0	0	43,732	0	40,000,000	1	0003
CDS SELL, CDS: (CDX.NA.IG.17.V1),12513#TT8	CDS: (CDX.NA.IG.17.V1),12513#TT8	DB-C	CREDIT RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/03/2011	12/20/2016	1	3,000,000	CDS: (CDX.NA.IG.17.V1)	(67,459)	0	7,583	(9,479)		17,707	0	0	3,280	0	3,000,000	1	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 Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (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)
CDS SELL, CDS: (CDX.NA.IG.17.V1),12513#TT8	CDS: (CDX.NA.IG.17.V1),12513#TT8	DB-C	CREDIT RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/03/2011	12/20/2016	1	8,500,000	CDS: (CDX.NA.IG.17.V1)	(191,133)	0	21,486	(26,858)		50,171	0	0	9,293	0	8,500,000	1	0003
CDS SELL, CDS: (CDX.NA.IG.17.V1),12513#TT8	CDS: (CDX.NA.IG.17.V1),12513#TT8	DB-C	CREDIT RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/03/2011	12/20/2016	1	12,500,000	CDS: (CDX.NA.IG.17.V1)	(281,078)	0	31,597	(39,497)		73,781	0	0	13,666	0	12,500,000	1	0003
CDS SELL, CDS: (CDX.NA.IG.17.V1),12513#TT8	CDS: (CDX.NA.IG.17.V1),12513#TT8	DB-C	CREDIT RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/03/2011	12/20/2016	1	44,000,000	CDS: (CDX.NA.IG.17.V1)	(989,395)	0	111,222	(139,029)		259,708	0	0	48,105	0	44,000,000	1	0003
CDS SELL, CDS: (CDX.NA.IG.17.V1),12513#TT8	CDS: (CDX.NA.IG.17.V1),12513#TT8	DB-C	CREDIT RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/03/2011	12/20/2016	1	19,500,000	CDS: (CDX.NA.IG.17.V1)	(438,482)	0	49,292	(61,615)		115,098	0	0	21,319	0	19,500,000	1	0003
CDS SELL, CDS: (CDX.NA.IG.17.V1),12513#TT8	CDS: (CDX.NA.IG.17.V1),12513#TT8	DB-C	CREDIT RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/03/2011	12/20/2016	1	7,000,000	CDS: (CDX.NA.IG.17.V1)	(157,404)	0	17,694	(22,118)		41,317	0	0	7,653	0	7,000,000	1	0003
CDS SELL, CDS: (CDX.NA.IG.17.V1),12513#TT8	CDS: (CDX.NA.IG.17.V1),12513#TT8	DB-C	CREDIT RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/03/2011	12/20/2016	1	29,000,000	CDS: (CDX.NA.IG.17.V1)	(652,101)	0	73,306	(91,633)		171,171	0	0	31,706	0	29,000,000	1	0003
CDS SELL, CDS: (CDX.NA.IG.17.V1),12513#TT8	CDS: (CDX.NA.IG.17.V1),12513#TT8	DB-C	CREDIT RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/03/2011	12/20/2016	1	29,000,000	CDS: (CDX.NA.IG.17.V1)	(652,101)	0	73,306	(91,633)		171,171	0	0	31,706	0	29,000,000	1	0003
CDS SELL, CDS: (CDX.NA.IG.17.V1),12513#TT8	CDS: (CDX.NA.IG.17.V1),12513#TT8	DB-C	CREDIT RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/03/2011	12/20/2016	1	20,000,000	CDS: (CDX.NA.IG.17.V1)	(449,725)	0	50,556	(63,195)		118,049	0	0	21,866	0	20,000,000	1	0003
CDS SELL, CDS: (CDX.NA.IG.17.V1),12513#TT8	CDS: (CDX.NA.IG.17.V1),12513#TT8	DB-C	CREDIT RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/03/2011	12/20/2016	1	20,000,000	CDS: (CDX.NA.IG.17.V1)	(449,725)	0	50,556	(63,195)		118,049	0	0	21,866	0	20,000,000	1	0003
CDS SELL, CDS: (CDX.NA.IG.17.V1),12513#TT8	CDS: (CDX.NA.IG.17.V1),12513#TT8	DB-C	CREDIT RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/03/2011	12/20/2016	1	25,000,000	CDS: (CDX.NA.IG.17.V1)	(562,156)	0	63,194	(78,994)		147,561	0	0	27,332	0	25,000,000	1	0003
CDS SELL, CDS: (CDX.NA.IG.17.V1),12513#TT8	CDS: (CDX.NA.IG.17.V1),12513#TT8	DB-C	CREDIT RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/03/2011	12/20/2016	1	6,500,000	CDS: (CDX.NA.IG.17.V1)	(146,161)	0	16,431	(20,538)		38,366	0	0	7,106	0	6,500,000	1	0003
CL CDS SELL, CME: (CDX.NA.IG.20.V1),12513#B42	CME: (CDX.NA.IG.20.V1),12513#B42	DB-C	CREDIT RISK	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	07/12/2013	06/20/2018	1	10,000,000	CME: (CDX.NA.IG.20.V1)	108,015	0	25,278	45,732		111,207	0	0	(6,888)	0	10,000,000	1	0003
CL CDS SELL, CME: (CDX.NA.IG.20.V1),CDSO00430	CME: (CDX.NA.IG.20.V1),CDSO00430	DB-C	CREDIT RISK	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	07/25/2013	06/20/2018	1	11,000,000	CME: (CDX.NA.IG.20.V1)	122,054	0	27,806	50,272		122,328	0	0	(7,572)	0	11,000,000	1	0003
