



ANNUAL STATEMENT

For the Year Ended December 31, 2016
of the Condition and Affairs of the

HARTFORD LIFE INSURANCE COMPANY

NAIC Group Code.....91, 91 (Current Period) (Prior Period)	NAIC Company Code..... 88072	Employer's ID Number..... 06-0974148
Organized under the Laws of CT	State of Domicile or Port of Entry CT	Country of Domicile US
Incorporated/Organized..... February 16, 1978	Commenced Business..... January 1, 1979	
Statutory Home Office	One Hartford Plaza..... Hartford CT US 06155-0001 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	One Hartford Plaza..... Hartford CT US 06155-0001 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	860-547-5000 <i>(Area Code) (Telephone Number)</i>
Mail Address	One Hartford Plaza..... Hartford CT US 06155-0001 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	One Hartford Plaza..... Hartford CT US 06155-0001 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	860-547-5000 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	www.thehartford.com	
Statutory Statement Contact	Andrew G. Helming <i>(Name)</i> statement.questions@thehartford.com <i>(E-Mail Address)</i>	860-547-9698 <i>(Area Code) (Telephone Number) (Extension)</i> 860-757-1131 <i>(Fax Number)</i>

OFFICERS

Name	Title	Name	Title
1. Brion Scott Johnson	President and Chairman of the Board	2. Peter Francis Sannizzaro	SVP, CFO and CAO
3. Robert William Paiano	SVP and Treasurer	4. Michael Robert Hazel	VP and Controller

OTHER


Craig Douglas Morrow	VP and Appointed Actuary	Lisa Sue Levin	Corporate Secretary
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DIRECTORS OR TRUSTEES

Brion Scott Johnson	Robert William Paiano	Matthew James Poznar
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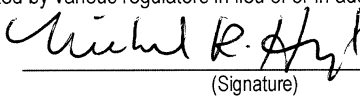
State of..... Connecticut
County of..... Hartford

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.



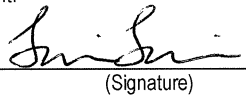
(Signature)
Brion S. Johnson
1. (Printed Name)

President and Chairman of the Board
(Title)



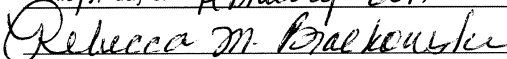
(Signature)
Michael R. Hazel
2. (Printed Name)

Vice President and Controller
(Title)

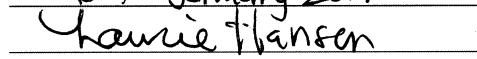


(Signature)
Lisa S. Levin
3. (Printed Name)

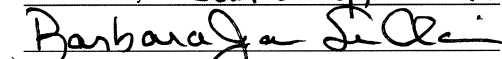
Corporate Secretary
(Title)

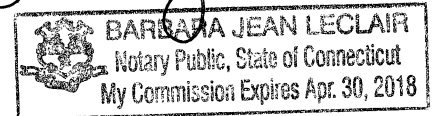
Subscribed and sworn to before me
This 1st day of February 2017


REBECCA M. BIALKOWSKI
NOTARY PUBLIC
MY COMMISSION EXPIRES 11/30/18

Subscribed and sworn to before me
This 23rd day of January 2017


LAURIE HANSEN
NOTARY PUBLIC
State of Connecticut
My Commission Expires
December 31, 2018

Subscribed and sworn to before me
This 27th day of January, 2017.



BARBARA JEAN LECLAIR
Notary Public, State of Connecticut
My Commission Expires Apr. 30, 2018

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

ASSETS

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1. Bonds (Schedule D).....	12,788,785,992	0	12,788,785,992	12,985,832,332
2. Stocks (Schedule D):				
2.1 Preferred stocks.....	58,680,329	0	58,680,329	55,782,964
2.2 Common stocks.....	2,100,872,906	10,764,534	2,090,108,372	2,752,270,918
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens.....	1,606,623,807	0	1,606,623,807	1,522,265,463
3.2 Other than first liens.....	0	0	0	0
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	71,057,734	0	71,057,734	75,324,903
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....57,342,814, Schedule E-Part 1), cash equivalents (\$.....0, Schedule E-Part 2) and short-term investments (\$.....420,566,180, Schedule DA).....	477,908,994	0	477,908,994	352,432,513
6. Contract loans (including \$.....0 premium notes).....	1,313,068,416	0	1,313,068,416	1,313,493,810
7. Derivatives (Schedule DB).....	380,024,216	0	380,024,216	398,926,091
8. Other invested assets (Schedule BA).....	913,303,106	565,633	912,737,473	1,182,082,571
9. Receivables for securities.....	15,958,874	0	15,958,874	26,890,565
10. Securities lending reinvested collateral assets (Schedule DL).....	274,308,205	0	274,308,205	10,362,122
11. Aggregate write-ins for invested assets.....	115,281,136	0	115,281,136	104,136,596
12. Subtotals, cash and invested assets (Lines 1 to 11).....	20,115,873,714	11,330,167	20,104,543,547	20,779,800,847
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	293,911,463	0	293,911,463	277,294,954
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	70,887	0	70,887	0
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	0	0	0	0
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	13,909,540	0	13,909,540	11,492,035
16.2 Funds held by or deposited with reinsured companies.....	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts.....	134,054,306	0	134,054,306	122,759,138
17. Amounts receivable relating to uninsured plans.....	680	0	680	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	24,815,882	0	24,815,882	0
18.2 Net deferred tax asset.....	1,143,156,242	754,180,659	388,975,583	471,119,123
19. Guaranty funds receivable or on deposit.....	14,361,664	0	14,361,664	23,397,691
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.....	5,678,414	0	5,678,414	29,454,485
24. Health care (\$.....0) and other amounts receivable.....	16,531	0	16,531	28,534
25. Aggregate write-ins for other-than-invested assets.....	80,695,198	12,676,900	68,018,297	28,553,011
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	21,826,544,521	778,187,727	21,048,356,794	21,743,899,819
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	90,401,597,400	127,338	90,401,470,063	92,676,964,911
28. TOTAL (Lines 26 and 27).....	112,228,141,921	778,315,064	111,449,826,857	114,420,864,730

DETAILS OF WRITE-INS

1101. Collateral on derivatives.....	115,281,136	0	115,281,136	104,136,596
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....	115,281,136	0	115,281,136	104,136,596
2501. Disbursements and items not allocated.....	80,695,198	12,676,900	68,018,297	28,553,011
2502.....	0	0	0	0
2503.....	0	0	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	80,695,198	12,676,900	68,018,297	28,553,011

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Year	2 Prior Year
1. Aggregate reserve for life contracts \$.....11,891,636,445 (Exhibit 5, Line 9999999) less \$.....0 included in Line 6.3 (including \$.....10,977,022 Modco Reserve).....	11,891,636,445	11,925,457,236
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	0	0
3. Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$.....0 Modco Reserve).....	2,492,724,274	2,623,448,455
4. Contract claims:		
4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11).....	157,780,484	155,789,905
4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11).....	0	0
5. Policyholders' dividends \$.....0 and coupons \$.....0 due and unpaid (Exhibit 4, Line 10).....	0	0
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....	1,653,778	1,612,399
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 (Exhibit 1, Part 1, Col. 1, sum of Lines 4 and 14).....	0	0
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 \$.....2,789,200 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....	280,888,912	282,808,525
9.3 Other amounts payable on reinsurance, including \$.....0 assumed and \$.....115,986,367 ceded.....	115,986,367	193,015,631
9.4 Interest Maintenance Reserve (IMR, Line 6).....	176,438,175	113,942,441
10. Commissions to agents due or accrued - life and annuity contracts \$.....8,358,590, accident and health \$.....719,654 and deposit-type contract funds \$.....0.....	9,078,244	9,669,963
11. Commissions and expense allowances payable on reinsurance assumed.....	0	0
12. General expenses due or accrued (Exhibit 2, Line 12, Col. 6).....	126,271,132	142,451,545
13. Transfers to Separate Accounts due or accrued (net) (including \$.....(244,532,420) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(727,344,033)	(815,628,173)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5).....	998,508	22,031,772
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	0	108,651,215
15.2 Net deferred tax liability.....	0	0
16. Unearned investment income.....	4,152,660	4,883,638
17. Amounts withheld or retained by company as agent or trustee.....	0	1,067,681
18. Amounts held for agents' account, including \$.....1,935,242 agents' credit balances.....	1,951,773	1,563,554
19. Remittances and items not allocated.....	27,604,587	78,023,561
20. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0
21. Liability for benefits for employees and agents if not included above.....	0	0
22. Borrowed money \$.....20,381,000 and interest thereon \$.....54,490.....	20,435,490	38,359,158
23. Dividends to stockholders declared and unpaid.....	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve (AVR Line 16, Col. 7).....	318,914,990	349,113,120
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....	0	430,970
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....	0	0
24.04 Payable to parent, subsidiaries and affiliates.....	4,968,033	0
24.05 Drafts outstanding.....	55,549,462	57,522,808
24.06 Liability for amounts held under uninsured plans.....	0	0
24.07 Funds held under coinsurance.....	189,549,973	174,544,935
24.08 Derivatives.....	708,699,236	745,228,954
24.09 Payable for securities.....	70,879,438	41,344,397
24.10 Payable for securities lending.....	274,308,205	10,362,122
24.11 Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	447,194,696	538,102,590
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	16,650,320,827	16,803,798,403
27. From Separate Accounts Statement.....	90,401,597,400	92,677,595,180
28. Total liabilities (Line 26 and 27).....	107,051,918,228	109,481,393,582
29. Common capital stock.....	5,690,000	5,690,000
30. Preferred capital stock.....	0	0
31. Aggregate write-ins for other-than-special surplus funds.....	0	0
32. Surplus notes.....	0	0
33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1).....	3,020,701,945	3,772,201,966
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	1,371,516,685	1,161,579,181
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 30 \$.....0).....	0	0
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	4,392,218,629	4,933,781,147
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55).....	4,397,908,629	4,939,471,147
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	111,449,826,857	114,420,864,730

DETAILS OF WRITE-INS

2501. Accrued interest on derivatives in a liability position.....	227,908,320	201,593,960
2502. Payable for repurchase agreements.....	118,243,125	248,911,687
2503. Other liabilities - abandoned property unpaid funds.....	41,021,767	30,745,280
2598. Summary of remaining write-ins for Line 25 from overflow page.....	60,021,484	56,851,663
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	447,194,696	538,102,590
3101.	0	0
3102.	0	0
3103.	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 through 3103 plus 3198) (Line 31 above).....	0	0
3401.	0	0
3402.	0	0
3403.	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above).....	0	0

HARTFORD LIFE INSURANCE COMPANY

SUMMARY OF OPERATIONS

	1 Current Year	2 Prior Year
1. Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	542,563,725	1,406,905,646
2. Considerations for supplementary contracts with life contingencies	22,236,766	21,918,920
3. Net investment income (Exhibit of Net Investment Income, Line 17)	1,607,435,934	896,432,371
4. Amortization of Interest Maintenance Reserve (IMR) (Line 5)	10,639,285	17,946,150
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0
6. Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	16,068,748	43,818,507
7. Reserve adjustments on reinsurance ceded	(1,822,254,386)	(1,297,945,389)
8. Miscellaneous Income:		
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	851,361,860	857,957,247
8.2 Charges and fees for deposit-type contracts	0	0
8.3 Aggregate write-ins for miscellaneous income	91,742,151	101,915,480
9. Totals (Lines 1 to 8.3)	1,319,794,082	2,048,948,931
10. Death benefits	480,359,733	410,206,862
11. Matured endowments (excluding guaranteed annual pure endowments)	202,762	366,587
12. Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	712,425,843	703,989,406
13. Disability benefits and benefits under accident and health contracts	35,087	529,462
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0
15. Surrender benefits and withdrawals for life contracts	2,855,600,797	3,888,099,161
16. Group conversions	0	0
17. Interest and adjustments on contract or deposit-type contract funds	156,367,097	154,850,622
18. Payments on supplementary contracts with life contingencies	21,530,802	26,363,987
19. Increase in aggregate reserves for life and accident and health contracts	(33,820,791)	772,813,869
20. Totals (Lines 10 to 19)	4,192,701,329	5,957,219,957
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	66,085,632	95,558,336
22. Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	53,743	(30,012)
23. General insurance expenses (Exhibit 2, Line 10, Columns 1, 2, 3 and 4)	134,620,424	146,989,337
24. Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	3,410,882	9,264,971
25. Increase in loading on deferred and uncollected premiums	0	(872)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(4,102,987,812)	(4,435,120,633)
27. Aggregate write-ins for deductions	7,448,621	(5,683,381)
28. Totals (Lines 20 to 27)	301,332,820	1,768,197,704
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	1,018,461,263	280,751,228
30. Dividends to policyholders	2,974,847	2,968,439
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	1,015,486,416	277,782,788
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(26,589,220)	(31,706,001)
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)	1,042,075,636	309,488,789
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....19,088,514 (excluding taxes of \$.....25,728,190 transferred to the IMR)	(90,153,852)	(14,304,316)
35. Net income (Line 33 plus Line 34)	951,921,784	295,184,473
CAPITAL AND SURPLUS ACCOUNT		
36. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	4,939,471,147	5,564,442,201
37. Net income (Line 35)	951,921,784	295,184,473
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....(13,434,097)	(697,305,902)	160,672,893
39. Change in net unrealized foreign exchange capital gain (loss)	6,689,034	144,738
40. Change in net deferred income tax	(48,810,614)	705,804
41. Change in nonadmitted assets	(33,185,898)	(107,884,791)
42. Change in liability for reinsurance in unauthorized and certified companies	430,970	82,439
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0	0
44. Change in asset valuation reserve	30,198,130	30,830,109
45. Change in treasury stock, (Page 3, Lines 36.1 and 36.2 Col. 2 minus Col. 1)	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	0	0
47. Other changes in surplus in Separate Accounts Statement	0	0
48. Change in surplus notes	0	0
49. Cumulative effect of changes in accounting principles	0	0
50. Capital changes:		
50.1 Paid in	0	0
50.2 Transferred from surplus (Stock Dividend)	0	0
50.3 Transferred to surplus	0	0
51. Surplus adjustment:		
51.1 Paid in	(751,500,021)	(1,001,788,104)
51.2 Transferred to capital (Stock Dividend)	0	0
51.3 Transferred from capital	0	0
51.4 Change in surplus as a result of reinsurance	0	0
52. Dividends to stockholders	0	0
53. Aggregate write-ins for gains and losses in surplus	0	(2,918,615)
54. Net change in capital and surplus for the year (Lines 37 through 53)	(541,562,518)	(624,971,055)
55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	4,397,908,629	4,939,471,147
DETAILS OF WRITE-INS		
08.301. Other investment management fees	65,644,650	69,800,397
08.302. Miscellaneous income	24,026,761	29,292,885
08.303. Separate Account loads	2,070,740	2,822,198
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	91,742,151	101,915,480
2701. IMR adjustment on reinsurance ceded	16,063,072	0
2702. Modco adjustment	(1,447,483)	(1,379,897)
2703. Miscellaneous deductions	(3,519,967)	(22,374,923)
2798. Summary of remaining write-ins for Line 27 from overflow page	(3,647,000)	18,071,439
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	7,448,621	(5,683,381)
5301. Gain on inforce reinsurance	0	(2,918,615)
5302.	0	0
5303.	0	0
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	0	(2,918,615)

CASH FLOW

	1 Current Year	2 Prior Year
CASH FROM OPERATIONS		
1. Premiums collected net of reinsurance.....	464,496,864	356,958,414
2. Net investment income.....	1,587,681,246	854,951,722
3. Miscellaneous income.....	(863,081,627)	(297,172,770)
4. Total (Lines 1 through 3).....	1,189,096,483	914,737,365
5. Benefit and loss related payments.....	4,315,273,479	5,108,566,492
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(4,191,271,952)	(4,509,957,845)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	185,103,279	211,102,190
8. Dividends paid to policyholders.....	2,933,468	1,717,380
9. Federal and foreign income taxes paid (recovered) net of \$.....44,816,704 tax on capital gains (losses).....	151,694,581	(375,416)
10. Total (Lines 5 through 9).....	463,732,855	811,052,801
11. Net cash from operations (Line 4 minus Line 10).....	725,363,628	103,684,564
CASH FROM INVESTMENTS		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds.....	5,087,578,675	5,059,285,915
12.2 Stocks.....	59,546,178	1,171,716,506
12.3 Mortgage loans.....	111,256,451	240,206,102
12.4 Real estate.....	0	0
12.5 Other invested assets.....	388,676,952	226,144,158
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(4,740,224)	668
12.7 Miscellaneous proceeds.....	40,466,731	134,921,150
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	5,682,784,762	6,832,274,499
13. Cost of investments acquired (long-term only):		
13.1 Bonds.....	4,705,374,271	5,664,539,899
13.2 Stocks.....	100,662,415	96,154,925
13.3 Mortgage loans.....	195,495,000	325,208,673
13.4 Real estate.....	227,271	5,067,452
13.5 Other invested assets.....	149,863,483	177,586,936
13.6 Miscellaneous applications.....	338,408,451	112,336,342
13.7 Total investments acquired (Lines 13.1 to 13.6).....	5,490,030,891	6,380,894,228
14. Net increase (decrease) in contract loans and premium notes.....	(425,393)	43,867,936
15. Net cash from investments (Line 12.8 minus Lines 13.7 minus Line 14).....	193,179,265	407,512,335
CASH FROM FINANCING AND MISCELLANEOUS SOURCES		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes.....	0	0
16.2 Capital and paid in surplus, less treasury stock.....	(750,000,000)	(1,000,000,000)
16.3 Borrowed funds.....	(17,909,000)	(31,796,768)
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	(130,724,182)	(143,839,638)
16.5 Dividends to stockholders.....	0	0
16.6 Other cash provided (applied).....	105,566,771	105,129,101
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6).....	(793,066,412)	(1,070,507,305)
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).....	125,476,481	(559,310,406)
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year.....	352,432,513	911,742,919
19.2 End of year (Line 18 plus Line 19.1).....	477,908,994	352,432,513

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

20.0001	IMR adjustment on reinsurance ceded.....	16,063,072	0
20.0002	Reinsurance recapture non-cash - bonds purchased.....	88,427,081	359,037,387
20.0003	Reinsurance recapture non-cash - preferred stock.....	0	12,501,428
20.0004	Reinsurance recapture non-cash - mortgage loans.....	0	71,598,604
20.0005	Reinsurance recapture non-cash - accrued interest on bonds, mortgages and policy loans.....	0	9,249,299
20.0006	Reinsurance recapture non-cash - unearned interest.....	0	(2,507,711)
20.0007	Reinsurance recapture non-cash - policy loans.....	0	565,113,857
20.0008	Reinsurance recapture non-cash - premiums assumed.....	(88,427,081)	(1,014,992,864)
20.0009	Non-cash proceeds from invested asset exchanges - bonds, common stocks and other invested assets.....	(957,667,456)	(234,722,959)
20.0010	Non-cash acquisitions from invested asset exchanges - bonds, common stocks and other invested assets.....	(957,667,456)	(234,722,959)
20.0011	Capital contribution from parent to settle intercompany balances related to stock compensation.....	(1,500,021)	(1,788,104)
20.0012	Capital contribution to subsidiary to settle intercompany balances related to stock compensation.....	(537,668)	(716,004)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