CL CDS SELL, CME: (CDX.NA.IG.20.V1),CDSO00430	CME: (CDX.NA.IG.20.V1),CDSO00430	DB-C	CREDIT RISK	CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQOF39	07/25/2013	06/20/2018	1	7,000,000	CME: (CDX.NA.IG.20.V1)	77,671	0	17,694	31,994		77,845	0	0	(4,819)	0	7,000,000	1	0003
0989999. Subtotal - Swaps - Replication - Credit Default										(9,181,454)	0	1,137,500	(1,205,416)	XXX	2,802,217	0	0	442,093	0	450,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										(9,181,454)	0	1,137,500	(1,205,416)	XXX	2,802,217	0	0	442,093	0	450,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	854,639	34,274,576	XXX	20,890,975	1,216,617	0	0	0	45,454,747	XXX	XXX
1169999. Total Swaps - Credit Default										(9,258,528)	0	1,113,865	(1,340,882)	XXX	2,666,752	(21,592)	0	452,219	0	450,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	225,070	0	XXX	7,069,999	0	0	0	0	688,983	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										(9,258,528)	0	2,193,574	32,933,694	XXX	30,627,726	1,195,025	0	452,219	0	496,143,730	XXX	XXX
CURRENCY FORWARD, GBP/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	02/24/2016	06/30/2016	1	1,496,487	GBP/USD	0	0	0	(49,107)		(49,107)	(49,107)	0	0	0	3,736		0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/25/2016	06/30/2016	1	2,078,369	EUR/USD	0	0	0	(60,750)		(60,750)	(60,750)	0	0	0	5,189		0004

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 Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (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 FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/25/2016	06/30/2016	1	924,671	EUR/USD	0	0	0	(27,028)		(27,028)	(27,028)	0	0	0	2,309		0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/25/2016	06/30/2016	1	409,205	EUR/USD	0	0	0	(11,961)		(11,961)	(11,961)	0	0	0	1,022		0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/25/2016	06/30/2016	1	696,318	EUR/USD	0	0	0	(20,353)		(20,353)	(20,353)	0	0	0	1,738		0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/25/2016	06/30/2016	1	515,466	EUR/USD	0	0	0	(15,067)		(15,067)	(15,067)	0	0	0	1,287		0004
CURRENCY FORWARD, CNH/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/25/2016	06/30/2016	1	945,151	CNH/USD	0	0	0	(20,615)		(20,615)	(20,615)	0	0	0	2,360		0004
CURRENCY FORWARD, CNH/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/25/2016	06/30/2016	1	96,146	CNH/USD	0	0	0	(2,097)		(2,097)	(2,097)	0	0	0	240		0004
CURRENCY FORWARD, CNH/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/25/2016	06/30/2016	1	42,064	CNH/USD	0	0	0	(917)		(917)	(917)	0	0	0	105		0004
CURRENCY FORWARD, CNH/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/25/2016	06/30/2016	1	66,100	CNH/USD	0	0	0	(1,442)		(1,442)	(1,442)	0	0	0	165		0004
CURRENCY FORWARD, CNH/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/25/2016	06/30/2016	1	54,082	CNH/USD	0	0	0	(1,180)		(1,180)	(1,180)	0	0	0	135		0004
1229999. Subtotal - Forwards - Hedging Other										0	0	0	(210,517)	XXX	(210,517)	(210,517)	0	0	0	18,285	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	(210,517)	XXX	(210,517)	(210,517)	0	0	0	18,285	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	(3,981,013)	0	XXX	(6,313,601)	0	0	0	0	12,183,887	XXX	XXX
1409999. Subtotal - Hedging Other										569,200	274,813	5,037,087	34,682,154	XXX	34,682,154	1,111,294	0	(182,459)	0	34,112,579	XXX	XXX
1419999. Subtotal - Replication										(9,181,454)	0	1,137,500	(1,205,416)	XXX	2,802,217	0	0	442,093	0	450,000,000	XXX	XXX
1429999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										(8,612,254)	274,813	2,193,574	33,476,738	XXX	31,170,770	1,111,294	0	259,633	0	496,296,466	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	Economic hedge of liability products
0002	Economic hedge of bond portfolio
0003	Reduce credit exposure
0004	Reduce currency exposure

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or 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
1329999. Subtotal - Long Futures												0	0	0	0	0	0	0	0	XXX	XXX
EDH0	319	78,450,075	EURO$ 90 DAY MAR 20	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	03/16/2020	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	05/12/2015	97.1000	98.3700	(43,863)	0	0	0	0	(1,012,825)	(1,012,825)	151,518	0003	2,500
EDH7	420	104,086,500	EURO$ 90 DAY MAR 17	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	03/13/2017	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	06/19/2015	98.4500	99.1300	(10,500)	0	0	0	0	(714,000)	(714,000)	201,032	0003	2,500
EDH8	319	78,880,725	EURO$ 90 DAY MAR 18	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	03/19/2018	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	05/12/2015	97.7455	98.9100	(39,875)	0	0	0	0	(928,706)	(928,706)	152,350	0003	2,500
EDM6	420	104,275,500	EURO$ 90 DAY JUN 16	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	06/13/2016	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	06/19/2015	99.0650	99.3100	0	0	0	0	0	(257,250)	(257,250)	201,397	0003	2,500
EDM6	620	153,930,500	EURO$ 90 DAY JUN 16	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	06/13/2016	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	07/30/2015	99.0400	99.3100	0	0	0	0	0	(418,436)	(418,436)	297,301	0003	2,500
EDM7	319	79,016,300	EURO$ 90 DAY JUN 17	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	06/19/2017	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	05/12/2015	98.1513	99.0800	(15,950)	0	0	0	0	(740,669)	(740,669)	152,612	0003	2,500
EDM7	420	104,034,000	EURO$ 90 DAY JUN 17	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	06/19/2017	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	06/19/2015	98.2850	99.0800	(21,000)	0	0	0	0	(834,750)	(834,750)	200,931	0003	2,500
EDM9	319	78,609,575	EURO$ 90 DAY JUN 19	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	06/17/2019	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	05/12/2015	97.3100	98.5700	(43,863)	0	0	0	0	(1,004,850)	(1,004,850)	151,826	0003	2,500
EDU6	420	104,202,000	EURO$ 90 DAY SEP 16	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	09/19/2016	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	06/19/2015	98.8500	99.2400	0	0	0	0	0	(409,500)	(409,500)	201,255	0003	2,500
EDU7	319	78,976,425	EURO$ 90 DAY SEP 17	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	09/18/2017	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	05/12/2015	98.0000	99.0300	(23,925)	0	0	0	0	(821,425)	(821,425)	152,535	0003	2,500
EDU9	319	78,557,738	EURO$ 90 DAY SEP 19	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	09/16/2019	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	05/12/2015	97.2350	98.5050	(43,863)	0	0	0	0	(1,012,825)	(1,012,825)	151,726	0003	2,500
EDZ6	420	104,133,750	EURO$ 90 DAY DEC 16	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	12/19/2016	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	06/19/2015	98.6300	99.1750	(5,250)	0	0	0	0	(572,250)	(572,250)	201,124	0003	2,500
EDZ7	319	78,924,588	EURO$ 90 DAY DEC 17	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	12/18/2017	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	05/12/2015	97.8600	98.9650	(31,900)	0	0	0	0	(881,238)	(881,238)	152,435	0003	2,500
EDZ9	319	78,497,925	EURO$ 90 DAY DEC 19	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	12/16/2019	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	05/12/2015	97.1650	98.4300	(43,863)	0	0	0	0	(1,008,838)	(1,008,838)	151,611	0003	2,500
EDH0	104	25,576,200	EURO$ 90 DAY MAR 20	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	03/16/2020	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	05/12/2015	97.1000	98.3700	(14,300)	0	0	0	0	(330,200)	(330,200)	49,398	0003	2,500
EDH9	104	25,646,400	EURO$ 90 DAY MAR 19	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	03/18/2019	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	05/12/2015	97.3800	98.6400	(14,300)	0	0	0	0	(327,600)	(327,600)	49,533	0003	2,500