	1 Total	2 Industrial Life	Ordinary			6 Credit Life (Group and Individual)	Group		Accident and Health			12 Aggregate of All Other Lines of Business
			3 Life Insurance	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance(a)	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other	
1. Premiums and annuity considerations for life and accident and health contracts.....	542,563,725	0	(50,124,165)	208,828,438	0	0	(49,536,386)	433,360,647	0	0	35,191	0
2. Considerations for supplementary contracts with life contingencies.....	22,236,766	0	0	0	22,236,766	0	0	0	0	0	0	0
3. Net investment income.....	1,607,435,934	0	27,456,219	582,723,557	3,950,908	0	86,426,303	154,043,663	0	0	5,684	752,829,600
4. Amortization of Interest Maintenance Reserve (IMR).....	10,639,285	0	(1,480,981)	16,070,319	0	0	(1,246,201)	0	0	0	0	(2,703,852)
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0	0	0	0	0	0	0	0	0	0	0	0
6. Commissions and expense allowances on reinsurance ceded.....	16,068,748	0	2,543,582	0	0	0	1,851,847	4,464,062	7,207,989	0	1,268	0
7. Reserve adjustments on reinsurance ceded.....	(1,822,254,386)	0	(104,583,210)	(3,532,436)	0	0	0	(1,714,138,739)	0	0	0	0
8. Miscellaneous Income:												
8.1 Fees associated with income from investment management, administration and contract guarantees from S/A.....	851,361,860	0	206,015,615	183,026,804	0	0	379,257,272	83,062,169	0	0	0	0
8.2 Charges and fees for deposit-type contracts.....	0	0	0	0	0	0	0	0	0	0	0	0
8.3 Aggregate write-ins for miscellaneous income.....	91,742,151	0	1,203,466	28,271,044	112,338	0	(62,828,682)	124,983,985	0	0	0	0
9. Totals (Lines 1 to 8.3).....	1,319,794,082	0	81,030,526	1,015,387,725	26,300,012	0	353,924,153	(914,224,214)	7,207,989	0	42,143	750,125,748
10. Death benefits.....	480,359,733	0	173,345,537	0	0	0	307,014,196	0	0	0	0	0
11. Matured endowments (excluding guaranteed annual pure endowments).....	202,762	0	15,639	0	0	0	187,123	0	0	0	0	0
12. Annuity benefits.....	712,425,843	0	0	538,727,022	0	0	0	173,698,821	0	0	0	0
13. Disability benefits and benefits under accident and health contracts.....	35,087	0	0	0	0	0	0	0	(8)	0	35,095	0
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0	0	0	0	0	0	0	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	2,855,600,797	0	3,326,528	2,119,018,218	0	0	74,756,921	658,499,130	0	0	0	0
16. Group conversions.....	0	0	0	0	0	0	0	0	0	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	156,367,097	0	5,193,123	131,722,213	463,644	0	7,478,821	11,509,296	0	0	0	0
18. Payments on supplementary contracts with life contingencies.....	21,530,802	0	0	0	21,530,802	0	0	0	0	0	0	0
19. Increase in aggregate reserves for life and accident and health contracts.....	(33,820,791)	0	(7,077,453)	(42,725,520)	814,168	0	(11,658)	15,179,671	0	0	0	0
20. Totals (Lines 10 to 19).....	4,192,701,329	0	174,803,374	2,746,741,932	22,808,614	0	389,425,403	858,886,919	(8)	0	35,095	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	66,085,632	0	3,061,715	45,839,863	0	0	4,465,135	4,226,469	8,492,449	0	0	0
22. Commissions and expense allowances on reinsurance assumed.....	53,743	0	9,970	43,773	0	0	0	0	0	0	0	0
23. General insurance expenses.....	134,620,424	0	16,660,562	62,394,538	235,338	0	42,642,473	12,529,554	0	0	0	157,959
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	3,410,882	0	464,450	2,270,580	0	0	2,143,102	51,236	(1,281,721)	0	0	(236,765)
25. Increase in loading on deferred and uncollected premiums.....	0	0	0	0	0	0	0	0	0	0	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(4,102,987,812)	0	(110,630,179)	(2,037,371,069)	0	0	(103,506,654)	(1,851,479,910)	0	0	0	0
27. Aggregate write-ins for deductions.....	7,448,621	0	(4,816,195)	13,974,678	0	0	(3,277)	(192,734)	0	0	0	(1,513,850)
28. Totals (Lines 20 to 27).....	301,332,820	0	79,553,697	833,894,296	23,043,952	0	335,166,182	(975,978,466)	7,210,720	0	35,095	(1,592,656)
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	1,018,461,263	0	1,476,829	181,493,429	3,256,060	0	18,757,971	61,754,252	(2,731)	0	7,048	751,718,404
30. Dividends to policyholders.....	2,974,847	0	2,974,847	0	0	0	0	0	0	0	0	0
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	1,015,486,416	0	(1,498,018)	181,493,429	3,256,060	0	18,757,971	61,754,252	(2,731)	0	7,048	751,718,404
32. Federal income taxes incurred (excluding tax on capital gains).....	(26,589,220)	0	(25,510,552)	(29,131,281)	(37,871)	0	7,367,318	20,119,729	(956)	0	2,467	601,927
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).....	1,042,075,636	0	24,012,534	210,624,710	3,293,932	0	11,390,653	41,634,524	(1,775)	0	4,581	751,116,477

DETAILS OF WRITE-INS

08.301. Other investment management fees.....	65,644,650	0	(846,566)	12,572,496	112,338	0	(75,836,651)	129,643,033	0	0	0	0
08.302. Miscellaneous income.....	24,026,761	0	2,050,032	13,645,329	0	0	13,007,969	(4,676,569)	0	0	0	0
08.303. Separate Account loads.....	2,070,740	0	0	2,053,219	0	0	0	17,521	0	0	0	0
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0	0	0	0	0	0	0	0	0	0
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above).....	91,742,151	0	1,203,466	28,271,044	112,338	0	(62,828,682)	124,983,985	0	0	0	0
2701. IMR adjustment on reinsurance ceded.....	16,063,072	0	0	16,063,072	0	0	0	0	0	0	0	0
2702. Modco adjustment.....	(1,447,483)	0	0	(1,269,069)	0	0	0	(178,415)	0	0	0	0
2703. Miscellaneous deductions.....	(3,519,967)	0	(1,169,195)	(819,325)	0	0	(3,277)	(14,320)	0	0	0	(1,513,850)
2798. Summary of remaining write-ins for Line 27 from overflow page.....	(3,647,000)	0	(3,647,000)	0	0	0	0	0	0	0	0	0
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above).....	7,448,621	0	(4,816,195)	13,974,678	0	0	(3,277)	(192,734)	0	0	0	(1,513,850)

(a) Includes the following amounts for FEGLI/SGLI: Line 1.....0 Line 10.....0 Line 16.....0 Line 23.....0 Line 24.....0.

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR

	1 Total	2 Industrial Life	Ordinary			6 Credit Life (Group and Individual)	Group	
			3 Life Insurance	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance	8 Annuities
Involving Life or Disability Contingencies (Reserves)								
(Net of Reinsurance Ceded)								
1. Reserve December 31, prior year.....	11,925,457,239	0	629,952,282	8,034,278,913	67,639,974	0	1,312,912,805	1,880,673,265
2. Tabular net premiums or considerations.....	469,326,214	0	56,226,592	166,198,340	22,236,766	0	134,896,191	89,768,325
3. Present value of disability claims incurred.....	0	0	0	0	XXX	0	0	0
4. Tabular interest.....	568,907,973	0	25,081,496	381,715,700	78,465	0	74,710,914	87,321,398
5. Tabular less actual reserve released.....	0	0	0	0	0	0	0	0
6. Increase in reserve on account of change in valuation basis.....	0	0	0	0	0	0	0	0
7. Other increases (net).....	13,915,447	0	7,675,623	6,189,070	29,739	0	5,773	15,242
8. Totals (Lines 1 to 7).....	12,977,606,873	0	718,935,993	8,588,382,023	89,984,944	0	1,522,525,683	2,057,778,230
9. Tabular cost.....	232,214,512	0	86,375,078	0	XXX	0	145,839,434	0
10. Reserves released by death.....	71,510,299	0	7,790,799	XXX	XXX	0	63,719,500	XXX
11. Reserves released by other terminations (net).....	182,295,692	0	1,895,287	182,128,448	0	0	32,182	(1,760,225)
12. Annuity, supplementary contract, and disability payments involving life contingencies.....	707,158,175	0	0	485,047,241	21,530,802	0	0	200,580,132
13. Net transfers to or (from) Separate Accounts.....	(107,208,254)	0	0	(71,947,291)	0	0	33,419	(35,294,382)
14. Total deductions (Lines 9 to 13).....	1,085,970,424	0	96,061,164	595,228,398	21,530,802	0	209,624,535	163,525,525
15. Reserve December 31, current year.....	11,891,636,449	0	622,874,829	7,993,153,625	68,454,142	0	1,312,901,148	1,894,252,705

7

EXHIBIT OF NET INVESTMENT INCOME

	1 Collected During Year	2 Earned During Year
1. U.S. government bonds.....	(a).....42,393,396	.....39,228,379
1.1 Bonds exempt from U.S. tax.....	(a).....0	.....0
1.2 Other bonds (unaffiliated).....	(a).....610,440,057	.....615,334,899
1.3 Bonds of affiliates.....	(a).....0	.....0
2.1 Preferred stocks (unaffiliated).....	(b).....3,343,340	.....3,373,336
2.11 Preferred stocks of affiliates.....	(b).....0	.....0
2.2 Common stocks (unaffiliated).....	.....4,146,828	.....4,179,881
2.21 Common stocks of affiliates.....	.....750,000,000	.....750,000,000
3. Mortgage loans.....	(c).....74,534,947	.....74,845,225
4. Real estate.....	(d).....0	.....12,623,438
5. Contract loans.....	.....83,064,073	.....82,960,610
6. Cash, cash equivalents and short-term investments.....	(e).....3,168,437	.....3,146,699
7. Derivative instruments.....	(f).....(18,826,185)	.....(29,769,186)
8. Other invested assets.....	.....100,935,646	.....100,935,646
9. Aggregate write-ins for investment income.....	.....(1,848,533)	.....(1,798,032)
10. Total gross investment income.....	.....1,651,352,007	.....1,655,060,896
11. Investment expenses.....		(g).....40,252,451
12. Investment taxes, licenses and fees, excluding federal income taxes.....		(g).....1,972,725
13. Interest expense.....		(h).....905,346
14. Depreciation on real estate and other invested assets.....		(i).....4,494,440
15. Aggregate write-ins for deductions from investment income.....		.....0
16. Total deductions (Lines 11 through 15).....		.....47,624,961
17. Net investment income (Line 10 minus Line 16).....		.....1,607,435,934

DETAILS OF WRITE-INS

0901. Miscellaneous investment expenses.....	.....(1,848,533)	.....(1,798,032)
0902. ....	.....0	.....0
0903. ....	.....0	.....0
0998. Summary of remaining write-ins for Line 9 from overflow page.....	.....0	.....0
0999. Totals (Lines 0901 through 0903 plus 0998) (Line 9 above).....	.....(1,848,533)	.....(1,798,032)
1501. ....	.....0	.....0
1502. ....	.....0	.....0
1503. ....	.....0	.....0
1598. Summary of remaining write-ins for Line 15 from overflow page.....	.....0	.....0
1599. Totals (Lines 1501 through 1503 plus 1598) (Line 15 above).....	.....0	.....0

- (a) Includes \$.....67,092,495 accrual of discount less \$.....61,801,474 amortization of premium and less \$.....18,811,318 paid for accrued interest on purchases.
- (b) Includes \$.....1,855,099 accrual of discount less \$.....222,712 amortization of premium and less \$.....0 paid for accrued dividends on purchases.
- (c) Includes \$.....129,836 accrual of discount less \$.....55,659 amortization of premium and less \$.....0 paid for accrued interest on purchases.
- (d) Includes \$.....0 for company's occupancy of its own buildings; and excludes \$.....0 interest on encumbrances.
- (e) Includes \$.....3,726 accrual of discount less \$.....0 amortization of premium and less \$.....(208) paid for accrued interest on purchases.
- (f) Includes \$.....0 accrual of discount less \$.....0 amortization of premium.
- (g) Includes \$.....0 investment expenses and \$.....151,970 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
- (h) Includes \$.....0 interest on surplus notes and \$.....0 interest on capital notes.
- (i) Includes \$.....4,494,440 depreciation on real estate and \$.....0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

	1 Realized Gain (Loss) on Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1. U.S. government bonds.....	.....15,716,038	.....0	.....15,716,038	.....0	.....0
1.1 Bonds exempt from U.S. tax.....	.....0	.....0	.....0	.....0	.....0
1.2 Other bonds (unaffiliated).....	.....76,794,854	.....(13,891,513)	.....62,903,341	.....432,068	.....(4,728,802)
1.3 Bonds of affiliates.....	.....0	.....0	.....0	.....0	.....0
2.1 Preferred stocks (unaffiliated).....	.....107,355	.....0	.....107,355	.....8,142	.....0
2.11 Preferred stocks of affiliates.....	.....0	.....0	.....0	.....0	.....0
2.2 Common stocks (unaffiliated).....	.....15,904	.....(83,829)	.....(67,925)	.....8,600,352	.....0
2.21 Common stocks of affiliates.....	.....0	.....0	.....0	.....(709,733,838)	.....0
3. Mortgage loans.....	.....(250)	.....0	.....(250)	.....45,866	.....0
4. Real estate.....	.....0	.....0	.....0	.....0	.....0
5. Contract loans.....	.....0	.....0	.....0	.....0	.....0
6. Cash, cash equivalents and short-term investments.....	.....(14,220)	.....(7,035,458)	.....(7,049,678)	.....0	.....2,323,674
7. Derivative instruments.....	.....(45,552,388)	.....0	.....(45,552,388)	.....(6,320,901)	.....9,073,149
8. Other invested assets.....	.....(16,133)	.....(12,021,716)	.....(12,037,849)	.....(3,165,688)	.....21,012
9. Aggregate write-ins for capital gains (losses).....	.....(727,674)	.....(1,556,171)	.....(2,283,845)	.....(606,000)	.....0
10. Total capital gains (losses).....	.....46,323,486	.....(34,588,687)	.....11,734,799	.....(710,739,999)	.....6,689,033

DETAILS OF WRITE-INS

0901. Miscellaneous losses.....	.....(727,674)	.....(1,556,171)	.....(2,283,845)	.....(606,000)	.....0
0902. ....	.....0	.....0	.....0	.....0	.....0
0903. ....	.....0	.....0	.....0	.....0	.....0
0998. Summary of remaining write-ins for Line 9 from overflow page.....	.....0	.....0	.....0	.....0	.....0
0999. Totals (Lines 0901 through 0903 plus 0998) (Line 9 above).....	.....(727,674)	.....(1,556,171)	.....(2,283,845)	.....(606,000)	.....0

EXHIBIT 1 - PART 1 - PREMIUMS AND ANNUITY CONSIDERATIONS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

	1		2		3 Ordinary		4	5	6 Group		7 Accident and Health		8	9	10	11
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group & Individual)	Other	Aggregate of All Other Lines of Business					
FIRST YEAR (other than single)																
1. Uncollected.....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
2. Deferred and accrued.....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Deferred, accrued and uncollected:																
3.1 Direct.....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
3.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
3.3 Reinsurance ceded.....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
3.4 Net (Line 1 + Line 2).....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Advance.....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
5. Line 3.4 - Line 4.....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
6. Collected during year:																
6.1 Direct.....	1,351,170	0	0	0	0	338,451	0	1,012,119	0	600	0	0	0	0	0	0
6.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
6.3 Reinsurance ceded.....	1,438,754	0	(4)	0	0	426,640	0	1,012,119	0	0	0	0	0	0	0	0
6.4 Net.....	(87,585)	0	4	0	0	(88,189)	0	0	0	600	0	0	0	0	0	0
7. Line 5 + Line 6.4.....	(87,585)	0	4	0	0	(88,189)	0	0	0	600	0	0	0	0	0	0
8. Prior year (uncollected + deferred and accrued - advance).....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
9. First year premiums and considerations:																
9.1 Direct.....	1,480,016	0	0	0	0	413,135	0	1,066,281	0	600	0	0	0	0	0	0
9.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
9.3 Reinsurance ceded.....	1,567,601	0	(4)	0	0	501,325	0	1,066,281	0	0	0	0	0	0	0	0
9.4 Net (Line 7 - Line 8).....	(87,585)	0	4	0	0	(88,189)	0	0	0	600	0	0	0	0	0	0
SINGLE																
10. Single premiums and considerations:																
10.1 Direct.....	2,134,801,332	0	52,522,676	229,346,233	0	120,788,563	1,732,143,860	0	0	0	0	0	0	0	0	0
10.2 Reinsurance assumed.....	493,500	0	0	493,200	0	0	300	0	0	0	0	0	0	0	0	0
10.3 Reinsurance ceded.....	1,320,229,812	0	1,483	21,066,746	0	0	1,299,161,583	0	0	0	0	0	0	0	0	0
10.4 Net.....	815,065,020	0	52,521,193	208,772,688	0	120,788,563	432,982,577	0	0	0	0	0	0	0	0	0
RENEWAL																
11. Uncollected.....	70,888	0	0	0	0	70,901	0	(13)	0	0	0	0	0	0	0	0
12. Deferred and accrued.....	(152,157,600)	0	(19,299,118)	0	0	(132,858,482)	0	0	0	0	0	0	0	0	0	0
13. Deferred, accrued and uncollected:																
13.1 Direct.....	(260,857,005)	0	(31,476,299)	0	0	(240,611,877)	0	11,172,060	0	59,111	0	0	0	0	0	0
13.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13.3 Reinsurance ceded.....	(108,770,292)	0	(12,177,181)	0	0	(107,824,296)	0	11,172,074	0	59,111	0	0	0	0	0	0
13.4 Net (Line 11 + Line 12).....	(152,086,712)	0	(19,299,118)	0	0	(132,787,581)	0	(13)	0	0	0	0	0	0	0	0
14. Advance.....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
15. Line 13.4 - Line 14.....	(152,086,712)	0	(19,299,118)	0	0	(132,787,581)	0	(13)	0	0	0	0	0	0	0	0
16. Collected during year:																
16.1 Direct.....	135,422,713	0	109,844,140	55,751	0	(76,384,086)	378,070	100,622,028	0	906,810	0	0	0	0	0	0
16.2 Reinsurance assumed.....	(2)	0	0	0	0	0	0	(2)	0	0	0	0	0	0	0	0
16.3 Reinsurance ceded.....	419,712,967	0	210,670,990	0	0	107,547,510	0	100,622,247	0	872,219	0	0	0	0	0	0
16.4 Net.....	(284,290,256)	0	(100,826,850)	55,751	0	(183,931,597)	378,070	(221)	0	34,591	0	0	0	0	0	0
17. Line 15 + Line 16.4.....	(436,376,968)	0	(120,125,968)	55,751	0	(316,719,178)	378,070	(234)	0	34,591	0	0	0	0	0	0
18. Prior year (uncollected + deferred and accrued - advance).....	(163,963,259)	0	(17,480,606)	0	0	(146,482,419)	0	(234)	0	0	0	0	0	0	0	0
19. Renewal premiums and considerations:																
19.1 Direct.....	136,298,316	0	104,568,030	55,751	0	(68,617,111)	378,070	98,989,409	0	924,167	0	0	0	0	0	0
19.2 Reinsurance assumed.....	(2)	0	0	0	0	0	0	(2)	0	0	0	0	0	0	0	0
19.3 Reinsurance ceded.....	408,712,025	0	207,213,391	0	0	101,619,650	0	98,989,407	0	889,576	0	0	0	0	0	0
19.4 Net (Line 17 - Line 18).....	(272,413,709)	0	(102,645,362)	55,751	0	(170,236,759)	378,070	0	0	34,591	0	0	0	0	0	0
TOTAL																
20. Total premiums and annuity considerations:																
20.1 Direct.....	2,272,579,664	0	157,090,705	229,401,984	0	52,584,587	1,732,521,930	100,055,690	0	924,767	0	0	0	0	0	0
20.2 Reinsurance assumed.....	493,498	0	0	493,200	0	0	300	(2)	0	0	0	0	0	0	0	0
20.3 Reinsurance ceded.....	1,730,509,438	0	207,214,870	21,066,746	0	102,120,975	1,299,161,583	100,055,688	0	889,576	0	0	0	0	0	0
20.4 Net (Lines 9.4 + 10.4 + 19.4).....	542,563,727	0	(50,124,165)	208,828,439	0	(49,536,385)	433,360,647	0	0	35,191	0	0	0	0	0	0

EXHIBIT 1 - PART 2 - DIVIDENDS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (direct business only)

	1 Total	2 Industrial Life	Ordinary		5 Credit Life (Group and Individual)	Group		Accident and Health			11 Aggregate of All Other Lines of Business
			3 Life Insurance	4 Individual Annuities		6 Life Insurance	7 Annuities	8 Group	9 Credit (Group & Individual)	10 Other	
DIVIDENDS AND COUPONS APPLIED (included in Part 1)											
21. To pay renewal premiums.....	(3,675)	0	(3,675)	0	0	0	0	0	0	0	0
22. All other.....	2,934,533	0	2,934,533	0	0	0	0	0	0	0	0
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED											
23. First year (other than single):											
23.1 Reinsurance ceded.....	57,098	0	(13,113)	0	0	1,514	0	68,697	0	0	0
23.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
23.3 Net ceded less assumed.....	57,098	0	(13,113)	0	0	1,514	0	68,697	0	0	0
24. Single:											
24.1 Reinsurance ceded.....	4,464,062	0	0	0	0	0	4,464,062	0	0	0	0
24.2 Reinsurance assumed.....	32,292	0	0	32,292	0	0	0	0	0	0	0
24.3 Net ceded less assumed.....	4,431,771	0	0	(32,292)	0	0	4,464,062	0	0	0	0
25. Renewal:											
25.1 Reinsurance ceded.....	11,547,587	0	2,556,694	0	0	1,850,333	0	7,139,292	0	1,268	0
25.2 Reinsurance assumed.....	21,452	0	9,970	11,482	0	0	0	0	0	0	0
25.3 Net ceded less assumed.....	11,526,135	0	2,546,723	(11,482)	0	1,850,333	0	7,139,292	0	1,268	0
26. Totals:											
26.1 Reinsurance ceded (Page 6, Line 6).....	16,068,747	0	2,543,581	0	0	1,851,847	4,464,062	7,207,989	0	1,268	0
26.2 Reinsurance assumed (Page 6, Line 22).....	53,743	0	9,970	43,773	0	0	0	0	0	0	0
26.3 Net ceded less assumed.....	16,015,004	0	2,533,610	(43,773)	0	1,851,847	4,464,062	7,207,989	0	1,268	0
COMMISSIONS INCURRED (direct business only)											
27. First year (other than single).....	57,098	0	(13,113)	0	0	1,514	0	68,697	0	0	0
28. Single.....	13,365,705	0	0	9,139,236	0	0	4,226,469	0	0	0	0
29. Renewal.....	52,662,828	0	3,074,827	36,700,628	0	4,463,621	0	8,423,752	0	0	0
30. Deposit-type contract funds.....	0	0	0	0	0	0	0	0	0	0	0
31. Totals (to agree with Page 6, Line 21).....	66,085,632	0	3,061,714	45,839,864	0	4,465,135	4,226,469	8,492,449	0	0	0