EDM8	104	25,698,400	EURO$ 90 DAY JUN 18	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	06/18/2018	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	05/12/2015	97.6500	98.8400	(13,000)	0	0	0	0	(309,400)	(309,400)	49,634	0003	2,500
EDM9	104	25,628,200	EURO$ 90 DAY JUN 19	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	06/17/2019	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	05/12/2015	97.3100	98.5700	(14,300)	0	0	0	0	(327,600)	(327,600)	49,498	0003	2,500

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	15	16	17	18	19	20	21	22
														Highly Effective Hedges							
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
EDU8	104	25,681,500	EURO$ 90 DAY SEP 18	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	09/17/2018	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	05/12/2015	97.5550	98.7750	(14,300)	0	0	0	0	(317,200)	(317,200)	49,601	0003	2,500
EDU9	104	25,611,300	EURO$ 90 DAY SEP 19	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	09/16/2019	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	05/12/2015	97.2350	98.5050	(14,300)	0	0	0	0	(330,200)	(330,200)	49,466	0003	2,500
EDZ8	104	25,662,000	EURO$ 90 DAY DEC 18	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	12/17/2018	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	05/12/2015	97.4600	98.7000	(14,300)	0	0	0	0	(322,400)	(322,400)	49,563	0003	2,500
EDZ9	104	25,591,800	EURO$ 90 DAY DEC 19	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	12/16/2019	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	05/12/2015	97.1650	98.4300	(14,300)	0	0	0	0	(328,900)	(328,900)	49,428	0003	2,500
EDH0	24	5,902,200	EURO$ 90 DAY MAR 20	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	03/16/2020	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	05/12/2015	97.1000	98.3700	(3,300)	0	0	0	0	(76,200)	(76,200)	11,399	0003	2,500
EDH7	95	23,543,375	EURO$ 90 DAY MAR 17	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	03/13/2017	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	12/15/2015	98.7350	99.1300	(2,375)	0	0	0	0	(93,813)	(93,813)	45,472	0003	2,500
EDH9	24	5,918,400	EURO$ 90 DAY MAR 19	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	03/18/2019	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	05/12/2015	97.3800	98.6400	(3,300)	0	0	0	0	(75,600)	(75,600)	11,431	0003	2,500
EDM6	23	5,710,325	EURO$ 90 DAY JUN 16	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	06/13/2016	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	07/30/2015	99.0400	99.3100	0	0	0	0	0	(15,523)	(15,523)	11,029	0003	2,500
EDM6	95	23,586,125	EURO$ 90 DAY JUN 16	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	06/13/2016	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	12/15/2015	99.1800	99.3100	0	0	0	0	0	(30,875)	(30,875)	45,554	0003	2,500
EDM7	95	23,531,500	EURO$ 90 DAY JUN 17	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	06/19/2017	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	12/15/2015	98.5950	99.0800	(4,750)	0	0	0	0	(115,188)	(115,188)	45,449	0003	2,500
EDM8	24	5,930,400	EURO$ 90 DAY JUN 18	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	06/18/2018	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	05/12/2015	97.6500	98.8400	(3,000)	0	0	0	0	(71,400)	(71,400)	11,454	0003	2,500
EDM9	24	5,914,200	EURO$ 90 DAY JUN 19	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	06/17/2019	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	05/12/2015	97.3100	98.5700	(3,300)	0	0	0	0	(75,600)	(75,600)	11,423	0003	2,500
EDU6	95	23,569,500	EURO$ 90 DAY SEP 16	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	09/19/2016	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	12/15/2015	99.0300	99.2400	0	0	0	0	0	(49,875)	(49,875)	45,522	0003	2,500