HARTFORD LIFE INSURANCE COMPANY

EXHIBIT 2 - GENERAL EXPENSES

	Insurance				5	6
	1	Accident and Health		4		
	Life	2	3	All Other Lines of Business	Investment	Total
1. Rent.....	(1,405,455)	0	0	(4,972)	943,590	(466,837)
2. Salaries and wages.....	54,197,947	0	0	(86,167)	18,026,899	72,138,679
3.11 Contributions for benefit plans for employees.....	18,685,234	0	0	4,337	2,484,539	21,174,110
3.12 Contributions for benefit plans for agents.....	0	0	0	0	0	0
3.21 Payments to employees under non-funded benefit plans.....	0	0	0	0	0	0
3.22 Payments to agents under non-funded benefit plans.....	0	0	0	0	0	0
3.31 Other employee welfare.....	953,582	0	0	200	80,733	1,034,515
3.32 Other agent welfare.....	0	0	0	0	0	0
4.1 Legal fees and expenses.....	350,151	0	0	7,456	1,399,786	1,757,393
4.2 Medical examination fees.....	0	0	0	0	0	0
4.3 Inspection report fees.....	0	0	0	0	0	0
4.4 Fees of public accountants and consulting actuaries.....	2,120,825	0	0	0	52,568	2,173,393
4.5 Expense of investigation and settlement of policy claims.....	0	0	0	0	0	0
5.1 Traveling expenses.....	663,966	0	0	(138)	115,060	778,888
5.2 Advertising.....	231,530	0	0	291	6,651	238,472
5.3 Postage, express, telegraph and telephone.....	4,371,860	0	0	480	130,996	4,503,336
5.4 Printing and stationery.....	1,328,663	0	0	74	9,983	1,338,720
5.5 Cost or depreciation of furniture and equipment.....	29,672	0	0	8	3,799	33,479
5.6 Rental of equipment.....	9,147	0	0	0	0	9,147
5.7 Cost or depreciation of EDP equipment and software.....	26,244,071	0	0	139,223	2,399,607	28,782,901
6.1 Books and periodicals.....	1,251,187	0	0	1,194	2,838,691	4,091,072
6.2 Bureau and association fees.....	334,067	0	0	35	2,545	336,647
6.3 Insurance, except on real estate.....	1,240,749	0	0	0	3,614	1,244,363
6.4 Miscellaneous losses.....	0	0	0	0	0	0
6.5 Collection and bank service charges.....	1,631,760	0	0	7	464,496	2,096,263
6.6 Sundry general expenses.....	15,671,306	0	0	88,349	5,123,604	20,883,259
6.7 Group service and administration fees.....	8,493	0	0	0	0	8,493
6.8 Reimbursements by uninsured plans.....	(7)	0	0	0	0	(7)
7.1 Agency expense allowance.....	(40)	0	0	0	0	(40)
7.2 Agents' balances charged off (less \$.....0 recovered).....	0	0	0	0	0	0
7.3 Agency conferences other than local meetings.....	93,056	0	0	5	129	93,190
9.1 Real estate expenses.....	6,450,700	0	0	7,578	6,165,160	12,623,438
9.2 Investment expenses not included elsewhere.....	0	0	0	0	0	0
9.3 Aggregate write-ins for expenses.....	0	0	0	0	0	0
10. General expenses incurred.....	134,462,464	0	0	157,960	40,252,450	(a) 174,872,874
11. General expenses unpaid December 31, prior year.....	143,373,347	0	0	(921,802)	0	142,451,545
12. General expenses unpaid December 31, current year.....	126,122,970	0	0	148,162	0	126,271,132
13. Amounts receivable relating to uninsured plans, prior year.....	0	0	0	0	0	0
14. Amounts receivable relating to uninsured plans, current year.....	0	0	0	680	0	680
15. General expenses paid during year (Lines 10+11-12-13+14).....	151,712,841	0	0	(911,324)	40,252,450	191,053,967

DETAILS OF WRITE-INS

09.301.....	0	0	0	0	0	0
09.302.....	0	0	0	0	0	0
09.303.....	0	0	0	0	0	0
09.398. Summary of remaining write-ins for Line 9.3 from overflow page.....	0	0	0	0	0	0
09.399. Totals (Lines 09.301 through 09.303 plus 09.398)(Line 9.3 above).....	0	0	0	0	0	0

(a) Includes management fees of \$.....0 to affiliates and \$.....0 to non-affiliates.

EXHIBIT 3 - TAXES, LICENSES AND FEES (EXCLUDING FEDERAL INCOME TAXES)

	Insurance			4	5
	1	2	3		
	Life	Accident and Health	All Other Lines of Business	Investment	Total
1. Real estate taxes.....	0	0	0	0	0
2. State insurance department licenses and fees.....	911,362	(956,824)	0	0	(45,462)
3. State taxes on premiums.....	2,433,527	(324,896)	(236,765)	0	1,871,866
4. Other state taxes, including \$.....0 for employee benefits.....	58,714	0	0	0	58,714
5. U.S. Social Security taxes.....	0	0	0	0	0
6. All other taxes.....	1,525,764	0	0	1,972,725	3,498,489
7. Taxes, licenses and fees incurred.....	4,929,367	(1,281,720)	(236,765)	1,972,725	5,383,607
8. Taxes, licenses and fees unpaid December 31, prior year.....	17,404,857	0	4,626,915	0	22,031,772
9. Taxes, licenses and fees unpaid December 31, current year.....	998,508	0	0	0	998,508
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9).....	21,335,716	(1,281,720)	4,390,150	1,972,725	26,416,871

EXHIBIT 4 - DIVIDENDS OR REFUNDS

	1	2
	Life	Accident and Health
1. Applied to pay renewal premiums.....	(3,675)	0
2. Applied to shorten the endowment or premium-paying period.....	0	0
3. Applied to provide paid-up additions.....	2,934,533	0
4. Applied to provide paid-up annuities.....	0	0
5. Total Lines 1 through 4.....	2,930,858	0
6. Paid-in cash.....	0	0
7. Left on deposit.....	0	0
8. Aggregate write-ins for dividend or refund options.....	0	0
9. Total Lines 5 through 8.....	2,930,858	0
10. Amount due and unpaid.....	0	0
11. Provision for dividends or refunds payable in the following calendar year.....	1,653,778	0
12. Terminal dividends.....	0	0
13. Provision for deferred dividend contracts.....	0	0
14. Amount provisionally held for deferred dividend contracts not included in Line 13.....	0	0
15. Total Lines 10 through 14.....	1,653,778	0
16. Total from prior year.....	1,612,399	0
17. Total dividends or refunds (Lines 9 + 15 - 16).....	2,972,237	0

DETAILS OF WRITE-INS

0801.....	0	0
0802.....	0	0
0803.....	0	0
0898. Summary of remaining write-ins for Line 8 from overflow page.....	0	0
0899. Totals (Line 0801 through 0803 plus 0898) (Line 8 above).....	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total	Industrial	Ordinary	Credit (Group and Individual)	Group
Life Insurance:					
0100001. 71 GAM 7.5%.....	15,119	0	0	0	15,119
0100002. 71 GAM 8.0%.....	7,930	0	0	0	7,930
0100003. 71 GAM 8.25%.....	20,040	0	0	0	20,040
0100004. 71 GAM 8.75%.....	6,064	0	0	0	6,064
0100005. 71 GAM 9.25%.....	499,148	0	0	0	499,148
0100006. 71 GAM 11.0%.....	5,829	0	0	0	5,829
0100007. 71 GAM 11.25%.....	10,411	0	0	0	10,411
0100008. 83 GAM 6.25%.....	18,153	0	0	0	18,153
0100009. 83 GAM 6.75%.....	20,578	0	0	0	20,578
0100010. 83 GAM 7.25%.....	5,529	0	0	0	5,529
0100011. 94 GAM 4.0%.....	36,439	0	0	0	36,439
0100012. 94 GAM 5.25%.....	92,243	0	0	0	92,243
0100013. 94 GAM 5.5%.....	104,774	0	0	0	104,774
0100014. 94 GAM 6.0%.....	64,694	0	0	0	64,694
0100015. 94 GAM 6.25%.....	28,468	0	0	0	28,468
0100016. 94 GAM 6.5%.....	32,616	0	0	0	32,616
0100017. 94 GAM 6.75%.....	42,140	0	0	0	42,140
0100018. 94 GAM 7.0%.....	7,756	0	0	0	7,756
0100019. 94 GAM 9.75%.....	89,166	0	0	0	89,166
0100020. 58 CSO 4%.....	374,590	0	0	0	374,590
0100021. 80 CSO 4.5%.....	18,278	0	0	0	18,278
0100022. 80 CSO 5.5%.....	76,555	0	0	0	76,555
0100023. 80 CSO 6%.....	22,336	0	0	0	22,336
0100024. 01 CSO 4%.....	68,807	0	0	0	68,807
0100025. 60 CSG 3%.....	117,602	0	0	0	117,602
0100026. 80 CSO 6%, CRVM 85-86.....	96,599,217	0	96,599,217	0	0
0100027. 80 CSO 5.5%, CRVM 87-92.....	329,119,358	0	329,119,358	0	0
0100028. 80 CSO 5%, CRVM 93-94.....	103,238,080	0	103,238,080	0	0
0100029. 80 CSO 4.5%, CRVM, 95-NB.....	1,884	0	1,884	0	0
0100030. 80 CSO 4%, from 1983 NLP.....	54,976,872	0	54,976,872	0	0
0100031. 80 CSO 4%, CRVM, 97-NB.....	68,122,975	0	45,455,114	0	22,667,861
0100032. 80 CSO 5.5% CRVM 87.....	594,961,456	0	0	0	594,961,456
0100033. 80 CSO 4.5% CRVM 85-91.....	702,971,345	0	0	0	702,971,345
0100034. 2001 CSO 4.5% CRVM 2010-NB.....	1,095,540	0	0	0	1,095,540
0100035. 80 CSO 4.5% CRVM.....	789,651	0	0	0	789,651
0100036. 1960 CSG 3%.....	1,252,184	0	0	0	1,252,184
0100037. 41 CSO 2.50% CRVM.....	84,943	0	84,943	0	0
0100038. 41 CSO 2.50% MOD CRVM NJ.....	2,837,675	0	2,837,675	0	0
0100039. 41 CSO 2.50% NLP.....	221,435	0	221,435	0	0
0100040. 41 CSO 3.00% CRVM.....	2,388,335	0	2,388,335	0	0
0100041. 41 CSO 3.00% MOD CRVM NJ.....	3,166,637	0	3,166,637	0	0
0100042. 41 CSO 3.00% NLP.....	41,797	0	41,797	0	0
0100043. 41 CSO 3.50% CRVM.....	72,700	0	72,700	0	0
0100044. 58 CET 2.50% CRVM.....	2,431	0	2,431	0	0
0100045. 58 CET 2.50% MOD CRVM NJ.....	18,263	0	18,263	0	0
0100046. 58 CET 2.75% CRVM.....	10,763	0	10,763	0	0
0100047. 58 CET 2.75% NLP.....	2,458	0	2,458	0	0
0100048. 58 CET 3.00% CRVM.....	92,731	0	92,731	0	0
0100049. 58 CET 3.00% MOD CRVM IL.....	161	0	161	0	0
0100050. 58 CET 3.00% MOD CRVM NJ.....	163,496	0	163,496	0	0
0100051. 58 CET 3.00% NLP.....	20,114	0	20,114	0	0
0100052. 58 CET 3.50% CRVM.....	78,675	0	78,675	0	0
0100053. 58 CET 3.50% MOD CRVM NJ.....	7,698	0	7,698	0	0
0100054. 58 CET 4.00% CRVM.....	194,613	0	194,613	0	0
0100055. 58 CET 4.00% MOD CRVM NJ.....	15,024	0	15,024	0	0
0100056. 58 CET 4.50% CRVM.....	9,961	0	9,961	0	0
0100057. 58 CSO 2.50% CRVM.....	511,290	0	511,290	0	0
0100058. 58 CSO 2.50% MOD CRVM NJ.....	2,636,007	0	2,636,007	0	0
0100059. 58 CSO 2.50% NLP.....	62,068	0	62,068	0	0
0100060. 58 CSO 2.75% CRVM.....	100,020	0	100,020	0	0
0100061. 58 CSO 2.75% NLP.....	911,936	0	911,936	0	0
0100062. 58 CSO 3.00% CRVM.....	6,252,239	0	6,252,239	0	0
0100063. 58 CSO 3.00% MOD CRVM IL.....	180,265	0	180,265	0	0
0100064. 58 CSO 3.00% MOD CRVM NJ.....	21,750,252	0	21,750,252	0	0
0100065. 58 CSO 3.00% NLP.....	1,586,385	0	1,586,385	0	0
0100066. 58 CSO 3.25% MOD CRVM NJ.....	222,533	0	222,533	0	0
0100067. 58 CSO 3.25% NLP.....	25,380	0	25,380	0	0
0100068. 58 CSO 3.50% CRVM.....	4,687,263	0	4,687,263	0	0
0100069. 58 CSO 3.50% MOD CRVM NJ.....	5,169,866	0	5,169,866	0	0
0100070. 58 CSO 3.50% NLP.....	925,725	0	925,725	0	0
0100071. 58 CSO 4.00% CRVM.....	22,655,188	0	22,655,188	0	0
0100072. 58 CSO 4.00% MOD CRVM IL.....	34,109	0	34,109	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total	Industrial	Ordinary	Credit (Group and Individual)	Group
0100073. 58 CSO 4.00% MOD CRVM NJ.....	1,392,363	.....0	.....1,392,363	.....0	.....0
0100074. 58 CSO 4.00% NLP.....	111,626	.....0	.....111,626	.....0	.....0
0100075. 58 CSO 4.50% CRVM.....	2,467,819	.....0	.....2,467,819	.....0	.....0
0100076. 58 CSO 4.50% NLP.....	3,125	.....0	.....3,125	.....0	.....0
0100077. 58 CSO 5.50% CRVM.....	812,713	.....0	.....812,713	.....0	.....0
0100078. 58 CSO 5.50% NLP.....	8,485	.....0	.....8,485	.....0	.....0
0100079. 58 CSO 6.00% NLP.....	11,078	.....0	.....11,078	.....0	.....0
0100080. 80 CET 4.50% CRVM.....	204,012	.....0	.....204,012	.....0	.....0
0100081. 80 CET 5.00% CRVM.....	88,538	.....0	.....88,538	.....0	.....0
0100082. 80 CET 5.50% CRVM.....	118,190	.....0	.....118,190	.....0	.....0
0100083. 80 CET 5.50% NLP.....	21,014	.....0	.....21,014	.....0	.....0
0100084. 80 CSO 3.00% CRVM.....	10,301,611	.....0	.....10,301,611	.....0	.....0
0100085. 80 CSO 3.50% CRVM.....	3,663,883	.....0	.....3,663,883	.....0	.....0
0100086. 80 CSO 4.00% CRVM.....	181,091,899	.....0	.....181,091,899	.....0	.....0
0100087. 80 CSO 4.50% CRVM.....	528,368,685	.....0	.....528,368,685	.....0	.....0
0100088. 80 CSO 5.00% CRVM.....	399,424,199	.....0	.....399,424,199	.....0	.....0
0100089. 80 CSO 5.50% CRVM.....	241,623,513	.....0	.....241,623,513	.....0	.....0
0100090. 80 CSO 5.50% NLP.....	692,543	.....0	.....692,543	.....0	.....0
0100091. 80 CSO 6.00% CRVM.....	1,203,522	.....0	.....1,203,522	.....0	.....0
0100092. 2001 CSO 3.00% CRVM.....	1,802,051	.....0	.....1,802,051	.....0	.....0
0100093. 2001 CSO 3.50% CRVM.....	133,049,071	.....0	.....133,049,071	.....0	.....0
0100094. 2001 CSO 4.00% CRVM.....	655,284,453	.....0	.....655,284,453	.....0	.....0
0100095. 2001 CSO 4.50% CRVM.....	17,884,699	.....0	.....17,884,699	.....0	.....0
0100096. AE 3.00% NLP.....	203,438	.....0	.....203,438	.....0	.....0
0100097. AE 3.50% MOD CRVM IL.....	174,341	.....0	.....174,341	.....0	.....0
0100098. AE 3.50% NLP.....	158,867	.....0	.....158,867	.....0	.....0
0100099. 58 CSO 3.00% MOD CRVM IL.....	38,854	.....0	.....38,854	.....0	.....0
0100100. 58 CSO 3.50% CRVM.....	3,700	.....0	.....3,700	.....0	.....0
0100101. 58 CSO 4.00% CRVM.....	376,658	.....0	.....376,658	.....0	.....0
0100102. 58 CSO 4.00% NLP.....	218	.....0	.....218	.....0	.....0
0100103. 58 CSO 4.50% CRVM.....	346,913	.....0	.....346,913	.....0	.....0
0100104. 80 CET 5.50% CRVM.....	15,033	.....0	.....15,033	.....0	.....0
0199997. Totals (Gross).....	4,213,001,377	.....0	.....2,887,478,075	.....0	.....1,325,523,302
0199998. Reinsurance ceded.....	2,277,225,407	.....0	.....2,264,603,252	.....0	.....12,622,155
0199999. Totals (Net).....	1,935,775,970	.....0	.....622,874,823	.....0	.....1,312,901,147

Annuities (excluding supplementary contracts with life contingencies):