EDU7	95	23,519,625	EURO$ 90 DAY SEP 17	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	09/18/2017	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	12/15/2015	98.4700	99.0300	(7,125)	0	0	0	0	(133,000)	(133,000)	45,426	0003	2,500
EDU8	24	5,926,500	EURO$ 90 DAY SEP 18	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	09/17/2018	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	05/12/2015	97.5550	98.7750	(3,300)	0	0	0	0	(73,200)	(73,200)	11,446	0003	2,500
EDU9	24	5,910,300	EURO$ 90 DAY SEP 19	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	09/16/2019	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	05/12/2015	97.2350	98.5050	(3,300)	0	0	0	0	(76,200)	(76,200)	11,415	0003	2,500
EDZ6	95	23,554,063	EURO$ 90 DAY DEC 16	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	12/19/2016	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	12/15/2015	98.8800	99.1750	(1,188)	0	0	0	0	(70,063)	(70,063)	45,492	0003	2,500
EDZ7	95	23,504,188	EURO$ 90 DAY DEC 17	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	12/18/2017	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	12/15/2015	98.3500	98.9650	(9,500)	0	0	0	0	(146,063)	(146,063)	45,396	0003	2,500
EDZ8	24	5,922,000	EURO$ 90 DAY DEC 18	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	12/17/2018	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	05/12/2015	97.4600	98.7000	(3,300)	0	0	0	0	(74,400)	(74,400)	11,438	0003	2,500

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
EDZ9	24	5,905,800	EURO$ 90 DAY DEC 19	Cash Flow Hedge- Mortgage Derivatives Products	D1	Interest Rate	12/16/2019	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	05/12/2015	97.1650	98.4300	(3,300)	0	0	0	0	(75,900)	(75,900)	11,406	0003	2,500
1349999. Subtotal - Short Futures - Hedging Other												(487,988)	0	0	0	0	(14,463,960)	(14,463,960)	3,336,525	XXX	XXX
1389999. Subtotal - Short Futures												(487,988)	0	0	0	0	(14,463,960)	(14,463,960)	3,336,525	XXX	XXX
1399999. Subtotal - Hedging Effective												0	0	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other												(487,988)	0	0	0	0	(14,463,960)	(14,463,960)	3,336,525	XXX	XXX
1419999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1449999 - Totals												(487,988)	0	0	0	0	(14,463,960)	(14,463,960)	3,336,525	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits	0	0	0

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0003	Economic Hedge of Bond Portfolio

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
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	0	0	0	(487,988)	0	3,336,525	3,336,525
Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	Y	Y	0	36,577	(4,119,588)	0	36,577	(4,119,588)	0	1,048,945	0
BNP Paribas ROMUWSFPU8MPRO8K5P83	Y	Y	2,943,000	19,263,548	(8,187,264)	8,133,284	23,998,090	(11,001,257)	10,053,834	4,021,427	4,021,427
Citibank, N.A. 570DZWZ7FF32TWEFA76	Y	Y	0	3,025,528	(2,537,324)	488,204	3,025,528	(4,385,193)	0	968,866	968,866
Credit Suisse International E58DKGMJYYYJLN8C3868	Y	Y	0	8,176,667	(9,743,409)	0	8,176,667	(9,797,733)	0	3,000,371	1,433,629
Goldman Sachs International W22LROWP2IHZNBB6K528	Y	Y	0	9,993,840	(10,720,675)	0	9,993,840	(12,347,220)	0	4,526,939	3,800,104
HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	Y	Y	0	2,581,168	(1,505,427)	1,075,741	2,581,168	(2,923,719)	0	1,333,858	1,333,858
ING BANK 3TK20IVIUJ8J3ZU0QE75	Y	Y	0	210,162	0	210,162	210,162	0	210,162	30,188	30,188
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Y	Y	0	3,867,944	(5,080,640)	0	3,867,944	(6,881,573)	0	1,885,160	672,464
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Y	Y	0	6,832	0	6,832	6,832	0	6,832	3,348	3,348
Societe Generale O2RNE8IBXP4R0TD8PU41	Y	Y	0	11,816	0	11,816	11,816	0	11,816	3,324	3,324
Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	Y	Y	10,070,000	14,504,694	(4,795,627)	0	14,504,694	(4,795,627)	0	2,740,661	2,379,728
0299999. Total NAIC 1 Designation			13,013,000	61,678,777	(46,689,955)	9,926,039	66,413,319	(56,251,910)	10,282,644	19,563,088	14,646,936
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Y	Y	5,023,000	4,400,789	0	0	4,400,789	0	0	2,031,645	1,409,433
The Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	Y	Y	11,380,000	7,293,147	0	0	9,628,604	0	0	809,095	0
Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	Y	Y	0	0	(5,313,987)	0	2,490,837	(3,980,574)	0	422,599,779	417,285,792
0399999. Total NAIC 2 Designation			16,403,000	11,693,936	(5,313,987)	0	16,520,230	(3,980,574)	0	425,440,519	418,695,226
0899999. Aggregate Sum of Central Clearing houses			52,689,919	36,821,113	(24,713,145)	0	51,096,993	(42,627,289)	0	51,292,859	10,710,906
0999999 - Gross Totals			82,105,919	110,193,825	(76,717,087)	9,926,039	134,030,542	(103,347,760)	10,282,644	499,632,991	447,389,594
1. Offset per SSAP No. 64				0	0						
2. Net after right of offset per SSAP No. 64				110,193,825	(76,717,087)						

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)
Barclays Bank, PLC	G5GSEF7VJP5I70UK5573	Treasury	912810-PX-0	Treasury Bond Coupon Rate: 4.5	4,653,292	3,385,000	4,050,524	05/15/2038	IV
CME Group Inc./ Goldman Sachs and Co.	SNZ20JLFK8MNNCLQOF39	Treasury	912810-PX-0	Treasury Bond Coupon Rate: 4.5	171,835	125,000	149,576	05/15/2038	I
CME Group Inc./ Morgan Stanley & Co. LLC	SNZ20JLFK8MNNCLQOF39	Treasury	912810-PX-0	Treasury Bond Coupon Rate: 4.5	4,920,402	3,579,307	4,283,034	05/15/2038	I
Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC	549300R4IG1TWPZT5U32	Treasury	912810-PX-0	Treasury Bond Coupon Rate: 4.5	16,074	11,693	13,992	05/15/2038	I
Credit Suisse International	E58DKGMJYYYJLN8C3868	Treasury	912810-PX-0	Treasury Bond Coupon Rate: 4.5	988,395	719,000	860,362	05/15/2038	IV
Goldman Sachs International	W22LROWP2IHZNBB6K528	Treasury	912810-PX-0	Treasury Bond Coupon Rate: 4.5	2,111,509	1,536,000	1,837,993	05/15/2038	IV
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Treasury	912810-PX-0	Treasury Bond Coupon Rate: 4.5	1,180,850	859,000	1,027,888	05/15/2038	IV
MORGAN STANLEY FUTURES	9R7GPTSO7KV3UQJZQ078	Treasury	912810-PX-0	Treasury Bond Coupon Rate: 4.5	5,361,252	3,900,000	4,666,778	05/15/2038	I
CME Group Inc./Morgan Stanley & Co. LLC	SNZ20JLFK8MNNCLQOF39	Cash	000000-00-0	CASH	42,341,300	42,341,300	42,341,300		V
Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC	549300R4IG1TWPZT5U32	Cash	000000-00-0	CASH	138,322	138,322	138,322		V
0199999 - Total					61,883,231	56,594,622	59,369,769	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)
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Cash	000000-00-0	CASH	2,943,000	2,943,000	XXX		IV
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Cash	000000-00-0	CASH	5,023,000	5,023,000	XXX		IV
The Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	Cash	000000-00-0	CASH	11,380,000	11,380,000	XXX		IV
Wells Fargo Bank, N. A.	KB1H1DSPRFMYMCUFXT09	Cash	000000-00-0	CASH	10,070,000	10,070,000	XXX		IV
CME Group Inc./Goldman Sachs and Co.	SNZ20JLFK8MNNCLQOF39	Cash	000000-00-0	CASH	347,221	347,221	XXX		V
CME Group Inc./Morgan Stanley & Co. LLC	SNZ20JLFK8MNNCLQOF39	Cash	000000-00-0	CASH	52,342,698	52,342,698	XXX		V
0299999 - Total					82,105,919	82,105,919	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				0	0	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6599999. Total Bonds				0	0	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
06053P-MJ-3	BAC_14BANK OF AMERICA NA. - USD			600,240	600,000	07/06/2016
06427E-SF-9	BMO_CN_1@CHICAGOBANK OF MONTREAL (CHICAGO) - USD			903,527	902,996	07/13/2016
06427E-SH-5	BMO_CN_1@CHICAGOBANK OF MONTREAL CHICAGO - USD			700,409	700,000	07/13/2016
06417G-DJ-4	BNS_CN_1@HOUSTONBANK OF NOVA SCOTIA (HOUSTON) - USD			994,567	994,000	07/21/2016
05574R-U7-8	BNP_FP@NEWYORKBNP PARIBAS NEW YORK - USD			400,249	400,000	08/09/2016
13606A-PD-4	CM_CN_1@NEWYORKCANADIAN IMP BK COMM NY - USD			1,066,500	1,066,000	08/03/2016
13606A-PZ-5	CM_CN_1@NEWYORKCANADIAN IMP BK COMM NY - USD			1,000,499	1,000,000	08/12/2016