0200001. 1971IAM @ 11.25%.....	11,410	.....XXX	.....11,410	.....XXX	.....0
0200002. 1983IAM @ 11.25%.....	46,280	.....XXX	.....46,280	.....XXX	.....0
0200003. 1983IAM @ 9.25%.....	31,297	.....XXX	.....31,297	.....XXX	.....0
0200004. 1983IAM @ 8.75%.....	68,412	.....XXX	.....68,412	.....XXX	.....0
0200005. 1983IAM @ 8.25%.....	678,239	.....XXX	.....678,239	.....XXX	.....0
0200006. 1983IAM @ 7.75%.....	270,024	.....XXX	.....270,024	.....XXX	.....0
0200007. 1983IAM @ 7%.....	1,295,179	.....XXX	.....1,295,179	.....XXX	.....0
0200008. 1983IAM @ 6.5%.....	885,582	.....XXX	.....885,582	.....XXX	.....0
0200009. 1983IAM @ 7.25%.....	657,046	.....XXX	.....657,046	.....XXX	.....0
0200010. 1983IAM @ 6.75%.....	5,923,199	.....XXX	.....5,923,199	.....XXX	.....0
0200011. 1983IAM @ 6.25%.....	1,646,121	.....XXX	.....1,646,121	.....XXX	.....0
0200012. Ann2000 @ 6.25%.....	3,684,730	.....XXX	.....3,684,730	.....XXX	.....0
0200013. Ann2000 @ 7%.....	5,012,792	.....XXX	.....5,012,792	.....XXX	.....0
0200014. Ann2000 @ 6.75%.....	4,058,221	.....XXX	.....4,058,221	.....XXX	.....0
0200015. Ann2000 @ 6.5%.....	3,582,406	.....XXX	.....3,582,406	.....XXX	.....0
0200016. Ann2000 @ 6%.....	27,878,916	.....XXX	.....27,878,916	.....XXX	.....0
0200017. Ann2000 @ 5.5%.....	49,819,851	.....XXX	.....49,819,851	.....XXX	.....0
0200018. Ann2000 @ 5.25%.....	53,539,542	.....XXX	.....53,539,542	.....XXX	.....0
0200019. Ann2000 @ 5%.....	40,219,374	.....XXX	.....40,219,374	.....XXX	.....0
0200020. Ann2000 @ 4.25%.....	47,335,042	.....XXX	.....47,335,042	.....XXX	.....0
0200021. Ann2000 @ 4%.....	72,499,525	.....XXX	.....72,499,525	.....XXX	.....0
0200022. Ann2000 @ 4.5%.....	107,458,130	.....XXX	.....107,458,130	.....XXX	.....0
0200023. IAR2012 @ 2.7%.....	99,712,435	.....XXX	.....99,712,435	.....XXX	.....0
0200024. IAR2012 @ 2.4%.....	129,391,151	.....XXX	.....129,391,151	.....XXX	.....0
0200025. 1983IAM @ 6.25%.....	1,485,095	.....XXX	.....1,485,095	.....XXX	.....0
0200026. 1983IAM @ 6.5%.....	2,081,926	.....XXX	.....2,081,926	.....XXX	.....0
0200027. 1983IAM @ 6.75%.....	6,617,738	.....XXX	.....6,617,738	.....XXX	.....0
0200028. 1983IAM @ 7%.....	1,445,273	.....XXX	.....1,445,273	.....XXX	.....0
0200029. 1983IAM @ 7.25%.....	2,501,100	.....XXX	.....2,501,100	.....XXX	.....0
0200030. 1983IAM @ 7.75%.....	1,025,431	.....XXX	.....1,025,431	.....XXX	.....0
0200031. 1983IAM @ 8.25%.....	1,758,844	.....XXX	.....1,758,844	.....XXX	.....0
0200032. Ann2000 @ 4%.....	1,551,515	.....XXX	.....1,551,515	.....XXX	.....0
0200033. Ann2000 @ 4.25%.....	22,652,000	.....XXX	.....22,652,000	.....XXX	.....0
0200034. Ann2000 @ 5%.....	44,372,743	.....XXX	.....44,372,743	.....XXX	.....0
0200035. Ann2000 @ 5.25%.....	30,735,833	.....XXX	.....30,735,833	.....XXX	.....0
0200036. Ann2000 @ 5.5%.....	204,819,657	.....XXX	.....204,819,657	.....XXX	.....0
0200037. Ann2000 @ 6%.....	41,868,683	.....XXX	.....41,868,683	.....XXX	.....0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total	Industrial	Ordinary	Credit (Group and Individual)	Group
0200038. Ann2000 @ 6.25%.....	2,251,875	XXX.....	2,251,875	XXX.....	0
0200039. Ann2000 @ 6.5%.....	7,417,399	XXX.....	7,417,399	XXX.....	0
0200040. Ann2000 @ 6.75%.....	4,249,434	XXX.....	4,249,434	XXX.....	0
0200041. Ann2000 @ 7%.....	2,543,145	XXX.....	2,543,145	XXX.....	0
0200042. VACARVM.....	1,607,019,939	XXX.....	1,603,341,822	XXX.....	3,678,117
0200043. Account Value.....	6,987,905	XXX.....	6,987,905	XXX.....	0
0200044. Account Value.....	1,685,801	XXX.....	1,685,801	XXX.....	0
0200045. 83IAM @ 6.75%.....	5,640	XXX.....	5,640	XXX.....	0
0200046. Annuity2000 @ 4.50%.....	22,236	XXX.....	22,236	XXX.....	0
0200047. Annuity2000 @ 5.00%.....	51,656	XXX.....	51,656	XXX.....	0
0200048. Annuity2000 @ 5.25%.....	6,648	XXX.....	6,648	XXX.....	0
0200049. Annuity2000 @ 5.50%.....	51,983	XXX.....	51,983	XXX.....	0
0200050. IAR2012 @ 4.25%.....	15,649	XXX.....	15,649	XXX.....	0
0200051. Deferred Annuity Account Value.....	599,104	XXX.....	599,104	XXX.....	0
0200052. VACARVM.....	4,783,620	XXX.....	4,783,620	XXX.....	0
0200053. 1983 GAM @5.25%.....	1,783,340	XXX.....	0	XXX.....	1,783,340
0200054. 1983 GAM @5.5%.....	604,684	XXX.....	0	XXX.....	604,684
0200055. 1983 GAM @6.25%.....	72,830,199	XXX.....	0	XXX.....	72,830,199
0200056. 1983 GAM @6.5%.....	5,902,203	XXX.....	0	XXX.....	5,902,203
0200057. 1983 GAM @6.75%.....	194,530,224	XXX.....	0	XXX.....	194,530,224
0200058. 1983 GAM @7.25%.....	58,546,724	XXX.....	0	XXX.....	58,546,724
0200059. 1983 IAM @4.75%.....	2,360,820	XXX.....	2,360,820	XXX.....	0
0200060. 1983 IAM @5%.....	4,465,259	XXX.....	4,465,259	XXX.....	0
0200061. 1983 IAM @5.25%.....	189,243,059	XXX.....	189,243,059	XXX.....	0
0200062. 1983 IAM @5.5%.....	291,400,680	XXX.....	291,400,680	XXX.....	0
0200063. 1994 GAR @5.25%.....	285,247,781	XXX.....	0	XXX.....	285,247,781
0200064. 1994 GAR @5.5%.....	441,407,741	XXX.....	0	XXX.....	441,407,741
0200065. 1994 GAR @6%.....	281,906,741	XXX.....	0	XXX.....	281,906,741
0200066. 1994 GAR @6.25%.....	92,950,488	XXX.....	0	XXX.....	92,950,488
0200067. 1994 GAR @6.5%.....	73,009,716	XXX.....	0	XXX.....	73,009,716
0200068. 1994 GAR @6.75%.....	428,924,928	XXX.....	0	XXX.....	428,924,928
0200069. 1994 GAR @7%.....	92,095,629	XXX.....	0	XXX.....	92,095,629
0200070. Substandard Tables @4.25%.....	8,755,583	XXX.....	8,755,583	XXX.....	0
0200071. Substandard Tables @4.5%.....	1,156,054	XXX.....	1,156,054	XXX.....	0
0200072. Substandard Tables @4.75%.....	1,203,244	XXX.....	1,203,244	XXX.....	0
0200073. Substandard Tables @5%.....	5,402,288	XXX.....	5,402,288	XXX.....	0
0200074. Substandard Tables @5.25%.....	653,111,006	XXX.....	653,111,006	XXX.....	0
0200075. Substandard Tables @5.5%.....	1,227,699,184	XXX.....	1,227,699,184	XXX.....	0
0200076. 1983 IAM @4.25%.....	1,332,423	XXX.....	1,332,423	XXX.....	0
0200077. 1983 IAM @4.5%.....	631,067	XXX.....	631,067	XXX.....	0
0200078. 1994 GAR @5%.....	217,620	XXX.....	0	XXX.....	217,620
0200079. 1994 GAR @4.25%.....	134,602	XXX.....	0	XXX.....	134,602
0200080. Substandard Tables @4.00%.....	214,817	XXX.....	214,817	XXX.....	0
0200081. Substandard Tables @3.75%.....	36,074	XXX.....	36,074	XXX.....	0
0200082. 1983 IAM @4.00%.....	61,353	XXX.....	61,353	XXX.....	0
0200083. 1983 IAM @3.75%.....	4,443	XXX.....	4,443	XXX.....	0
0200084. 1983 IAM @5.7%.....	1,182,794,074	XXX.....	1,182,794,074	XXX.....	0
0200085. Substandard Tables @5.7%.....	1,733,121,467	XXX.....	1,733,121,467	XXX.....	0
0200086. 1994 GAR @4%.....	183,906	XXX.....	0	XXX.....	183,906
0200087. 51 IAM@ 4%.....	167,430	XXX.....	0	XXX.....	167,430
0200088. 71 IAM@ 6%.....	129,663	XXX.....	0	XXX.....	129,663
0200089. 71 IAM@ 6.5%.....	176,388	XXX.....	0	XXX.....	176,388
0200090. 71 IAM@ 6.75%.....	1,407,832	XXX.....	0	XXX.....	1,407,832
0200091. 71 IAM@ 9.5%.....	242,841	XXX.....	0	XXX.....	242,841
0200092. 83 GAM@ 6.25%.....	4,027,265	XXX.....	0	XXX.....	4,027,265
0200093. 83 GAM@ 6.5%.....	2,594,160	XXX.....	0	XXX.....	2,594,160
0200094. 83 GAM@ 6.75%.....	5,523,759	XXX.....	0	XXX.....	5,523,759
0200095. 83 GAM@ 7%.....	1,423,308	XXX.....	0	XXX.....	1,423,308
0200096. 83 GAM@ 7.25%.....	1,567,820	XXX.....	0	XXX.....	1,567,820
0200097. 83 GAM@ 7.75%.....	1,229,656	XXX.....	0	XXX.....	1,229,656
0200098. 83 GAM@ 8%.....	6,545,362	XXX.....	0	XXX.....	6,545,362
0200099. 83 GAM@ 8.25%.....	2,631,975	XXX.....	0	XXX.....	2,631,975
0200100. 83 GAM@ 8.75%.....	2,109,621	XXX.....	0	XXX.....	2,109,621
0200101. 83 IAM@ 5%.....	13,450,969	XXX.....	0	XXX.....	13,450,969
0200102. 83 IAM@ 5.25%.....	6,317,455	XXX.....	0	XXX.....	6,317,455
0200103. 83 IAM@ 5.75%.....	5,653,855	XXX.....	0	XXX.....	5,653,855
0200104. 83 IAM@ 6.5%.....	11,949,465	XXX.....	0	XXX.....	11,949,465
0200105. 83 IAM@ 6.75%.....	5,339,140	XXX.....	0	XXX.....	5,339,140
0200106. 83 IAM@ 7%.....	15,249,143	XXX.....	0	XXX.....	15,249,143
0200107. 83 IAM@ 7.25%.....	10,101,280	XXX.....	0	XXX.....	10,101,280
0200108. 83 IAM@ 7.75%.....	8,965,468	XXX.....	0	XXX.....	8,965,468
0200109. 83 IAM@ 8%.....	1,976,373	XXX.....	0	XXX.....	1,976,373
0200110. 83 IAM@ 8.25%.....	14,247,770	XXX.....	0	XXX.....	14,247,770

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total	Industrial	Ordinary	Credit (Group and Individual)	Group
0200111. 83 IAM@ 8.75%.....	7,188,367	XXX.....	.....0	XXX.....	7,188,367
0200112. 83 IAM@ 9.5%.....	2,479,044	XXX.....	.....0	XXX.....	2,479,044
0200113. Annuity 2000@ 4%.....	6,636,659	XXX.....	.....0	XXX.....	6,636,659
0200114. Annuity 2000@ 4.25%.....	4,005,578	XXX.....	.....0	XXX.....	4,005,578
0200115. Annuity 2000@ 4.5%.....	3,316,606	XXX.....	.....0	XXX.....	3,316,606
0200116. Annuity 2000@ 5%.....	4,115,079	XXX.....	.....0	XXX.....	4,115,079
0200117. Annuity 2000@ 5.25%.....	24,361,453	XXX.....	.....0	XXX.....	24,361,453
0200118. Annuity 2000@ 5.5%.....	26,209,445	XXX.....	.....0	XXX.....	26,209,445
0200119. Annuity 2000@ 6%.....	30,572,056	XXX.....	.....0	XXX.....	30,572,056
0200120. Annuity 2000@ 6.25%.....	895,038	XXX.....	.....0	XXX.....	895,038
0200121. Annuity 2000@ 6.5%.....	21,925,485	XXX.....	.....0	XXX.....	21,925,485
0200122. Annuity 2000@ 6.75%.....	14,666,586	XXX.....	.....0	XXX.....	14,666,586
0200123. Annuity 2000@ 7%.....	473,331	XXX.....	.....0	XXX.....	473,331
0200124. GAR94 @6.25%.....	3,877,785	XXX.....	.....0	XXX.....	3,877,785
0200125. GAR94 @7%.....	34,900,297	XXX.....	.....0	XXX.....	34,900,297
0200126. Other - Fund Balance Reserves.....	5,164,643,930	XXX.....	.....0	XXX.....	5,164,643,930
0200127. 71 IAM 3.50% CARVM.....	371,120	XXX.....	.....371,120	XXX.....	.....0
0200128. 71 IAM 4.00% CARVM.....	1,253,832	XXX.....	.....1,253,832	XXX.....	.....0
0200129. 71 IAM 8.00% CARVM.....	602,693	XXX.....	.....602,693	XXX.....	.....0
0200130. 71 IAM 8.25% CARVM.....	997,843	XXX.....	.....997,843	XXX.....	.....0
0200131. 83a 5.25% CARVM.....	3,372	XXX.....	.....3,372	XXX.....	.....0
0200132. 83a 5.50% CARVM.....	54,813	XXX.....	.....54,813	XXX.....	.....0
0200133. 83a 5.75% CARVM.....	6,054	XXX.....	.....6,054	XXX.....	.....0
0200134. 83a 6.00% CARVM.....	60,659	XXX.....	.....60,659	XXX.....	.....0
0200135. 83a 6.25% CARVM.....	78,329	XXX.....	.....78,329	XXX.....	.....0
0200136. 83a 6.75% CARVM.....	369,769	XXX.....	.....369,769	XXX.....	.....0
0200137. 83a 8.00% CARVM.....	405,676	XXX.....	.....405,676	XXX.....	.....0
0299997. Totals (Gross).....	15,467,081,094	XXX.....	.....7,959,831,714	XXX.....	7,507,249,380
0299998. Reinsurance ceded.....	5,612,996,674	XXX.....	.....0	XXX.....	5,612,996,674
0299999. Totals (Net).....	9,854,084,420	XXX.....	.....7,959,831,714	XXX.....	1,894,252,706

Supplementary Contracts with Life Contingencies:

0300001. 1971IAM @ 3.5%.....	250,007	.....0	.....250,007	.....0	.....0
0300002. 1971IAM @ 6%.....	31,600	.....0	.....31,600	.....0	.....0
0300003. 1971IAM @ 7.5%.....	20,225	.....0	.....20,225	.....0	.....0
0300004. 1971IAM @ 11.25%.....	53,405	.....0	.....53,405	.....0	.....0
0300005. 1983IAM @ 11.25%.....	93,032	.....0	.....93,032	.....0	.....0
0300006. 1983IAM @ 11%.....	160,435	.....0	.....160,435	.....0	.....0
0300007. 1983IAM @ 9.25%.....	82,358	.....0	.....82,358	.....0	.....0
0300008. 1983IAM @ 8%.....	43,927	.....0	.....43,927	.....0	.....0
0300009. 1983IAM @ 8.75%.....	325,377	.....0	.....325,377	.....0	.....0
0300010. 1983IAM @ 8.25%.....	241,398	.....0	.....241,398	.....0	.....0
0300011. 1983IAM @ 7.75%.....	16,716	.....0	.....16,716	.....0	.....0
0300012. 1983IAM @ 7%.....	36,300	.....0	.....36,300	.....0	.....0
0300013. 1983IAM @ 6.5%.....	245,303	.....0	.....245,303	.....0	.....0
0300014. 1983IAM @ 7.25%.....	58,962	.....0	.....58,962	.....0	.....0
0300015. 1983IAM @ 6.75%.....	136,551	.....0	.....136,551	.....0	.....0
0300016. 1983IAM @ 6.25%.....	54,912	.....0	.....54,912	.....0	.....0
0300017. Ann2000 @ 6.25%.....	159,388	.....0	.....159,388	.....0	.....0
0300018. Ann2000 @ 7%.....	141,629	.....0	.....141,629	.....0	.....0
0300019. Ann2000 @ 6.75%.....	238,470	.....0	.....238,470	.....0	.....0
0300020. Ann2000 @ 6.5%.....	512,972	.....0	.....512,972	.....0	.....0
0300021. Ann2000 @ 6%.....	3,979,454	.....0	.....3,979,454	.....0	.....0
0300022. Ann2000 @ 5.5%.....	3,009,124	.....0	.....3,009,124	.....0	.....0
0300023. Ann2000 @ 5.25%.....	3,739,704	.....0	.....3,739,704	.....0	.....0
0300024. Ann2000 @ 5%.....	12,831,727	.....0	.....12,831,727	.....0	.....0
0300025. Ann2000 @ 4.25%.....	5,438,948	.....0	.....5,438,948	.....0	.....0
0300026. Ann2000 @ 4%.....	5,649,734	.....0	.....5,649,734	.....0	.....0
0300027. Ann2000 @ 4.5%.....	8,114,033	.....0	.....8,114,033	.....0	.....0
0300028. IAR2012 @ 2.7%.....	7,843,543	.....0	.....7,843,543	.....0	.....0
0300029. IAR2012 @ 2.4%.....	14,944,909	.....0	.....14,944,909	.....0	.....0
0399997. Totals (Gross).....	68,454,143	.....0	.....68,454,143	.....0	.....0
0399999. Totals (Net).....	68,454,143	.....0	.....68,454,143	.....0	.....0

Accidental Death Benefits:

0400001. 59 ADB 3.00% NLP.....	18,466	.....0	.....18,466	.....0	.....0
0400002. 59 ADB 4.50% NLP.....	178	.....0	.....178	.....0	.....0
0499997. Totals (Gross).....	18,644	.....0	.....18,644	.....0	.....0
0499998. Reinsurance ceded.....	18,644	.....0	.....18,644	.....0	.....0
0499999. Totals (Net).....	0	.....0	.....0	.....0	.....0

Disability - Active Lives:

0500001. INTERCO 52 W/58 CSO 3.00% NLP.....	24,878	.....0	.....24,878	.....0	.....0
0599997. Totals (Gross).....	24,878	.....0	.....24,878	.....0	.....0
0599998. Reinsurance ceded.....	24,878	.....0	.....24,878	.....0	.....0
0599999. Totals (Net).....	0	.....0	.....0	.....0	.....0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total	Industrial	Ordinary	Credit (Group and Individual)	Group
Disability - Disabled Lives:					
0600001. 2005 GTL PW Table 3.5%.....	9,999,389	.....0	.....0	.....0	9,999,389
0600002. 2005 GTL PW Table 4.0%.....	9,721,955	.....0	.....0	.....0	9,721,955
0600003. 2005 GTL PW Table 4.5%.....	3,703,796	.....0	.....0	.....0	3,703,796
0600004. 2005 GTL PW Table 5.0%.....	613,834	.....0	.....0	.....0	613,834
0600005. 2005 GTL PW Table 5.5%.....	207,499	.....0	.....0	.....0	207,499
0600006. 2005 GTL PW Table 6.0%.....	41,334	.....0	.....0	.....0	41,334
0600007. 2005 GTL PW Table 4.5%.....	132,937	.....0	.....0	.....0	132,937
0600008. 2005 GTL PW Table 5.5%.....	320	.....0	.....0	.....0	320
0600009. INTERCO 52 3.00%.....	126,328	.....0	126,328	.....0	.....0
0600010. INTERCO 52 3.50%.....	129,984	.....0	129,984	.....0	.....0
0600011. INTERCO 52 4.00%.....	212,556	.....0	212,556	.....0	.....0
0600012. INTERCO 52 4.50%.....	866,136	.....0	866,136	.....0	.....0
0600013. INTERCO 52 5.00%.....	432,257	.....0	432,257	.....0	.....0
0600014. INTERCO 52 5.50%.....	222,741	.....0	222,741	.....0	.....0
0600015. INTERCO 52 6.00%.....	29,022	.....0	29,022	.....0	.....0
0699997. Totals (Gross).....	26,440,088	.....0	2,019,024	.....0	24,421,064
0699998. Reinsurance ceded.....	26,440,088	.....0	2,019,024	.....0	24,421,064
0699999. Totals (Net).....	.....0	.....0	.....0	.....0	.....0
Miscellaneous Reserves:					
0700001. VACARVM - direct.....	138,527,933	.....0	138,527,933	.....0	.....0
0700002. VACARVM GMDB + GMWB Gross.....	116,362	.....0	116,362	.....0	.....0
0700003. Group Portability Substandard.....	365,578	.....0	.....0	.....0	365,578
0700004. GMBD.....	267,667	.....0	.....0	.....0	267,667
0700005. VACARVM - direct.....	329,434	.....0	.....0	.....0	329,434
0700006. FOR EXCESS OF ... (DEFICIENCY).....	2,065,792	.....0	2,065,792	.....0	.....0
0700007. FOR NON-DEDUCTION	654,018	.....0	654,018	.....0	.....0
0700008. GUARANTEED MINIMUM DEATH BENEFIT.....	7,154,851	.....0	7,154,851	.....0	.....0
0700009. IMMEDIATE CLAIM PAYMENT.....	3,393,227	.....0	3,393,227	.....0	.....0
0700010. GROUP CONVERSION SUBSTANDARD.....	236,954	.....0	236,954	.....0	.....0
0700011. SUBSTANDARD.....	191,727	.....0	191,727	.....0	.....0
0799997. Totals (Gross).....	153,303,543	.....0	152,340,864	.....0	962,679
0799998. Reinsurance ceded.....	119,981,632	.....0	119,018,953	.....0	962,679
0799999. Totals (Net).....	33,321,911	.....0	33,321,911	.....0	.....0
9999999. Totals (Net) - Page 3, Line 1.....	11,891,636,444	.....0	8,684,482,591	.....0	3,207,153,853

EXHIBIT 5 - INTERROGATORIES

- 1.1 Has the reporting entity ever issued both participating and non-participating contracts? Yes No
- 1.2 If not, state which kind is issued

- 2.1 Does the reporting entity at present issue both participating and non-participating contracts? Yes No
- 2.2 If not, state which kind is issued
 - Non-Participating

- 3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? Yes No
 If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.

- 4. Has the reporting entity any assessment or stipulated premium contracts in force? If so, state: Yes No
 - 4.1 Amount of insurance: \$.....0
 - 4.2 Amount of reserve: \$.....0
 - 4.3 Basis of reserve:

 - 4.4 Basis of regular assessments:

 - 4.5 Basis of special assessments:

 - 4.6 Assessments collected during year: \$.....0
- 5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.

- 6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? Yes No
 - 6.1 If so, state the amount of reserve on such contracts on the basis actually held: \$.....3,630,699,716

 - 6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: \$.....4,388,037,160
 Attach statement of methods employed in their valuation.

- 7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? Yes No
 - 7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements: \$.....0
 - 7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:

 - 7.3 State the amount of reserves established for this business: \$.....0
 - 7.4 Identify where the reserves are reported in the blank.

- 8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December of the current year? Yes No
 - 8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: \$.....0
 - 8.2 State the amount of reserves established for this business: \$.....0
 - 8.3 Identify where the reserves are reported in the blank:

- 9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? Yes No
 - 9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: \$.....0
 - 9.2 State the amount of reserves established for this business: \$.....0
 - 9.3 Identify where the reserves are reported in the blank:

EXHIBIT 5A - CHANGES IN BASES OF VALUATION DURING THE YEAR

1 Description of Valuation Class	Valuation Basis		4 Increase in Actuarial Reserve Due To Change
	2 Changed From	3 Changed To	

NONE

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS

	1 Total	2 Group Accident and Health	3 Credit Accident and Health (Group and Individual)	4 Collectively Renewable	Other Individual Contracts				
					5 Non- Cancelable	6 Guaranteed Renewable	7 Non-Renewable for Stated Reasons Only	8 Other Accident Only	9 All Other
ACTIVE LIFE RESERVE									
1. Unearned premium reserves.....	7,682,100	7,490,465	0	0	186,707	4,928	0	0	0
2. Additional contract reserves (a).....	2,863,923	0	0	0	2,783,507	80,416	0	0	0
3. Additional actuarial reserves - Asset/Liability analysis.....	0	0	0	0	0	0	0	0	0
4. Reserve for future contingent benefits.....	0	0	0	0	0	0	0	0	0
5. Reserve for rate credits.....	0	0	0	0	0	0	0	0	0
6. Aggregate write-ins for reserves.....	0	0	0	0	0	0	0	0	0
7. Totals (Gross).....	10,546,023	7,490,465	0	0	2,970,214	85,344	0	0	0
8. Reinsurance ceded.....	10,546,023	7,490,465	0	0	2,970,214	85,344	0	0	0
9. Totals (Net).....	0	0	0	0	0	0	0	0	0
CLAIM RESERVE									
10. Present value of amounts not yet due on claims.....	386,400,878	379,434,628	0	0	6,953,436	12,814	0	0	0
11. Additional actuarial reserves - Asset/Liability analysis.....	0	0	0	0	0	0	0	0	0
12. Reserve for future contingent benefits.....	0	0	0	0	0	0	0	0	0
13. Aggregate write-ins for reserves.....	0	0	0	0	0	0	0	0	0
14. Totals (Gross).....	386,400,878	379,434,628	0	0	6,953,436	12,814	0	0	0
15. Reinsurance ceded.....	386,400,886	379,434,636	0	0	6,953,436	12,814	0	0	0
16. Totals (Net).....	(8)	(8)	0	0	0	0	0	0	0
17. TOTALS (Net).....	(8)	(8)	0	0	0	0	0	0	0
18. TABULAR FUND INTEREST.....	0	0	0	0	0	0	0	0	0

DETAILS OF WRITE-INS

0601.....	0	0	0	0	0	0	0	0	0
0602.....	0	0	0	0	0	0	0	0	0
0603.....	0	0	0	0	0	0	0	0	0
0698. Summary of remaining write-ins for Line 6 from overflow page.....	0	0	0	0	0	0	0	0	0
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above).....	0	0	0	0	0	0	0	0	0
1301.....	0	0	0	0	0	0	0	0	0
1302.....	0	0	0	0	0	0	0	0	0
1303.....	0	0	0	0	0	0	0	0	0
1398. Summary of remaining write-ins for Line 13 from overflow page.....	0	0	0	0	0	0	0	0	0
1399. Totals (Lines 1301 through 1303 + 1398) (Line 13 above).....	0	0	0	0	0	0	0	0	0

(a) Attach statement as to valuation standard used in calculating this reserve, specifying reserve bases, interest rates and methods.

EXHIBIT 7 - DEPOSIT-TYPE CONTRACTS

	1	2	3	4	5	6
	Total	Guaranteed Interest Contracts	Annuities Certain	Supplemental Contracts	Dividend Accumulations or Refunds	Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance.....	5,847,957,176	205,203,648	2,387,762,078	0	2,087,974	3,252,903,476
2. Deposits received during the year.....	338,977,243	0	14,618,844	32,605,130	55,952	291,697,317
3. Investment earnings credited to the account.....	237,826,342	11,954,281	129,812,970	463,644	17,154	95,578,293
4. Other net change in reserves.....	(1,489,545)	(2,758,342)	1,349,807	0	0	(81,010)
5. Fees and other charges assessed.....	0	0	0	0	0	0
6. Surrender charges.....	0	0	0	0	0	0
7. Net surrender or withdrawal payments.....	1,145,343,002	1,928,723	281,165,611	33,068,774	125,665	829,054,229
8. Other net transfers to or (from) Separate Accounts.....	(328,771,435)	0	0	0	0	(328,771,435)
9. Balance at the end of current year before reinsurance (Lines 1 + 2 + 3 + 4 - 5 - 6 - 7 - 8).....	5,606,699,649	212,470,864	2,252,378,088	0	2,035,415	3,139,815,282
10. Reinsurance balance at the beginning of the year.....	(3,224,508,722)	0	0	0	(2,087,975)	(3,222,420,747)
11. Net change in reinsurance assumed.....	0	0	0	0	0	0
12. Net change in reinsurance ceded.....	(110,533,347)	0	0	0	(52,560)	(110,480,787)
13. Reinsurance balance at the end of the year (Lines 10 + 11 - 12).....	(3,113,975,375)	0	0	0	(2,035,415)	(3,111,939,960)
14. Net balance at the end of the current year after reinsurance (Lines 9 + 13).....	2,492,724,274	212,470,864	2,252,378,088	0	0	27,875,322

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

	1 Total	2 Industrial Life	Ordinary			6 Credit Life (Group and Individual)	Group		Accident and Health		
			3 Life Insurance	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other
1. Due and unpaid:											
1.1 Direct.....	0	0	0	0	0	0	0	0	0	0	0
1.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
1.3 Reinsurance ceded.....	0	0	0	0	0	0	0	0	0	0	0
1.4 Net.....	0	0	0	0	0	0	0	0	0	0	0
2. In course of settlement:											
2.1 Resisted:											
2.11 Direct.....	0	0	0	0	0	0	0	0	0	0	0
2.12 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
2.13 Reinsurance ceded.....	0	0	0	0	0	0	0	0	0	0	0
2.14 Net.....	0	0	(b) 0	(b) 0	0	(b) 0	(b) 0	0	0	0	0
2.2 Other:											
2.21 Direct.....	102,681,140	0	55,949,205	0	0	0	44,794,523	0	1,937,412	0	0
2.22 Reinsurance assumed.....	416,407	0	163,060	0	0	0	0	0	253,347	0	0
2.23 Reinsurance ceded.....	66,954,137	0	40,599,355	0	0	0	24,164,023	0	2,190,759	0	0
2.24 Net.....	36,143,410	0	(b) 15,512,910	(b) 0	0	(b) 0	(b) 20,630,500	0	(b) 0	(b) 0	(b) 0
3. Incurred but unreported:											
3.1 Direct.....	218,785,295	0	75,803,990	0	0	0	127,015,542	0	15,636,515	0	329,248
3.2 Reinsurance assumed.....	1,936,737	0	1,863,031	0	0	0	0	0	73,706	0	0
3.3 Reinsurance ceded.....	99,084,958	0	30,535,456	0	0	0	52,510,033	0	15,710,221	0	329,248
3.4 Net.....	121,637,074	0	(b) 47,131,565	(b) 0	0	(b) 0	(b) 74,505,509	0	(b) 0	(b) 0	(b) 0
4. Totals:											
4.1 Direct.....	321,466,435	0	131,753,195	0	0	0	171,810,065	0	17,573,927	0	329,248
4.2 Reinsurance assumed.....	2,353,144	0	2,026,091	0	0	0	0	0	327,053	0	0
4.3 Reinsurance ceded.....	166,039,095	0	71,134,811	0	0	0	76,674,056	0	17,900,980	0	329,248
4.4 Net.....	157,780,484	(a) 0	(a) 62,644,475	0	0	0	(a) 95,136,009	0	0	0	0

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to \$.....0 in Column 2, \$.....0 in Column 3 and \$.....0 in Column 7.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance \$.....0, Individual Annuities \$.....0, Credit Life (Group and Individual) \$.....0, and Group Life \$.....0, are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health \$.....0, Credit (Group and Individual) Accident and Health \$.....0 and Other Accident and Health \$.....0 are included in Page 3, Line 2, (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1 Total	2 Industrial Life (a)	Ordinary			6 Credit Life (Group and Individual)	Group		Accident and Health		
			3 Life Insurance (b)	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance (c)	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other
1. Settlements during the year:											
1.1 Direct.....	1,746,950,090	0	445,569,153	538,705,355	21,530,802	0	390,135,122	238,797,775	110,239,122	0	1,972,762
1.2 Reinsurance assumed.....	2,288,030	0	2,273,741	21,666	0	0	0	0	(7,377)	0	0
1.3 Reinsurance ceded.....	534,256,959	0	270,245,382	74,368	0	0	86,810,620	65,098,953	110,089,969	0	1,937,667
1.4 Net..... (d)	1,214,981,161	0	177,597,512	538,652,653	21,530,802	0	303,324,502	173,698,822	141,776	0	35,095
2. Liability December 31, current year from Part 1:											
2.1 Direct.....	321,466,435	0	131,753,195	0	0	0	171,810,065	0	17,573,927	0	329,248
2.2 Reinsurance assumed.....	2,353,144	0	2,026,091	0	0	0	0	0	327,053	0	0
2.3 Reinsurance ceded.....	166,039,095	0	71,134,811	0	0	0	76,674,056	0	17,900,980	0	329,248
2.4 Net.....	157,780,484	0	62,644,475	0	0	0	95,136,009	0	0	0	0
3. Amounts recoverable from reinsurers Dec. 31, current year.....	13,909,540	0	8,595,053	3,740,218	0	0	1,065,243	0	509,026	0	0
4. Liability December 31, prior year:											
4.1 Direct.....	305,751,040	0	123,333,548	0	0	0	164,329,955	0	17,558,774	0	528,764
4.2 Reinsurance assumed.....	3,623,238	0	3,027,884	0	0	0	0	0	595,354	0	0
4.3 Reinsurance ceded.....	153,584,373	0	62,047,214	0	0	0	72,854,267	0	18,154,128	0	528,764
4.4 Net.....	155,789,905	0	64,314,218	0	0	0	91,475,688	0	0	0	0
5. Amounts recoverable from reinsurers Dec. 31, prior year.....	11,492,035	0	6,028,460	3,814,586	0	0	1,281,739	0	367,250	0	0
6. Incurred benefits:											
6.1 Direct.....	1,762,665,485	0	453,988,800	538,705,355	21,530,802	0	397,615,232	238,797,775	110,254,275	0	1,773,246
6.2 Reinsurance assumed.....	1,017,936	0	1,271,948	21,666	0	0	0	0	(275,678)	0	0
6.3 Reinsurance ceded.....	549,129,186	0	281,899,572	0	0	0	90,413,913	65,098,953	109,978,597	0	1,738,151
6.4 Net.....	1,214,554,235	0	173,361,176	538,727,021	21,530,802	0	307,201,319	173,698,822	0	0	35,095

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$.....0 in Line 1.1, \$.....0 in Line 1.4, \$.....0 in Line 6.1 and \$.....0 in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$.....15,639 in Line 1.1, \$.....15,639 in Line 1.4, \$.....15,639 in Line 6.1 and \$.....15,639 in Line 6.4.

(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$.....187,123 in Line 1.1, \$.....187,123 in Line 1.4, \$.....187,123 in Line 6.1 and \$.....187,123 in Line 6.4.

(d) Includes \$.....0 premiums waived under total and permanent disability benefits.

EXHIBIT OF NONADMITTED ASSETS

	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D).....	0	0	0
2. Stocks (Schedule D):			
2.1 Preferred stocks.....	0	0	0
2.2 Common stocks.....	10,764,534	10,798,991	34,457
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens.....	0	0	0
3.2 Other than first liens.....	0	0	0
4. Real estate (Schedule A):			
4.1 Properties occupied by the company.....	0	0	0
4.2 Properties held for the production of income.....	0	0	0
4.3 Properties held for sale.....	0	0	0
5. Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2) and short-term investments (Schedule DA).....	0	0	0
6. Contract loans.....	0	0	0
7. Derivatives (Schedule DB).....	0	0	0
8. Other invested assets (Schedule BA).....	565,633	2,444,457	1,878,824
9. Receivables for securities.....	0	0	0
10. Securities lending reinvested collateral assets (Schedule DL).....	0	0	0
11. Aggregate write-ins for invested assets.....	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	11,330,167	13,243,448	1,913,280
13. Title plants (for Title insurers only).....	0	0	0
14. Investment income due and accrued.....	0	0	0
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection.....	0	0	(0)
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due.....	0	0	0
15.3 Accrued retrospective premiums and contracts subject to redetermination.....	0	0	0
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers.....	0	0	0
16.2 Funds held by or deposited with reinsured companies.....	0	0	0
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0
18.2 Net deferred tax asset.....	754,180,659	709,809,034	(44,371,625)
19. Guaranty funds receivable or on deposit.....	0	0	0
20. Electronic data processing equipment and software.....	0	0	0
21. Furniture and equipment, including health care delivery assets.....	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	0	0	0
24. Health care and other amounts receivable.....	0	0	0
25. Aggregate write-ins for other-than-invested assets.....	12,676,900	21,446,416	8,769,516
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	778,187,727	744,498,898	(33,688,828)
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	127,338	630,268	502,931
28. TOTALS (Lines 26 and 27).....	778,315,064	745,129,167	(33,185,898)

DETAILS OF WRITE-INS

1101.....	0	0	0
1102.....	0	0	0
1103.....	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....	0	0	0
2501. Disbursements and items not allocated.....	12,676,900	21,446,416	8,769,516
2502.....	0	0	0
2503.....	0	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	12,676,900	21,446,416	8,769,516

NOTES TO FINANCIAL STATEMENTS**Note 1 - Summary of Significant Accounting Policies****A. Accounting Practices**

The accompanying statutory-basis financial statements of Hartford Life Insurance Company (the "Company" or "HLIC") have been prepared in conformity with statutory accounting practices prescribed or permitted by the State of Connecticut Insurance Department ("the Department"). The Department recognizes only statutory accounting practices prescribed or permitted by the State of Connecticut for determining and reporting the financial condition and results of operations of an insurance company and for determining solvency under the State of Connecticut Insurance Law. The National Association of Insurance Commissioners' Accounting Practices and Procedures Manual ("NAIC SAP") has been adopted as a component of prescribed practices by the State of Connecticut.

A difference prescribed by Connecticut state law allows the Company and its wholly-owned subsidiary, Hartford Life & Annuity Insurance Company ("HLAI"), to receive a reinsurance reserve credit for reinsurance treaties that provide for a limited right of unilateral cancellation by the reinsurer. Even if the Company and/or HLAI did not obtain reinsurance reserve credit for these reinsurance treaties, the Company's and HLAI's risk-based capital would not have triggered a regulatory event.

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

	SSAP #	F/S Page	F/S Line #	2016	2015
Net Income					
1. HLIC state basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	\$ 951,921,784	\$ 295,184,473
2. State prescribed practices that (increase)/decrease NAIC SAP:					
Less: Reinsurance reserve credit (as described above)	61	4	19	(3,417,739)	(1,878,946)
				(3,417,739)	(1,878,946)
3. State permitted practices that (increase)/decrease NAIC SAP				—	—
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 955,339,523	\$ 297,063,419
Surplus					
5. HLIC state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 4,397,908,629	\$ 4,939,471,147
6. State prescribed practices that (increase)/decrease NAIC SAP:					
Less: Reinsurance reserve credit (HLIC) (as described above)	61	3	1	56,354,057	59,771,796
Less: Reinsurance reserve credit (HLAI) (as described above)	61	3	35	119,681,546	135,911,291
				176,035,603	195,683,087
7. State permitted practices that (increase)/decrease NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 4,221,873,026	\$ 4,743,788,060

The Company's reported investment in HLAI was \$1,913,778,348 at December 31, 2016. The Company's investment in HLAI would have been reported as \$1,794,076,802 at December 31, 2016 without the state prescribed practices.

The Company does not follow any other prescribed or permitted statutory accounting practices that have a material effect on statutory surplus, statutory net income or risk-based capital of the Company.

B. Use of Estimates in the Preparation of the Financial Statements

The preparation of financial statements in conformity with the National Association of Insurance Commissioners ("NAIC") Annual Statement Instructions and NAIC SAP requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities and disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenues and expenses during the reported periods. Actual results could differ from those estimates. The most significant estimates include those used in determining the liability for aggregate reserves for life and health policies, evaluation of other-than-temporary impairments, valuation of derivatives, and contingencies relating to corporate litigation and regulatory matters. Certain of these estimates are particularly sensitive to market conditions, and deterioration and/or volatility in the worldwide debt or equity markets could have a material impact on the statutory-basis financial statements. Although some variability is inherent in these estimates, management believes the amounts provided are adequate.

C. Accounting Policy

Life premiums are recognized as income over the premium paying period of the related policies. Annuity considerations are recognized as revenue when received. Health premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies.

Expenses incurred in connection with acquiring new insurance business, including such acquisition costs as sales commissions, are charged to operations as incurred. Expenses incurred are reduced for ceding allowances received or receivable.

In addition, the Company uses the following accounting policies:

- Short-term investments include all investments whose maturities, at the time of acquisition, are one year or less and are stated at amortized cost.
- Other than loan-backed and structured securities, investments in unaffiliated bonds and surplus debentures rated in NAIC classes 1 through 5 are carried at amortized cost, and unaffiliated bonds rated in NAIC class 6 are carried at the lower of amortized cost or fair value.
- Unaffiliated common stocks are carried at fair value.
- Unaffiliated preferred stocks are carried at cost, lower of cost or amortized cost, or fair values depending on the assigned credit rating and whether the preferred stock is redeemable or non-redeemable.
- Mortgage loans on real estate are carried at the outstanding principal balance, less any allowances for credit losses.
- Loan-backed bonds and structured securities are carried at either amortized cost or the lower of amortized cost or fair value in accordance with the provisions of Statement of Statutory Accounting Principles ("SSAP") No. 43 - Revised (Loan-backed and Structured Securities). Significant changes in estimated cash flows from the original purchase assumptions are accounted for using the prospective method, except for highly rated fixed rate securities, which use the retrospective method.
- Investment in subsidiaries, controlled and affiliated ("SCA") companies are based on the net worth of the subsidiary in accordance with SSAP No. 97 (Investment in Subsidiary, Controlled and Affiliated Entities, A Replacement of SSAP No. 88). The change in the carrying value is recorded as a change in net unrealized capital gains (losses), a component of unassigned surplus.
- The Company carries its investments in unaffiliated joint ventures, investment partnerships and limited liability companies based upon audited financial statements in accordance with SSAP No. 48 (Joint Ventures, Partnerships and Limited Liability Companies).

NOTES TO FINANCIAL STATEMENTS

9. The Company utilizes a variety of over-the-counter ("OTC"), transactions cleared through a central clearing house ("OTC-cleared"), and exchange-traded derivative instruments as part of its overall risk management strategy. The types of instruments may include swaps, caps, floors, forwards, futures and options to achieve one of four Company-approved objectives: to hedge risk arising from interest rate, equity market, credit spread including issuer defaults, price or foreign currency exchange rate risk or volatility; to manage liquidity; to control transaction costs; or to enter into replication transactions. On the date the derivative contract is entered into, the Company designates the derivative as hedging (fair value, cash flow, or net investment in a foreign operation), replication, or held for other investment and/or risk management activities, which primarily involves managing asset or liability related risks which do not qualify for hedge accounting under SSAP No. 86 (Accounting for Derivative Instruments and Hedging, Income Generation, and Replication (Synthetic Asset) Transactions). The Company's derivative transactions are permitted uses of derivatives under the derivative use plans required by the Department and the State of New York Insurance Department.

Derivatives used in hedging relationships are accounted for in a manner consistent with the hedged item. Typically, cost paid or consideration received at inception of a contract is reported on the balance sheet as a derivative asset or liability, respectively. Periodic cash flows and accruals are recorded in a manner consistent with the hedged item.

Derivatives used in replication relationships are accounted for in a manner consistent with the cash instrument and the replicated asset. Typically, cost paid or consideration received at inception of the contract is recorded on the balance sheet as a derivative asset or liability, respectively. Periodic cash flows and accruals of income/expense are recorded as a component of derivative net investment income. Upon termination of the derivative, any gain or loss is recognized as a derivative capital gain or loss.

Derivatives used in income generation relationships are accounted for in a manner consistent with the associated covered asset. Typically, consideration received at inception of the contract is recorded on the balance sheet as a derivative liability. Periodic cash flows and accruals of income/expense are recorded as a component of derivative net investment income. Upon termination, any remaining derivative liability, along with any disposition payments are recorded as a derivative capital gain or loss.

Derivatives held for other investment and/or risk management activities receive fair value accounting. The derivatives are carried on the balance sheet at fair value and the changes in fair value are recorded in derivative unrealized gains and losses. Periodic cash flows and accruals of income/expense are recorded as components of derivative net investment income.

10. The Company considers anticipated investment income as a factor in the premium deficiency calculation.
11. The Company establishes and carries as liabilities actuarially determined reserves which are calculated to meet the Company's future obligations. Reserves for accident and health contracts are based on actuarially recognized methods. Tabular liabilities use prescribed morbidity tables in general use in the United States, which are modified to reflect the Company's actual experience when appropriate. These reserves are computed at amounts that, with additions from estimated premiums to be received and with interest on such reserves compounded annually at certain assumed rates, are expected to be sufficient to meet the Company's policy obligations at their maturities or in the event of an insured's death or disability.
- Other than modified coinsurance, reserves are reported net of reinsurance ceded. For modified coinsurance, assets and liabilities associated with the reinsured business remain on the balance sheet of the Company in segregated portfolios.
12. The Company has not modified its capitalization policy from the prior period.
13. The Company has no pharmaceutical rebate receivables.