22532X-DK-1	ACA_FP_1@NEWYORKCREDIT AGRICOLE CIB (NEW YORK) - USD			700,353	700,000	07/07/2016
22532X-DS-4	ACA_FP_1@NEWYORKCREDIT AGRICOLE CIB (NEW YORK) - USD			500,319	500,000	08/22/2016
22549V-QG-1	SVBZK_SW_1@NEWYORKCREDIT SUISSE AG (NEW YORK) - USD			926,647	926,000	07/13/2016
22549V-JU-8	SVBZK_SW_1@NEWYORKCREDIT SUISSE NEW YORK - USD			822,483	822,000	07/05/2016
22549V-UU-5	SVBZK_SW_1@NEWYORKCREDIT SUISSE NEW YORK - USD			1,022,790	1,022,000	08/08/2016
46640E-DA-3	JPM_30JP MORGAN SECURITIES LLC (3A3) - USD			900,490	900,000	08/01/2016
46640E-DH-8	JPM_30JP MORGAN SECURITIES LLC (3A3) - USD			1,003,000	1,003,000	09/01/2016
60682A-H2-5	MTFG_JP_6@NEWYORKMITSUBISHI UFJ TR&BK NY - USD			1,000,662	1,000,000	07/22/2016
60682A-G7-5	MTFG_JP_6@NEWYORKMITSUBISHI UFJ TRUST AND BANKIN - USD			1,141,760	1,141,000	07/21/2016
60689D-RM-7	MIZUHO_3@NEWYORKMIZUHO BANK LTD (NEW YORK) - USD			400,258	400,000	08/01/2016
60689D-QG-1	MIZUHO_3@NEWYORKMIZUHO BANK LTD/NY - USD			700,468	700,000	07/06/2016
60689D-QT-3	MIZUHO_3@NEWYORKMIZUHO BANK LTD/NY - USD			862,603	862,000	07/13/2016
60689D-SF-1	MIZUHO_3@NEWYORKMIZUHO BANK LTD/NY - USD			751,480	751,000	08/05/2016
65602T-M7-3	NORZ_JP_1@NEWYORKNORINCHUKIN BANK (NEW YORK) - USD			900,599	900,000	07/21/2016
65602T-M3-2	NORZ_JP_1@NEWYORKNORINCHUKIN BANK NY - USD			906,414	906,000	07/15/2016
67984R-AV-1	OLDLIOLD LINE FUNDING CORPORATION AB - USD			900,090	900,000	08/01/2016
21684B-N4-2	RABO_NA_1@NEWYORKRABOBANK NEDERLAND NY - USD			700,000	700,000	09/06/2016
78009N-YS-9	RY_CN_3@NEWYORKROYAL BANK OF CANADA NY - USD			700,201	700,000	07/05/2016
83369T-2K-2	SOCGEN@NEWYORKSOCIETE GENERALE SA (NEW YORK) - USD			1,200,000	1,200,000	09/16/2016
86563Q-PD-6	SUMIBK_3@NEWYORKSUMITOMO MITSUI BANK NY - USD			800,578	800,000	07/08/2016
86563Q-RJ-1	SUMIBK_3@NEWYORKSUMITOMO MITSUI BANK NY - USD			600,205	600,003	05/27/2016
86563Q-TN-0	SUMIBK_3@NEWYORKSUMITOMO MITSUI BANKING CORP (N - USD			1,000,620	1,000,000	08/10/2016
86563K-2E-2	SUMITR_JP_4@NEWYORKSUMITOMO MITSUI TRUST BANK, LTD - USD			900,651	900,000	07/22/2016
86563K-2B-8	SUMITR_JP_4@NEWYORKSUMITOMO MITSUI TRUST NY - USD			803,585	803,000	07/20/2016
86563K-3M-3	SUMITR_JP_4@NEWYORKSUMITOMO MITSUI TRUST NY. - USD			426,000	426,000	09/02/2016
86958D-P9-7	SHBA_SS_1@NEWYORKSVENSKA HANDELSBANKEN AB (NEW Y - USD			917,399	917,000	07/25/2016
86958D-L8-3	SHBA_SS_1@NEWYORKSVENSKA HANDELSBANKEN NY - USD			818,333	818,000	07/01/2016
89113E-Z9-0	TD_CN_2@NEW YORKTORONTO DOMINION BANK NY - USD			802,469	802,000	07/15/2016
89233A-MB-2	TOYOTA_JPTOYOTA MOTOR CREDIT CORP CPIB 0 - USD			1,076,000	1,076,000	09/06/2016
90267R-5E-5	UBSN_VX6@STAMFORDUBS AG STAMFORD CT - USD			900,583	900,000	08/02/2016
90267R-5P-0	UBSN_VX6@STAMFORDUBS AG STAMFORD CT - USD			920,562	920,000	08/12/2016
94988E-LP-1	WFC_2WELLS FARGO BANK NA - USD			846,156	846,000	05/06/2016
94988E-MX-3	WFC_2WELLS FARGO BANK NA - USD			762,427	762,000	07/05/2016
94988E-NR-5	WFC_2WELLS FARGO BANK NA - USD			500,292	500,000	07/14/2016
94988E-QQ-4	WFC_2WELLS FARGO BANK NA - USD			500,257	500,000	08/09/2016
8999999. Total - Short-Term Invested Assets (Schedule DA type)				34,282,724	34,265,999	XXX
03785D-DJ-2	AAPL_1APPLE INC 42D 4/18/2016 - USD			920,839	920,852	04/18/2016
14912D-D7-1	CAT1_1CATERPILLAR FINANCIAL SERVICES - USD			99,994	99,994	04/07/2016
16677J-DD-5	CVXCHEVRON CORP 42D 4/13/2016 - USD			1,337,838	1,337,862	04/13/2016
16677J-DL-7	CVXCHEVRON CORP 42D 4/20/2016 - USD			601,881	601,873	04/20/2016
16677J-DU-7	CVXCHEVRON CORP 42D 4/28/2016 - USD			393,887	393,885	04/28/2016
43851T-E2-8	HONHONEYWELL INTERNATIONAL 42D 5/2 - USD			1,189,573	1,189,580	05/02/2016
43851T-E5-1	HONHONEYWELL INTERNATIONAL 42D 5/5 - USD			1,131,548	1,131,562	05/05/2016
24423M-DD-9	DE_3JOHN DEERE FINANCIAL LTD 42D 4/ - USD			1,066,874	1,066,858	04/13/2016
59515M-EB-7	MSFTMICROSOFT CORP 42D 5/11/2016 - USD			1,300,464	1,300,465	05/11/2016
6698M4-ER-9	NOVART_4NOVARTIS FINANCE CORP 42D 5/25/ - USD			1,308,215	1,308,077	05/25/2016
80686B-D4-7	SLB_4SCHLUMBERGER INVESTMENT 42D 4/4 - USD			1,269,956	1,269,957	04/04/2016
80686B-D5-4	SLB_4SCHLUMBERGER INVESTMENT 42D 4/5 - USD			1,291,943	1,291,941	04/05/2016
129996-10-7	DBREPODEUTSCHE A (T Bills, Notes, Bon - USD			24,655,953	24,655,953	04/01/2016
129996-11-6	HSBCREPOHSBC A (T Bills, Notes, Bonds & - USD			24,626,786	24,626,786	04/01/2016
129996-10-9	JPMREPOJP A (T Bills, Notes, Bonds & S - USD			10,410,053	10,410,053	04/01/2016
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				71,605,804	71,605,697	XXX
9999999 - Totals				105,888,529	105,871,696	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 20,694,845 Book/Adjusted Carrying Value $ 20,677,929
2. Average balance for the year to date Fair Value $ 65,879,877 Book/Adjusted Carrying Value $ 65,877,060
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 105,871,696 NAIC 2 $ 0 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
NONE						
9999999 - Totals						XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ .... Book/Adjusted Carrying Value $ ....
2. Average balance for the year to date Fair Value $ .... Book/Adjusted Carrying Value $ ....

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
				Amount of Interest Received	Amount of Interest Accrued	6	7	8	
Depository		Code	Rate of Interest	During Current Quarter	at Current Statement Date	First Month	Second Month	Third Month	*
Bank of America, N. A.	Charlotte, NC		0.000	0	0	(44,037,533)	(25,814,507)	(13,007,719)	XXX
JPMorgan Chase Bank, N.A.	Columbus, OH		0.000	0	0	83,629,257	68,300,126	53,495,714	XXX
Royal Bank of Canada	Toronto, Ontario		0.000	0	0	10,863,356	10,836,574	11,058,238	XXX
The Bank of New York Mellon	New York, NY		0.010	4,144	0	159,655,851	214,146,181	177,525,260	XXX
Wells Fargo Bank, N.A.	Sioux Falls, SD		0.000	0	0	24,291,418	13,609,953	4,074,310	XXX
0199998. Deposits in ... 5 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	683	0	286,754	276,825	279,941	XXX
0199999. Totals - Open Depositories		XXX	XXX	4,827	0	234,689,103	281,355,152	233,425,744	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	4,827	0	234,689,103	281,355,152	233,425,744	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash		XXX	XXX	4,827	0	234,689,103	281,355,152	233,425,744	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
FHLB VA		03/30/2016	0.170	04/11/2016	18,749,114	0	88
FNMA DC		03/31/2016	0.200	04/04/2016	31,249,479	0	0
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations					49,998,593	0	88
0599999. Total - U.S. Government Bonds					49,998,593	0	88
1099999. Total - All Other Government Bonds					0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Total - U.S. Political Subdivisions Bonds					0	0	0
3199999. Total - U.S. Special Revenues Bonds					0	0	0
CORNING INC NY		03/17/2016	0.801	05/17/2016	2,996,933	0	1,000
DOMINION RESOURCES INC. VA		03/15/2016	0.882	06/06/2016	1,996,773	0	831
EI DU PONT DE NEMOURS & CO DE		03/15/2016	0.821	04/25/2016	3,997,813	0	1,549
LYONDELLBASELL INVESTMENT LLC		03/30/2016	0.751	05/24/2016	3,995,583	0	83
MONDELEZ INTERNATIONAL INC IL		03/11/2016	0.811	05/20/2016	3,995,590	0	1,890
MONSANTO COMPANY MO		03/14/2016	0.902	06/08/2016	3,993,200	0	1,800
THOMSON REUTERS CORPORATION NY		03/11/2016	0.911	05/09/2016	3,996,158	0	2,123
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					24,972,050	0	9,276
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					24,972,050	0	9,276
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					74,970,643	0	9,364
7899999. Total - Residential Mortgage-Backed Securities					0	0	0
7999999. Total - Commercial Mortgage-Backed Securities					0	0	0
8099999. Total - Other Loan-Backed and Structured Securities					0	0	0
8399999. Total Bonds					74,970,643	0	9,364
8699999 - Total Cash Equivalents					74,970,643	0	9,364