Note 2 - Accounting Changes and Corrections of Errors

- A. The Company did not adopt any new accounting standards.

Note 3 - Business Combinations and Goodwill**A. Statutory Purchase Method**

The Company had no business combinations accounted for under the statutory purchase method.

B. Statutory Merger

The Company had no statutory mergers.

C. Assumption Reinsurance

The Company had no assumption reinsurance.

D. Impairment Loss

The Company did not recognize any impairment losses.

Note 4 - Discontinued Operations

The Company had no discontinued operations.

Note 5 - Investments**A. Mortgage Loans, including Mezzanine Real Estate Loans**

- The maximum and minimum lending rates for new commercial mortgage loans during 2016 were 4.03% and 3%.
- The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages was 75%.
- The Company had no taxes, assessments or any amounts advanced and not included in the mortgage loan total.

NOTES TO FINANCIAL STATEMENTS

4. Age Analysis of Mortgage Loans:

	Residential						Mezzanine	Total
	Farm	Insured	All Other	Insured	All Other	Commercial		
1. Current year								
1. Recorded investment (all)								
a. Current	\$ —	\$ —	\$ —	\$ —	\$ 1,595,839,304	\$ —	\$ 1,595,839,304	
b. 30-59 days past due	10,784,503	—	—	—	—	—	10,784,503	
c. 60-89 days past due	—	—	—	—	—	—	—	
d. 90-179 days past due	—	—	—	—	—	—	—	
e. 180+ days past due	—	—	—	—	—	—	—	
2. Accruing interest 90-179 days past due								
a) Recorded investment	—	—	—	—	—	—	—	
b) Interest accrued	—	—	—	—	—	—	—	
3. Accruing interest 180+ days past due								
a) Recorded investment	—	—	—	—	—	—	—	
b) Interest accrued	—	—	—	—	—	—	—	
4. Interest reduced								
a) Recorded investment	—	—	—	—	—	—	—	
b) Interest accrued	—	—	—	—	—	—	—	
c) Percent reduced	0%	0%	0%	0%	0%	0%	0%	
2. Prior Year								
1. Recorded investment (all)								
a) Current	\$ 11,014,758	\$ —	\$ —	\$ —	\$ 1,511,250,705	\$ —	\$ 1,522,265,463	
b) 30-59 days past due	—	—	—	—	—	—	—	
c) 60-89 days past due	—	—	—	—	—	—	—	
d) 90-179 days past due	—	—	—	—	—	—	—	
e) 180+ days past due	—	—	—	—	—	—	—	
2. Accruing interest 90-179 days past due								
a) Recorded investment	—	—	—	—	—	—	—	
b) Interest accrued	—	—	—	—	—	—	—	
3. Accruing interest 180+ days past due								
a) Recorded investment	—	—	—	—	—	—	—	
b) Interest accrued	—	—	—	—	—	—	—	
4. Interest reduced								
a) Recorded investment	—	—	—	—	—	—	—	
b) Interest accrued	—	—	—	—	—	—	—	
c) Percent reduced	0%	0%	0%	0%	0%	0%	0%	

5. Investment in Impaired Loans With or Without Allowance for Credit Losses:

	Residential						Mezzanine	Total
	Farm	Insured	All Other	Insured	All Other	Commercial		
a. Current year								
1. With allowance for credit losses	\$ 2,173,277	\$ —	\$ —	\$ —	\$ —	\$ —	\$ 2,173,277	
2. No allowance for credit losses	—	—	—	—	—	—	—	
b. Prior year								
1. With allowance for credit losses	\$ 2,753,689	\$ —	\$ —	\$ —	\$ —	\$ —	\$ 2,753,689	
2. No allowance for credit losses	—	—	—	—	—	—	—	

NOTES TO FINANCIAL STATEMENTS**6. Investment in Impaired Loans – Average Recorded Investment, Interest Income Recognized, Recorded Investment on Nonaccrual Status and Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting:**

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current year							
1. Average recorded investment	\$ 2,696,126	\$ —	\$ —	\$ —	\$ —	\$ —	\$ 2,696,126
2. Interest income recognized	871,415	—	—	—	—	—	871,415
3. Recorded investments on nonaccrual status	—	—	—	—	—	—	—
4. Amount of interest income recognized using a cash-basis method of accounting	853,037	—	—	—	—	—	853,037
b. Prior year							
1. Average recorded investment	\$ 2,753,689	\$ —	\$ —	\$ —	\$ —	\$ —	\$ 2,753,689
2. Interest income recognized	886,142	—	—	—	—	—	886,142
3. Recorded investments on nonaccrual status	—	—	—	—	—	—	—
4. Amount of interest income recognized using a cash-basis method of accounting	816,905	—	—	—	—	—	816,905

	December 31, 2016	December 31, 2015
7. Allowance for credit losses:		
a. Balance at beginning of period	\$ 2,219,142	\$ 2,300,842
b. Additions charged to operations	—	—
c. Less direct write-downs charged against the allowances	—	—
d. Recoveries of amounts previously charged off	(45,865)	(81,700)
e. Balance at end of year	\$ 2,173,277	\$ 2,219,142

8. The Company had no mortgage loans derecognized as a result of foreclosure for the years ended December 31, 2016 and 2015.

9. Interest income on impaired loans is recognized on a cash basis upon receipt.

B. Debt Restructuring

	December 31, 2016	December 31, 2015
1. Total recorded investment in restructured loans, as of year-end	\$ —	\$ 184,551
2. Realized capital losses related to these loans	\$ —	\$ 914,375
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 securities to the extent it is deemed collectible (delinquent less than 90 days) and the security continues to perform under its original or restructured contractual terms. Interest income on non-performing securities is generally recognized on a cash basis.

C. Reverse Mortgages

The Company has no investments in reverse mortgages.

D. Loan-Backed Securities

- Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from broker dealer survey values or internal estimates.
- The following table summarizes by quarter other-than-temporary impairments ("OTTI") for loan-backed securities recorded during the year because the Company had either the intent to sell the securities or the inability or lack of intent to retain as cited in the table:

NOTES TO FINANCIAL STATEMENTS

	1 Amortized Cost Before OTTI	2 OTTI Recognized in Loss		3 Fair Value 1-(2a+2b)
		2a Interest	2b Non-Interest	
OTTI Recognized 1 st Quarter				
a. Intent to sell	\$ 1,580,679	\$ 37,645	\$ —	\$ 1,543,034
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 1 st quarter	\$ 1,580,679	\$ 37,645	\$ —	\$ 1,543,034
OTTI Recognized 2 nd Quarter				
d. Intent to sell	\$ —	\$ —	\$ —	\$ —
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
f. Total 2 nd quarter	\$ —	\$ —	\$ —	\$ —
OTTI Recognized 3 rd Quarter				
g. Intent to sell	\$ —	\$ —	\$ —	\$ —
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
i. Total 3 rd quarter	\$ —	\$ —	\$ —	\$ —
OTTI Recognized 4 th Quarter				
j. Intent to sell	\$ —	\$ —	\$ —	\$ —
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
l. Total 4 th quarter	\$ —	\$ —	\$ —	\$ —
m. Annual aggregate total	\$ 1,580,679	\$ 37,645	\$ —	\$ 1,543,034

3. The following table summarizes OTTI recognized during 2016 for loan-backed securities held as of December 31, 2016 recorded because the present value of estimated cash flows expected to be collected was less than the amortized cost of the securities:

1	2	3	4	5	6	7
CUSIP	Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
126171 AP 2	\$ 84,458	\$ —	\$ 84,458	\$ —	\$ 92	3/31/2016
225458 Q7 6	72,620	117	72,503	117	88	3/31/2016
3137A8 PR 3	3,041,708	3,034,534	7,174	3,034,534	2,963,997	3/31/2016
48249K AA 3	168,134	162,659	5,475	162,659	143,191	3/31/2016
617451 FU 8	48,757	306	48,451	306	1,143	3/31/2016
929766 3M 3	66,766	—	66,766	—	413	3/31/2016
48249K AA 3	134,472	131,029	3,443	131,029	126,869	6/30/2016
48249K AA 3	115,598	113,030	2,568	113,030	97,902	12/31/2016
Total			\$ 290,838			

4. **Security Unrealized Loss Aging**

All impaired securities (fair value is less than cost or amortized cost) 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. The aggregate amount of unrealized losses:

1. Less than 12 Months	\$	22,977,893
2. 12 Months or Longer	\$	35,998,633

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

1. Less than 12 Months	\$	1,071,530,699
2. 12 Months or Longer	\$	627,857,070

5. As of December 31, 2016, loan-backed securities in an unrealized loss position comprised 427 securities, primarily related to asset-backed securities ("ABS"), commercial mortgage-backed securities ("CMBS"), corporate loan-backed and structured securities, U.S. government agency securities, and residential mortgage-backed securities ("RMBS"), which are primarily depressed due to increase in interest rates and/or widening credit spreads since the securities were purchased. The Company does not intend to sell the securities outlined above. Furthermore, based upon the Company's cash flow modeling and the expected continuation of contractually required principal and interest payments, the Company has deemed these securities to be temporarily impaired as of December 31, 2016.

E. Repurchase Agreements and/or Securities Lending Transactions

1. For repurchase agreements, Company policies require a minimum of 95% of the fair value of securities transferred under repurchase agreements to be maintained as collateral. For securities lending agreements, Company policies require a minimum of 102% of the fair value of the securities loaned at the outset of the contract be held as collateral. The agreements with third parties contain contractual provisions to allow for additional collateral to be obtained when necessary.

NOTES TO FINANCIAL STATEMENTS

2. As of December 31, 2016, The Company has pledged from its general and separate accounts \$105,230,540 and \$403,112,976 of bonds as subject to repurchase agreements and securities lending transactions, respectively. The Company has received cash as collateral, and as of December 31, 2016 the associated liabilities were \$118,243,125 and \$415,618,493 reported in Aggregate write-ins for liabilities and Payables for securities lending, respectively. Additionally, the Company has received \$16,644,072 of securities collateral that it is not permitted by contract to sell or repledge, as of December 31, 2016. As of December 31, 2015, the Company had pledged \$249,537,481 and \$10,754,021 of bonds as subject to repurchase agreements and securities lending transactions, respectively.

3. **Collateral Received**

a. Aggregate Amount Collateral Received		Fair Value
1. Repurchase Agreement		
(a) Open	\$	—
(b) 30 Days or Less		—
(c) 31 to 60 Days		—
(d) 61 to 90 Days		118,243,125
(e) Greater Than 90 Days		—
(f) Sub-Total		118,243,125
(g) Securities Received		—
(h) Total Collateral Received		<u>\$ 118,243,125</u>
2. Securities Lending		
(a) Open	\$	415,643,366
(b) 30 Days or Less		—
(c) 31 to 60 Days		—
(d) 61 to 90 Days		—
(e) Greater Than 90 Days		—
(f) Sub-Total		415,643,366
(g) Securities Received		—
(h) Total Collateral Received		<u>\$ 415,643,366</u>
3. Dollar Repurchase Agreement		
(a) Open	\$	—
(b) 30 Days or Less		—
(c) 31 to 60 Days		—
(d) 61 to 90 Days		—
(e) Greater Than 90 Days		—
(f) Sub-Total		—
(g) Securities Received		—
(h) Total Collateral Received		<u>\$ —</u>
b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged.	\$	533,886,491

- c. The Company receives cash or U.S. government securities as collateral. The cash collateral received from the repurchase and securities lending programs is typically invested in short-term, high quality investments and U.S. government and government agency securities.

NOTES TO FINANCIAL STATEMENTS

4. The Company did not use affiliated agents for its securities lending transactions.

5 Collateral Reinvestment		
a. Aggregate Amount Collateral Reinvested		
	Amortized Cost	Fair Value
1. Repurchase Agreement		
(a) Open	\$ 118,243,125	\$ 118,243,125
(b) 30 Days or Less	—	—
(c) 31 to 60 Days	—	—
(d) 61 to 90 Days	—	—
(e) 91 to 120 Days	—	—
(f) 121 to 180 Days	—	—
(g) 181 to 365 Days	—	—
(h) 1 to 2 Years	—	—
(i) 2 to 3 Years	—	—
(j) Greater than 3 Years	—	—
(k) Sub-Total	118,243,125	118,243,125
(l) Securities Received	—	—
(m) Total Collateral Reinvested	\$ 118,243,125	\$ 118,243,125
2. Securities Lending		
(a) Open	\$ 66,012,921	\$ 66,012,921
(b) 30 Days or Less	218,043,193	218,044,944
(c) 31 to 60 Days	12,037,030	12,039,325
(d) 61 to 90 Days	18,261,387	18,265,784
(e) 91 to 120 Days	4,592,088	4,594,819
(f) 121 to 180 Days	44,015,302	44,023,494
(g) 181 to 365 Days	52,656,572	52,662,079
(h) 1 to 2 Years	—	—
(i) 2 to 3 Years	—	—
(j) Greater than 3 Years	—	—
(k) Sub-Total	415,618,493	415,643,366
(l) Securities Received	—	—
(m) Total Collateral Reinvested	\$ 415,618,493	\$ 415,643,366
3. Dollar Repurchase Agreement		
(a) Open	\$ —	\$ —
(b) 30 Days or Less	—	—
(c) 31 to 60 Days	—	—
(d) 61 to 90 Days	—	—
(e) 91 to 120 Days	—	—
(f) 121 to 180 Days	—	—
(g) 181 to 365 Days	—	—
(h) 1 to 2 Years	—	—
(i) 2 to 3 Years	—	—
(j) Greater than 3 Years	—	—
(k) Sub-Total	—	—
(l) Securities Received	—	—
(m) Total Collateral Reinvested	\$ —	\$ —

- b. Reinvested proceeds consist of short-term, high quality investments and U.S. government and government agency securities. These can be sold and used to meet collateral calls in a stress scenario. In addition, the liquidity resources of most of the Company's general account investment portfolio are available to meet any potential cash demand when securities are returned to the Company. The potential impacts of repurchase agreements, dollar repurchase agreements, or securities lending agreements on the Company's liquidity and capital position are stress tested monthly, under The Hartford Financial Services Group, Inc.'s ("The Hartford") Liquidity Risk Policy.

6. As of December 31, 2106, the Company has accepted \$16,644,072 of securities collateral that it is not permitted by contract or custom to sell or repledge.
7. As of December 31, 2016, the Company has no securities lending transactions that extend beyond one year from the reporting date.

F. Real Estate

All real estate owned by The Company is occupied by The Hartford.

G. Investments in Low-income Housing Tax Credits ("LIHTC")

The Company has no investments in LIHTC.

NOTES TO FINANCIAL STATEMENTS**H. Restricted Assets**

1. Restricted Assets (Including Pledged).

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted								Percentage		
	Current Year								10	11	
	1	2	3	4	5	6	7	8			9
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	0%	0%
b. Collateral held under security lending agreements	274,308,205	141,310,288	—	—	274,308,205	10,362,122	263,946,083	—	274,308,205	0.2%	0.3%
c. Subject to repurchase agreements	105,230,540	—	—	—	105,230,540	249,537,481	(144,306,941)	—	105,230,540	0.1%	0.1%
d. Subject to reverse repurchase agreements	—	—	—	—	—	—	—	—	—	0%	0%
e. Subject to dollar repurchase agreements	—	—	—	—	—	—	—	—	—	0%	0%
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—	—	—	0%	0%
g. Placed under option contracts	—	—	—	—	—	—	—	—	—	0%	0%
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	—	—	—	—	—	—	—	0%	0%
i. FHLB capital stock	7,764,800	—	—	—	7,764,800	8,679,200	(914,400)	—	7,764,800	0%	0%
j. On deposit with states	3,440,370	—	—	—	3,440,370	3,459,851	(19,481)	—	3,440,370	0%	0%
k. On deposit with other regulatory bodies	—	—	—	—	—	—	—	—	—	0%	0%
l. Pledged collateral to FHLB (including assets backing funding agreements)	—	—	—	—	—	—	—	—	—	0%	0%
m. Pledged as collateral not captured in other categories	540,387,178	48,101,384	—	—	540,387,178	569,808,442	(29,421,264)	—	540,387,178	0.5%	0.5%
n. Other restricted assets	—	—	—	—	—	—	—	—	—	0%	0%
o. Total restricted assets	\$931,131,093	\$189,411,672	\$ —	\$ —	\$931,131,093	\$841,847,096	\$ 89,283,997	\$ —	\$931,131,093	0.8%	0.9%

(a) Subset of column 1.

(b) Subset of column 3.

(c) Column 5 divided by Asset Page, Column 1, Line 28.

(d) Column 9 divided by Asset Page, Column 3, Line 28.

NOTES TO FINANCIAL STATEMENTS

2. Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts that Share Similar Characteristics, such as Reinsurance and Derivatives, are Reported in the Aggregate).

Description of Assets	Gross (Admitted & Nonadmitted) Restricted							Percentage		
	Current Year							8	9	10
	1	2	3	4	5	6	7			
Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets	
Collateral pledged for derivatives	\$ 540,387,178	\$ 48,101,384	\$ —	\$ —	\$ 540,387,178	\$ 569,808,442	\$ (29,421,264)	\$ 540,387,178	0.5%	0.5%
Total (c)	\$ 540,387,178	\$ 48,101,384	\$ —	\$ —	\$ 540,387,178	\$ 569,808,442	\$ (29,421,264)	\$ 540,387,178	0.5%	0.5%

- (a) Subset of column 1.
(b) Subset of column 3.
(c) Total lines for Columns 1 through 7 should equal 5H(1) Columns 1 through 7 respectively and Total line for Columns 8 through 10 should equal 5H(1) in Columns 9 through 11 respectively.

3. The Company had no other restricted assets (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate).

4. Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements

Collateral Assets	1 Book/Adjusted Carrying Value (BACV)	2 Fair Value	3 % of BACV to Total Assets (Admitted and Nonadmitted)*	4 % of BACV to Total Admitted Assets**
a. Cash	\$ 156,664,386	\$ 156,664,386	0.7%	0.7%
b. Schedule D, Part 1	—	—	0.0%	0.0%
c. Schedule D, Part 2, Sec. 1	—	—	0.0%	0.0%
d. Schedule D, Part 2, Sec. 2	—	—	0.0%	0.0%
e. Schedule B	—	—	0.0%	0.0%
f. Schedule A	—	—	0.0%	0.0%
g. Schedule BA, Part 1	—	—	0.0%	0.0%
h. Schedule DL, Part 1	274,308,205	\$ 274,324,622	1.3%	1.3%
i. Other	—	—	0.0%	0.0%
j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	\$ 430,972,591	\$ 430,989,008	2.0%	2.0%

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

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

	1 Amount	2 % of Liability to Total Liabilities
k. Recognized Obligation to Return Collateral Asset	\$ 430,972,591	2.6%

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

I. Working Capital Finance Investments

The Company had no working capital finance investments.

J. Offsetting and Netting of Assets and Liabilities

The Company had no offsetting and netting of assets and liabilities.

NOTES TO FINANCIAL STATEMENTS**K. Structured Notes**

CUSIP Identification			Actual Cost	Fair Value	Book/Adjusted Carrying Value	Mortgage-Referenced Security (Yes/No)
30711X	AA	2	\$ 6,851,565	\$ 6,849,442	\$ 6,838,169	YES
30711X	AC	8	4,402,200	4,425,259	4,402,200	YES
30711X	AE	4	5,820,851	5,833,529	5,820,851	YES
V25125	BD	2	768,026	724,596	768,906	NO
98417E	AR	1	21,417,550	21,128,872	21,418,902	NO
98417E	AU	4	487,500	503,825	493,418	NO
44881H	ET	7	5,000,000	6,776,020	5,000,000	NO
P7794G	AH	5	246,393	328,300	279,852	NO
785592	AD	8	6,236,945	6,495,063	6,234,582	NO
845467	AK	5	301,746	349,170	307,316	NO
3137G0	AA	7	446,229	439,039	443,680	YES
3137G0	AC	3	3,125,895	3,128,502	3,120,150	YES
3137G0	AL	3	8,514,217	8,716,173	8,514,884	YES
3137G0	AX	7	435,008	446,282	435,870	YES
3137G0	DW	6	248,768	263,404	248,855	YES
3137G0	ET	2	596,531	608,591	596,706	YES
3137G0	EW	5	945,000	1,047,294	949,449	YES
3137G0	FT	1	3,526,183	3,593,621	3,526,183	YES
3137G0	FW	4	2,500,000	2,622,893	2,500,000	YES
3137G0	GT	0	7,174,243	7,382,063	7,174,295	YES
3137G0	EF	2	1,493,389	1,506,524	1,493,389	YES
3137G0	HF	9	3,000,000	3,079,248	3,000,000	YES
89156@	AA	1	3,940,430	473,183	473,183	NO
89157@	12	8	915,378	—	—	NO
Total			\$ 88,394,047	\$ 86,720,893	\$ 84,040,840	

L. 5* Securities

Investment	Number of 5* Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	4	3	\$ 32,167,779	\$ 17,440,474	\$ 33,262,493	\$ 18,539,750
(2) Bonds - FV	—	—	\$ —	\$ —	\$ —	\$ —
(3) Preferred Stock - AC	—	—	\$ —	\$ —	\$ —	\$ —
(4) Preferred Stock - FV	—	—	\$ —	\$ —	\$ —	\$ —
(5) Total (1+2+3+4)	4	3	\$ 32,167,779	\$ 17,440,474	\$ 33,262,493	\$ 18,539,750

AC - Amortized Cost

FV - Fair Value

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

- A. The Company has no investments in joint ventures, partnerships, or limited liability companies that exceed 10% of its admitted assets at December 31, 2016.
- B. Impaired investments in joint ventures, partnerships or limited liability companies
- The Company impaired 15 limited partnerships and limited liability companies (LLCs) that included 12 private equity partnerships, 2 real estate partnerships, and 1 state tax credit LLC in 2016. The limited partnerships were impaired because their cost basis sustained a decline in value that the Company determined to be other than temporary. The LLC was impaired because the Company recovered a portion of the cost of the investment through receipt of tax credits and other tax benefits and not through investment activity.
 - The limited partnership impairments were determined as the difference between the fair value from the partnership financial statements and the carrying value of the investments based on the equity method of accounting. The LLC impairment was determined as the difference between the remaining expected future tax credits and other tax benefits expected to be received over the life of the investment and the carrying value of the investment. The amounts of the impairments were \$12,021,700 and \$13,639,792 for the years ended December 31, 2016 and 2015, respectively.

Note 7 - Investment Income

- A. Due and accrued investment income with amounts over 90 days past due is nonadmitted.
- B. The total amount of investment income due and accrued excluded from surplus at December 31, 2016 and 2015 was \$0.

Note 8 - Derivative Instruments**Overview**

The Company utilizes a variety of OTC derivatives, including OTC-cleared transactions, and exchange-traded derivative instruments as part of its overall risk management strategy. The types of instruments may include swaps, caps, floors, forwards, futures and options to achieve one of four Company-approved objectives: to hedge risk

NOTES TO FINANCIAL STATEMENTS

arising from interest rate, equity market, credit spread and issuer default, price or currency exchange rate risk or volatility; to manage liquidity; to control transaction costs; or to enter into replication transactions. On the date the derivative contract is entered into, the Company designates the derivative as hedging (fair value, cash flow, or net investment in a foreign operation), replication, or held for other investment and/or risk management activities, which primarily involves managing asset or liability related risks which do not qualify for hedge accounting under SSAP No. 86. The Company's derivative transactions are used in strategies permitted under the derivative use plans required by the Department and the State of New York insurance department.

Interest rate, equity, and index swaps involve the periodic exchange of payments with other parties, at specified intervals, calculated using agreed upon rates or indices and notional principal amounts. Generally, no cash or principal payments are exchanged at the inception of the contract. Typically, at the time a swap is entered into, the cash flow streams exchanged by the counterparties are equal in value.

Credit default swaps entitle one party to receive a periodic fee in exchange for an obligation to compensate the other party should a credit event occur on the part of the referenced issuer.

Financial futures are standardized commitments to either purchase or sell designated financial instruments at a future date for a specified price and may be settled in cash or through delivery of the underlying instrument. Futures contracts trade on organized exchanges. Margin requirements for futures are met by pledging securities or cash, and changes in the futures' contract values are settled daily in cash.

Option contracts grant the purchaser, for a premium payment, the right to either purchase from or sell to the issuer a financial instrument at a specified price, within a specified period or on a stated date.

Swaption contracts grant the purchaser, for a premium payment, the right to enter into an interest rate swap with the issuer on a specified future date.

Foreign currency swaps exchange an initial principal amount in two currencies, agreeing to re-exchange the currencies at a future date, at an agreed upon exchange rate. There may also be a periodic exchange of payments at specified intervals calculated using agreed upon rates and exchanged principal amounts.

The Company clears interest rate swap and certain credit default swap derivative transactions through central clearing houses. OTC-cleared derivatives require initial collateral at the inception of the trade in the form of cash or highly liquid collateral, such as U.S. Treasuries and government agency investments. Central clearing houses also require additional cash collateral as variation margin based on daily market value movements. In addition, OTC-cleared transactions include price alignment interest either received or paid on the variation margin, which is reflected in net investment income.

Strategies

The notional value, fair value, and carrying value of derivative instruments used during the years 2016 and 2015 are disclosed in the table presented below. During the years 2016 and 2015, the Company did not transact in or hold any positions related to net investment hedges in a foreign operation or income generation transactions. The notional amounts of derivative contracts represent the basis upon which pay or receive amounts are calculated and are not reflective of credit risk. The fair value of derivative instruments are based upon widely accepted pricing valuation models which utilize independent third-party data as inputs or independent broker quotations. The Company did not have any unrealized gains or losses during the reporting period representing the component of the derivative instruments gain or loss from derivatives that no longer qualify for hedge accounting.

(Amounts in thousands)	As of December 31, 2016			As of December 31, 2015		
	Notional Value	Fair Value	Carrying Value	Notional Value	Fair Value	Carrying Value
Derivative type by strategy						
Cash flow hedges						
Interest rate and index swaps	\$ 1,493,900	\$ 6,361	\$ —	\$ 1,431,400	\$ 35,577	\$ —
Foreign currency swaps	150,017	(16,402)	(3,236)	143,349	(18,775)	(4,827)
Replication transactions						
Credit default swaps	230,730	2,881	1,380	854,000	991	3,754
Other investment and/or Risk Management activities						
Credit default swaps	103,390	(2,756)	(2,756)	75,910	9,033	9,033
Credit default swaps - offsetting	704,725	(403)	(403)	1,111,362	(824)	(824)
Interest rate and index swaps, swaptions	52,000	1,176	1,176	82,215	2,033	2,033
Interest rate swaps - offsetting	2,330,917	(393,903)	(393,903)	4,207,349	(405,574)	(405,574)
Foreign currency swaps	59,254	7,260	7,260	—	—	—
GMWB hedging derivatives	3,173,578	6,602	6,602	3,566,255	15,672	15,672
Equity index swaps	50,000	32,576	32,576	50,000	24,434	24,434
Macro hedge program	1,026,093	22,629	22,629	357,690	9,996	9,996
Total	\$ 9,374,604	\$ (333,979)	\$ (328,675)	\$ 11,879,530	\$ (327,437)	\$ (346,303)

Cash Flow Hedges

Interest rate swaps and index swaps: Interest rate swaps and index swaps are primarily used to convert interest receipts on floating-rate fixed maturity investments and liabilities to fixed rates or other floating rates. There were no gains and losses classified in unrealized gains and losses related to cash flow hedges that have been discontinued because it was no longer probable that the original forecasted transactions would occur by the end of the originally specified time period.

Foreign currency swaps: Foreign currency swaps are used to convert foreign denominated cash flows associated with certain foreign denominated fixed maturity investments and liabilities to U.S. dollars. The foreign fixed maturities and liabilities are primarily denominated in euros and British pounds and are hedged to minimize cash flow fluctuations due to changes in currency rates.

Fair Value Hedges

Interest rate swaps: Interest rate swaps are used to hedge the changes in fair value of fixed rate maturity investments due to fluctuations in interest rates.

Replication Transactions

Credit default swaps: The Company periodically enters into credit default swaps as part of replication transactions. Credit risk is hedged by buying protection on a specific entity by pairing with highly rated fixed-income securities in order to reproduce the investment characteristics of otherwise permissible investments.

Other Investment and/or Risk Management Activities

Credit default swaps: The Company enters into swap agreements in which the Company reduces or assumes credit exposure from an individual entity, referenced index or asset pool. In addition, the Company may enter into credit default swaps to terminate existing swaps in hedging relationships, thereby offsetting the changes in value of the original swap.

Interest rate and index swaps, and swaptions: The Company enters into interest rate swaps, index swaps, and swaptions to manage duration between assets and liabilities. In addition, the Company may enter into interest rate swaps to terminate existing swaps in hedging relationships, thereby offsetting the changes in value in the original swap.

NOTES TO FINANCIAL STATEMENTS

Guaranteed Minimum Withdrawal Benefits ("GMWB") hedging derivatives: The Company utilizes GMWB hedging derivatives as part of an actively managed program designed to hedge a portion of the capital market risk exposures of the non-reinsured GMWB riders due to changes in interest rates, equity market levels, and equity volatility. These derivatives include customized swaps, interest rates swaps and futures, and equity swaps, options and futures, on certain indices including the S&P 500 index, EAFE index and NASDAQ index.

Equity index swaps: The Company enters into index swaps on various indices to economically hedge the equity risk associated with various equity indexed products.

Credit Risk

The Company's derivative counterparty exposure policy establishes market-based credit limits, favors long-term financial stability and creditworthiness of the counterparty and typically requires credit enhancement/credit risk reducing agreements. The Company minimizes the credit risk in derivative instruments by entering into transactions with high quality counterparties rated A or better, which are monitored and evaluated by the Company's risk management team and reviewed by senior management. OTC-cleared transactions reduce risk due to their ability to require daily variation margin, monitor the Company's ability to request additional collateral in the event of a counterparty downgrade, and act as an independent valuation source.

The Company has developed credit exposure thresholds which are based upon counterparty ratings. Credit exposures are measured using the market value of the derivatives, resulting in amounts owed to the Company by its counterparties or potential payment obligations from the Company to its counterparties. Credit exposures are generally quantified daily based on the prior business day's market value and collateral is pledged to and held by, or on behalf of, the Company to the extent the current value of derivatives exceeds the contractual thresholds. In accordance with industry standards and the contractual agreements, collateral is typically settled on the next business day. The Company has exposure to credit risk for amounts below the exposure thresholds which are uncollateralized, as well as for market fluctuations that may occur between contractual settlement periods of collateral movements.

Counterparty exposure thresholds are developed for each of the counterparties based upon their ratings. The maximum uncollateralized threshold for a derivative counterparty is \$10 million. In addition, the Company monitors counterparty credit exposure on a monthly basis to ensure compliance with Company policies and statutory limitations. The Company also generally requires that derivative contracts, other than exchange traded contracts, OTC-cleared swaps, certain forward contracts, and certain embedded and reinsurance derivatives, be governed by an International Swaps and Derivatives Association Master Agreement which is structured by legal entity and by counterparty and permits right of offset.

Derivative instruments have off-balance sheet risk. The notional value, market value exposure, counterparty and other trade terms are available in Schedule DB, Derivative Instruments, for each individual derivative contract.

Note 9 - Income Taxes**A. The components of the net deferred tax asset/(deferred tax liability) ("DTA"/"DTL") at period end and the change in those components are as follows:**

1	2016		
	Ordinary	Capital	Total
(a) Gross DTA	\$ 996,659,884	\$ 201,192,659	\$ 1,197,852,543
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross DTA	996,659,884	201,192,659	1,197,852,543
(d) Deferred tax assets nonadmitted	754,180,659	—	754,180,659
(e) Subtotal net admitted deferred tax assets	242,479,225	201,192,659	443,671,884
(f) Deferred tax liabilities	54,696,301	—	54,696,301
(g) Net admitted deferred tax asset/(net deferred tax liability)	\$ 187,782,924	\$ 201,192,659	\$ 388,975,583

2	2016		
	Ordinary	Capital	Total
Admission Calculation Components SSAP No. 101 :			
(a) Federal income taxes paid in prior years recoverable by C/B	\$ —	\$ —	\$ —
(b) Adjusted gross DTA expected to be realized	187,782,924	201,192,659	388,975,583
(1) DTA's expected to be realized after the balance sheet date	187,782,924	201,192,659	388,975,583
(2) DTA's allowed per limitation threshold	XXX	XXX	601,339,957
(c) DTA's offset against DTLs	54,696,301	—	54,696,301
(d) DTA's admitted as a result of application of SSAP No. 101	\$ 242,479,225	\$ 201,192,659	\$ 443,671,884

3	(a) Ratio % used to determine recovery period and threshold limitations	1,207%
	(b) Adjusted capital and surplus used to determine 2(b) thresholds	\$ 4,008,933,047

4	2016	
	Ordinary	Capital
Impact of Tax Planning Strategies:		
(a) Determination of adjusted gross DTA and net admitted DTA, by tax character as a %.		
(1) Adjusted gross DTAs amount from Note 9A1c	\$ 996,659,884	\$ 201,192,659
(2) % of net admitted adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0 %	0 %
(3) Net admitted adj. gross DTAs amount from Note 9A1e	\$ 242,479,225	\$ 201,192,659
(4) % of net admitted adjusted gross DTAs by tax character admitted because of the impact of planning strategies	107 %	222 %
(b) Do the tax planning strategies include the use of reinsurance?	Yes _____	No <u>X</u> _____

NOTES TO FINANCIAL STATEMENTS

	2015		
	Ordinary	Capital	Total
(a) Gross DTA	\$ 991,493,024	\$ 470,570,051	\$ 1,462,063,075
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross DTA	991,493,024	470,570,051	1,462,063,075
(d) Deferred tax assets nonadmitted	498,360,609	211,448,425	709,809,034
(e) Subtotal net admitted deferred tax assets	493,132,415	259,121,626	752,254,041
(f) Deferred tax liabilities	281,134,919	(1)	281,134,918
(g) Net admitted deferred tax asset/(net deferred tax liability)	\$ 211,997,496	\$ 259,121,627	\$ 471,119,123

	2015		
	Ordinary	Capital	Total
Admission Calculation Components SSAP No. 101 :			
(a) Federal income taxes paid in prior years recoverable by C/B	\$ —	\$ —	\$ —
(b) Adjusted gross DTA expected to be realized	211,997,496	259,121,627	471,119,123
(1) DTA's expected to be realized after the balance sheet date	211,997,496	259,121,627	471,119,123
(2) DTA's allowed per limitation threshold	XXX	XXX	670,252,804
(c) DTA's offset against DTLs	281,134,919	(1)	281,134,918
(d) DTA's admitted as a result of application of SSAP No. 101	\$ 493,132,415	\$ 259,121,626	\$ 752,254,041

3 (a) Ratio % used to determine recovery period and threshold limitation	999%
(b) Adjusted capital and surplus used to determine 2(b) thresholds	\$ 4,468,352,024

	2015	
	Ordinary	Capital
Impact of Tax Planning Strategies:		
(a) Determination of adjusted gross DTA and net admitted DTA, by tax character as a %.		
(1) Adjusted gross DTAs amount from Note 9A1c	\$ 991,493,024	\$ 470,570,051
(2) % of net admitted adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0 %	0 %
(3) Net admitted adj. gross DTAs amount from Note 9A1e	\$ 493,132,415	\$ 259,121,626
(4) % of net admitted adjusted gross DTAs by tax character admitted because of the impact of planning strategies	52 %	186 %
(b) Do the tax planning strategies include the use of reinsurance?	Yes _____	No <u>X</u> _____

	Change During 2016		
	Ordinary	Capital	Total
(a) Gross DTA	\$ 5,166,860	\$ (269,377,392)	\$ (264,210,532)
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross DTA	5,166,860	(269,377,392)	(264,210,532)
(d) Deferred tax assets nonadmitted	255,820,050	(211,448,425)	44,371,625
(e) Subtotal net admitted deferred tax assets	(250,653,190)	(57,928,967)	(308,582,157)
(f) Deferred tax liabilities	(226,438,618)	1	(226,438,617)
(g) Net admitted deferred tax asset/(net deferred tax liability)	\$ (24,214,572)	\$ (57,928,968)	\$ (82,143,540)

	Change During 2016		
	Ordinary	Capital	Total
Admission Calculation Components SSAP No. 101 :			
(a) Federal income taxes paid in prior years recoverable by C/B	\$ —	\$ —	\$ —
(b) Adjusted gross DTA expected to be realized	(24,214,572)	(57,928,968)	(82,143,540)
(1) DTA's expected to be realized after the balance sheet date	(24,214,572)	(57,928,968)	(82,143,540)
(2) DTA's allowed per limitation threshold	XXX	XXX	(68,912,847)
(c) DTA's offset against DTLs	(226,438,618)	1	(226,438,617)
(d) DTA's admitted as a result of application of SSAP No. 101	\$ (250,653,190)	\$ (57,928,967)	\$ (308,582,157)

3 (a) Ratio % used to determine recovery period and threshold limitation	208%
(b) Adjusted capital and surplus used to determine 2(b) thresholds	\$ (459,418,977)

NOTES TO FINANCIAL STATEMENTS

4		Change During 2016	
		Ordinary	Capital
	Impact of Tax Planning Strategies:		
	(a) Determination of adjusted gross DTA and net admitted DTA, by tax character as a %.		
	(1) Adjusted gross DTAs amount from Note 9A1c	\$ 5,166,860	\$ (269,377,392)
	(2) % of net admitted adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0 %	0 %
	(3) Net admitted adj. gross DTAs amount from Note 9A1e	\$ (250,653,190)	\$ (57,928,967)
	(4) % of net admitted adjusted gross DTAs by tax character admitted because of the impact of planning strategies	55 %	36 %

B. DTLs are not recognized for the following amounts:

Not Applicable.

C. Significant Components of Income Taxes Incurred

1. The components of current income tax expense are as follows:			
	2016	2015	Change
(a) Federal	\$ (26,589,220)	\$ (31,706,932)	\$ 5,117,712
(b) Foreign	—	931	(931)
(c) Subtotal	(26,589,220)	(31,706,001)	5,116,781
(d) Federal income tax on net capital gains	44,816,704	57,960,233	(13,143,529)
(e) Utilization of capital loss carryforwards	—	—	—
(f) Other	—	—	—
(g) Federal and foreign income taxes incurred	\$ 18,227,484	\$ 26,254,232	\$ (8,026,748)

2. The main components of the period end deferred tax amounts and the change in those components are as follows:			
	2016	2015	Change
DTA: Ordinary			
Reserves	\$ 302,897,935	\$ 290,543,237	\$ 12,354,698
Tax deferred acquisition costs	29,725,005	44,966,395	(15,241,390)
Employee benefits	8,413,007	10,910,506	(2,497,499)
NOL/Min tax credit/Foreign tax credits	593,967,154	629,441,644	(35,474,490)
Other	61,656,783	15,631,242	46,025,541
Subtotal: DTA ordinary	996,659,884	991,493,024	5,166,860
Ordinary statutory valuation allowance	—	—	—
Total adjusted gross ordinary DTA	996,659,884	991,493,024	5,166,860
Nonadmitted ordinary DTA	754,180,659	498,360,609	255,820,050
Admitted ordinary DTA	242,479,225	493,132,415	(250,653,190)
DTA: Capital			
Bonds and other investments	201,192,659	470,570,051	(269,377,392)
Subtotal: DTA capital	201,192,659	470,570,051	(269,377,392)
Capital statutory valuation allowance	—	—	—
Total adjusted gross capital DTA	201,192,659	470,570,051	(269,377,392)
Nonadmitted capital DTA	—	211,448,425	(211,448,425)
Admitted capital DTA	201,192,659	259,121,626	(57,928,967)
Total Admitted DTA	\$ 443,671,884	\$ 752,254,041	\$ (308,582,157)
DTL: Ordinary			
Bonds and other investments	\$ 38,888,428	\$ 249,752,482	\$ (210,864,054)
Reserves	—	19,605,536	(19,605,536)
Other	15,807,873	11,776,901	4,030,972
Gross DTL ordinary	54,696,301	281,134,919	(226,438,618)
DTL: Capital			
Other	—	(1)	1
Gross DTL capital	—	(1)	1
Total DTL	54,696,301	281,134,918	(226,438,617)
Net adjusted DTA/(DTL)	\$ 388,975,583	\$ 471,119,123	\$ (82,143,540)
Adjust for the change in deferred tax on unrealized gains/losses			(13,434,097)
Adjust for the stock compensation transfer			2,395,399
Adjust for the change in nonadmitted deferred tax			44,371,625
Adjusted change in net deferred Income Tax			\$ (48,810,614)

NOTES TO FINANCIAL STATEMENTS**D. Reconciliation of federal income tax rate to actual effective rate:**

The sum of the income tax incurred and the change in the DTA/DTL is different from the result obtained by applying the statutory federal income tax rate to the pretax income. The significant items causing this difference are as follows:

	2016	% of Pre-tax	2015	% of Pre-tax
	Tax effect	income	Tax effect	income
		\$ 970,149,268		\$ 321,438,707
Statutory tax - 35%	\$ 339,552,244	35.00 %	\$ 112,503,547	35.00 %
Tax preferred investments	(30,000,000)	(3.09)%	(65,141,986)	(20.26)%
Affiliated dividends	(262,500,000)	(27.06)%	—	0.00 %
Valuation allowance	—	0.00 %	(14,329,397)	(4.46)%
Interest maintenance reserve	16,251,432	1.68 %	(8,072,991)	(2.51)%
All other	3,734,422	0.38 %	589,255	0.18 %
Total statutory income tax	67,038,098	6.91 %	25,548,428	7.95 %
Federal and foreign income taxes incurred	18,227,484	1.88 %	26,254,232	8.17 %
Change in net deferred income taxes	48,810,614	5.03 %	(705,804)	(0.22)%
Total statutory income tax	\$ 67,038,098	6.91 %	\$ 25,548,428	7.95 %

E. Operating loss and tax credit carryforwards and protective tax deposits

- At December 31, 2016, the Company had \$1,470,070,106 of net operating loss carryforwards which expire between 2023 and 2029, \$15,366,060 of foreign tax credit carryforwards which expire between 2022 and 2024 and \$64,076,557 of alternative minimum tax credit carryforwards which do not expire.
- The amount of federal income taxes incurred in the current year and each preceding year that will be available for recoupment in the event of future net losses are:

2016	\$	—
2015	\$	—
2014	\$	—

- The aggregate amount of deposits reported as admitted assets under Section 6603 of the IRS Code was \$0 as of December 31, 2016.

F. Consolidated Federal Income Tax Return

- The Company's federal income tax return is consolidated within The Hartford's consolidated federal income tax return. The consolidated federal income tax return includes the following entities:

The Hartford Financial Services Group, Inc. (Parent)	Hartford Lloyd's Corporation
Hartford Holdings, Inc.	1stAgChoice, Inc.
Nutmeg Insurance Company	Access CoverageCorp, Inc.
Heritage Holdings, Inc.	Access CoverageCorp Technologies, Inc.
Hartford Fire Insurance Company	Hartford Casualty General Agency, Inc.
Hartford Accident and Indemnity Company	Hartford Fire General Agency, Inc.
Hartford Casualty Insurance Company	Hartford Strategic Investments LLC
Hartford Underwriters Insurance Company	Hartford Underwriters General Agency, Inc.
Twin City Fire Insurance Company	Hartford of Texas General Agency, Inc.
Pacific Insurance Company, Limited	Northern Homelands Company
Trumbull Insurance Company	Maxum Indemnity Company
Hartford Insurance Company of Illinois	Maxum Casualty Insurance Company
Hartford Insurance Company of the Midwest	Maxum Specialty Services Corporation
Hartford Insurance Company of the Southeast	Hartford Life, Inc.
Hartford Lloyd's Insurance Company	Hartford Life and Accident Insurance Company
Property & Casualty Insurance Co. of Hartford	HIMCO Distribution Services Company
Sentinel Insurance Company, Ltd.	Hartford-Comprehensive Employee Benefit Service Co.
First State Insurance Company	Hartford Securities Distribution Company, Inc.
New England Insurance Company	The Evergreen Group, Incorporated
New England Reinsurance Corporation	Hartford Administrative Services Company
Fencourt Reinsurance Company, Ltd.	Hartford Life, LTD.
Heritage Reinsurance Company, Ltd.	Hartford Funds Management Group, Inc.
New Ocean Insurance Co., Ltd.	Hartford Life International Holding Company
Hartford Investment Management Co.	Hartford Group Benefits Holding Company
HRA Brokerage Services, Inc.	Hartford Life Insurance Company
Hartford Integrated Technologies, Inc.	Hartford Life and Annuity Insurance Company
Business Management Group, Inc.	Hartford International Life Reassurance Corp.
Nutmeg Insurance Agency, Inc.	American Maturity Life Insurance Company

- Federal Income Tax Allocation

Estimated tax payments are made quarterly, at which time intercompany tax balances are settled. In the subsequent year, additional settlements are made on the unextended due date of the return and at the time that the return is filed. The method of allocation among affiliates of the Company is subject to written agreement approved by the Board of Directors and based upon separate return calculations with current credit for net losses to the extent the losses provide a benefit in the consolidated tax return.

Note 10 - Information Concerning Parent, Subsidiaries and Affiliates

A&C. See Schedule Y.

NOTES TO FINANCIAL STATEMENTS

- B.** The Company has no reportable transactions with affiliates in 2016.
- D.** The Company reported \$5,678,414 and \$29,454,485 as receivables from parents, subsidiaries and affiliates as of December 31, 2016 and 2015, respectively. The Company reported \$4,968,033 and \$0 as payables to parents, subsidiaries and affiliates as of December 31, 2016 and 2015, respectively. The terms of the settlement require that these amounts be settled within 30 days.
- E. Guarantees or undertakings including the Company and any affiliate or related party:**
1. Pursuant to a group annuity contract issued by it in connection with The Hartford Retirement Plan for U. S. employees (the "U.S. Plan"), Hartford Life Insurance Company has guaranteed the payment of the future benefits due to employees who began receiving annuity benefits under the U.S. Plan prior to January 1, 2004, by making an irrevocable commitment to such pre-2004 retirees, or the retiree's designated beneficiary, in the form of an annuity certificate. The U.S. Plan is sponsored by The Hartford. As of December 31, 2016 and 2015, Hartford Life Insurance Company did not record a liability for this guarantee, as the likelihood that payments will be required under the guarantee is remote.

For all guarantees, see Note 14.A.2.

- F. Management or expense allocation contracts involving affiliated companies:**
1. Effective January 27, 2012, Service and Cost Allocation Agreement was entered into between Hartford Fire Insurance Company and FTC Resolution Company, LLC. Effective February 28, 2014, Hartford Fire Insurance Company and certain of its affiliates, including but not limited to insurance companies, entered into a new Amended and Restated Services and Cost Allocation Agreement, which superseded the previous Cost Allocation Agreements and authorizes the affiliates and Hartford Fire Insurance Company to obtain a variety of operating services from each other to conduct their day to day businesses and to provide fair and equitable compensation for their services. Expenses covered under the Agreement are allocated based on cost basis, not market value. As of December 1, 2016, per joinder agreements, Lattice Strategies LLC, Maxum Indemnity Company, Maxum Specialty Services Corporation, and Northern Homelands Company were added as parties to the Amended and Restated Services and Cost Allocation Agreement.
 2. Hartford Life and Accident Insurance Company, Hartford Equity Sales Company, Inc. (effective April 30, 2014, entity name changed to HIMCO Distribution Services Company), Hartford Investment Financial Services, LLC, and Hartford Securities Distribution Company, Inc. entered into a Service and Cost Allocation Agreement, effective July 1, 2011, which superseded the Service and Cost Allocation Agreement, effective October 1, 2009. Effective January 1, 2015, The Hartford Financial Services Group, Inc., Hartford Investment Management Company, Hartford Life and Accident Insurance Company, Hartford Securities Distribution Company, LLC, Hartford Funds Distributors, LLC, and HIMCO Distribution Services Company entered into a new Amended and Restated Service and Cost Allocation Agreement, which provides services to the entities for the purpose of conducting their day to day businesses. Such Agreement superseded the Service and Cost Allocation Agreement, effective July 1, 2011.
 3. Effective December 31, 2010, The Hartford entered into an Intercompany Liquidity Agreement (the "Agreement") with its insurance company subsidiaries that are domiciled in the State of Connecticut. The Agreement allows for short-term advances of funds between Hartford affiliates for liquidity and other general corporate purposes. As of December 31, 2011, per joinder agreements, each of The Hartford's insurance subsidiaries that are domiciled in Indiana and Illinois were added as parties to the Agreement. On January 29, 2015, Hartford Fire Insurance Company issued a note in the principal amount of \$58 million to Hartford Insurance Company of the Midwest under the Agreement. The note carried an interest rate of 0.2%. The note matured and was repaid in full on March 31, 2015.
 4. Amended and Restated Investment Management Agreement, effective October 2010 between Hartford Investment Management Company ("HIMCO") and Hartford Accident and Indemnity Company, Hartford Casualty Insurance Company, Hartford Fire Insurance Company, Hartford Insurance Company of Illinois, Hartford Insurance Company of the Midwest, Hartford Underwriters Insurance Company, Nutmeg Insurance Company, Pacific Insurance Company, Limited, Property and Casualty Insurance Company of Hartford, Trumbull Insurance Company, Twin City Fire Insurance Company, Sentinel Insurance Company, Ltd., Hartford Insurance Company of the Southeast, Hartford Lloyd's Insurance Company, Hartford International Life Reassurance Corporation, Hartford Life and Accident Insurance Company, Hartford Life and Annuity Insurance Company, Hartford Life Insurance Company and Hartford Insurance, Ltd. to provide investment management services to invest in assets classified by HIMCO as "non-discretionary" for purposes of HIMCO's compliance with the Global Investment Performance Standards ("GIPS®") published by the CFA Institute ("the GIPS® Standards"), and is classified by HIMCO as "discretionary" for purposes of the definition of "discretion" utilized by the Securities and Exchange Commission ("SEC Discretion"). It replaces the agreement effective March 31, 1997, between Hartford Investment Services, Inc. ("HIS") (assigned to HIMCO on December 31, 2005 due to merger of HIS into HIMCO) and these companies. Effective December 28, 2016, per joinder agreements, Maxum Casualty Insurance Company and Maxum Indemnity Company were added as parties to the Amended and Restated Investment Management Agreement.
 5. Management Agreement, effective October 2010 between HIMCO and Hartford Life Insurance Company and Hartford Life and Accident Insurance Company to invest assets classified by HIMCO as "discretionary" for purposes of HIMCO's compliance with GIPS® published by the GIPS® Standards, and is classified by HIMCO as SEC Discretion. Effective December 15, 2011, Hartford Fire Insurance Company was added as an "Additional Client." Effective February 10, 2012, Hartford Accident and Indemnity Company was added as an "Additional Client."
 6. Effective December 31, 2009, The Hartford and certain of its affiliates, including, but not limited to, depository institutions, entered into a new Tax Allocation Agreement, which superseded the previous Tax Allocation Agreement, dated December 31, 2002. Effective August 25, 2014, The Hartford Financial Services Group, Inc. and certain of its affiliates entered into a new Tax Allocation Agreement, which superseded the Tax Allocation Agreement effective December 31, 2009 and, among the changes, removed language related to depository institutions given the current composition of legal entities within The Hartford Financial Services Group, Inc. Effective November 17, 2016, The Hartford Financial Services Group, Inc. and certain of its affiliates entered into a new Tax Allocation Agreement, which superseded the Tax Allocation Agreement effective August 1, 2014 and, among the changes, addresses the manner in which the alternative minimum tax liability and minimum tax credit are allocated to the members of the consolidated group.
 7. Services and Cost Allocation Agreement between Hartford Fire Insurance Company and The Hartford effective February 25, 2008.
 8. Services and Cost Allocation Agreement between Hartford Fire Insurance Company, Access CoverageCorp. Technologies, Inc., Hartford Residual Market, LLC, Hartford Technology Services Company, LLC (former affiliate), Trumbull Flood Management, LLC, and Trumbull Services, LLC (former affiliate) effective December 31, 2007 and amended January 17, 2008. Effective February 28, 2014, Hartford Fire Insurance Company and certain of its affiliates, including but not limited to insurance companies, entered into a new Amended and Restated Services and Cost Allocation Agreement, which superseded the previous Cost Allocation Agreements and authorizes the affiliates and Hartford Fire to obtain a variety of operating services from each other to conduct their day to day businesses and to provide fair and equitable compensation for the services. Expenses covered under the Agreement are allocated based on cost basis, not market basis.
 9. Management Services Agreement between First State Insurance Company, New England Reinsurance Corporation, and New England Insurance Company (collectively "the First State companies") and Hartford Fire Insurance Company and Horizon Management Group, LLC, effective December 31, 2007, for Hartford Fire Insurance Company and Horizon Management Group, LLC to provide all management and administrative services for the First State companies. Effective May 1, 2013, the First State Companies, Hartford Fire Insurance Company and Horizon Management Group, LLC, agreed to renew and amend the Management Services Agreement whereby Hartford Fire Insurance Company and Horizon Management Group, LLC provide management and administrative services to all First State companies for services beginning January 1, 2013.
 10. Amended and Restated Management Agreement dated January 1, 2002, amended July 1, 2003 and December 23, 2004, between Hartford Fire Insurance Company, Hartford Accident and Indemnity Company and HIMCO for HIMCO to serve as investment manager.
 11. Second Amended and Restated Investment Pooling Agreement, dated as of January 23, 2001, between HIS (assigned to HIMCO on December 31, 2005 due to merger of HIS into HIMCO) and Hartford Accident and Indemnity Company, Hartford Casualty Insurance Company, Hartford Fire Insurance Company, Hartford Insurance Company of Illinois, Hartford Insurance Company of the Midwest, Hartford Life and Accident Insurance Company, Hartford Life Insurance Company, Hartford Underwriters Insurance Company, Hartford International Life Reassurance Corporation, Hartford Life and Annuity Insurance Company, Nutmeg Insurance Company, Pacific Insurance Company, Limited, Property and Casualty Insurance Company of Hartford, Trumbull Insurance Company, Twin City Fire Insurance Company, Sentinel Insurance Company, Ltd., American Maturity Life Insurance Company, First State Insurance Company, New England Insurance Company, New

NOTES TO FINANCIAL STATEMENTS

England Reinsurance Corporation, Fencourt Reinsurance Company, Ltd., Hartford Insurance Company of the Southeast, and Hartford Insurance, Ltd. Effective January 3, 2017, per joinder agreements, Maxum Casualty Insurance Company and Maxum Indemnity Company were added as parties to the Second Amended and Restated Investment Pooling Agreement.

12. Commission and Distribution Expense Reimbursement Agreement, effective December 27, 2005, between Hartford Life Insurance Company, Hartford Life and Annuity Insurance Company, and Hartford Securities Distribution Company, Inc.
 13. Investment Management and Administrative Agreement between HIMCO and Hartford Fire Insurance Company effective November 16, 1998 and amended June 15, 2005. This agreement is for HIMCO to provide investment management services with respect to Hartford Fire Insurance Company's London Branch Operations (the "HartRe"). Effective October 15, 2015, Hartford Financial Products International Limited ("HFPI") assumed the agreement between Hartford Fire Insurance Company and HIMCO including without limitation all of HartRe's rights, responsibilities and obligations under the agreement pursuant to the statutory novation effected by Part VII of the United Kingdom's Financial Services and Markets Act 2000. Effective October 15, 2015, the agreement was terminated.
 14. Management Agreement (Fencourt Re and First State Companies) between Fencourt Reinsurance Company, Ltd., First State Insurance Company, New England Insurance Company, New England Reinsurance Corporation and HIS dated March 31, 1997 (assigned to HIMCO on December 31, 2005 due to merger of HIS into HIMCO).
 15. Hartford Life Cost Allocation Agreement with Hartford Fire Insurance Company, Hartford Life, Inc., and Hartford Life and Accident Insurance Company effective January 1, 1996, amended and restated December 16, 1996. In addition, on May 19, 1997, Hartford Life, Inc. and Hartford Life and Accident Insurance Company and certain of the affiliates entered into an amended Cost Allocation Agreement, which was amended and restated November 22, 2004, October 7, 2008, and October 13, 2009. Effective February 28, 2014, Hartford Fire Insurance Company and certain of its affiliates, including but not limited to insurance companies, entered into a new, consolidated amended and restated Services and Cost allocation Agreement, which superseded the previous Cost Allocation Agreements and authorizes the affiliates and Hartford Fire Insurance Company to obtain a variety of operating services from each other to conduct their day to day businesses and to provide fair and equitable compensation for the services. Expenses covered under the agreement are allocated based on cost basis, not market basis.
 16. Principal Underwriting Agreement between Hartford Securities Distribution, Inc., Hartford Life Insurance Company and Hartford Life and Annuity Insurance Company amended and restated effective July 17, 2007.
 17. Investment Management Agreement between American Maturity Life Insurance Company and Hartford Life Insurance Company effective February 1995.
 18. First State Insurance Company, New England Insurance Company and New England Reinsurance Corporation Reinsurance Pooling Agreement effective December 31, 1992.
 19. The Hartford Insurance Group Reinsurance and Pooling Agreement, effective January 1, 1989, endorsed December 31, 1992 to remove First State Insurance Company, New England Insurance Company and New England Reinsurance Corporation, and endorsed January 1, 1994 to add Property and Casualty Insurance Company of Hartford.
 20. Effective August 1, 2014, and as amended on July 1, 2015, Hartford Life Insurance Company and Hartford Investment Management Company entered into an Investment Management Agreement by which Hartford Investment Management Company will provide advisory services with respect to assets supporting certain variable life insurance policies and annuity contracts issued by Hartford Life Insurance Company.
- G.** All outstanding shares of the Company's stock are owned by Hartford Life, Inc. ("HLI").
- H.** The Company does not own shares of any upstream intermediate or ultimate parent, either directly or indirectly via SCA company.
- I.** The Company has no investments in an SCA company that exceed 10% of its admitted assets.
- J.** Effective September, 2015 the Company impaired its investment in the affiliate Hartford International Life Reassurance Corporation ("HILRe") as the decline in value in HILRe was deemed other than temporary. The Company recognized a realized loss of \$23.5 million before tax.
- K.** The Company has no investments in a foreign subsidiary.
- L.** The Company holds a direct investment in a downstream, noninsurance holding company, Hartford Life International Holding Company ("HLIHC"). The carrying value of the investment in HLIHC is \$1,979,161,341 at December 31, 2016. The financial statements of HLIHC are not audited for 2016. HLIHC will limit the value of its investment in HLIHC to the value contained in the audited financial statements, including adjustments required by this statement, of underlying SCA entities. There are no liabilities not already recorded in the financial statements of HLIHC.

The Company holds an indirect investment in a downstream, noninsurance holding company, Hartford Financial Services, LLC ("HFSC"), a subsidiary of HLAI. The carrying value of the investment in HFSC is \$11,444,316 at December 31, 2016. The financial statements of HFSC are not audited for 2016. HLAI will limit the value of its investment in HFSC to the value contained in the audited financial statements, including adjustments required by this statement, of underlying SCA entities. There are no liabilities not already recorded in the financial statements of HFSC.

NOTES TO FINANCIAL STATEMENTS

M. The Company had the following investment in noninsurance SCA entities:

(1) Balance Sheet Value (Admitted and Nonadmitted) All SCAs (Except 8b(i) Entities)

SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a Entities				
	—%	\$ —	\$ —	\$ —
Total SSAP No. 97 8a Entities	XXX	\$ —	\$ —	\$ —
b. SSAP No. 97 8b(ii) Entities				
	—%	\$ —	\$ —	\$ —
Total SSAP No. 97 8b(ii) Entities	XXX	\$ —	\$ —	\$ —
c. SSAP No. 97 8b(iii) Entities				
HLIHC	100%	\$ 6,578,682	\$ 6,578,682	\$ —
Total SSAP No. 97 8b(iii) Entities	XXX	\$ 6,578,682	\$ 6,578,682	\$ —
d. SSAP No. 97 8b(iv) Entities				
	—%			
Total SSAP No. 97 8b(iv) Entities	XXX	\$ —	\$ —	\$ —
Total SSAP No. 97 8b Entities (exception 8b(i) entities) (b+c+d)	XXX	\$ 6,578,682	\$ 6,578,682	\$ —
f. Aggregate Total (a+e)	XXX	\$ 6,578,682	\$ 6,578,682	\$ —

(2) NAIC Filing Response Information

SCA Entity (Should be the same entities as shown in M(1) above)	Type of NAIC Filing*	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method Resubmission Required Y/N	Code**
a. SSAP No. 97 8a Entities			\$ —			
Total SSAP No. 97 8a Entities	XXX	XXX	\$ —	XXX	XXX	XXX
b. SSAP No. 97 8b(ii) Entities			\$ —			
Total SSAP No. 97 8b(ii) Entities	XXX	XXX	\$ —	XXX	XXX	XXX
c. SSAP No. 97 8b(iii) Entities						
HLIHC	S1	11/30/2016	\$ 6,578,682	Y	N	I
Total SSAP No. 97 8b(iii) Entities	XXX	XXX	\$ 6,578,682	XXX	XXX	XXX
d. SSAP No. 97 8b(iv) Entities			\$ —			
Total SSAP No. 97 8b(iv) Entities	XXX	XXX	\$ —	XXX	XXX	XXX
Total SSAP No. 97 8b Entities (exception 8b(i) entities) (b+c+d)	XXX	XXX	\$ 6,578,682	XXX	XXX	XXX
f. Aggregate Total (a+e)	XXX	XXX	\$ 6,578,682	XXX	XXX	XXX

* S1-Sub-1, S2-Sub-2 or RDF-Resubmission of Disallowed Filing

** I-Immaterial or M-Material

N. The Company has indirect investments in insurance SCA's for which the audited statutory equity reflects a departure from the NAIC statutory accounting practices and procedures. See additional information in Note 1.

Note 11 - Debt

A. The Company began issuing Consumer Notes through its Retail Investor Notes Program in September 2006. A Consumer Note is an investment product distributed through broker-dealers directly to retail investors as medium-term, publicly traded fixed or floating rate, or a combination of fixed and floating rate, notes. Consumer Notes are part of the Company's spread-based business and proceeds are used to purchase investment products, primarily fixed rate bonds. Proceeds are not used for general operating purposes. Consumer Notes maturities may extend up to 30 years and have contractual coupons based upon varying interest rates or indexes (e.g. consumer price index) and may include a call provision that allows the Company to extinguish the notes prior to its scheduled maturity date. Certain Consumer Notes may be redeemed by the holder in the event of death.

Redemptions are subject to certain limitations, including calendar year aggregate and individual limits. The aggregate limit is equal to the greater of \$1 million or 1% of the aggregate principal amount of the notes as of the end of the prior year. The individual limit is \$250,000 per individual. Derivative instruments are utilized to hedge the Company's exposure to market risks in accordance with Company policy.

As of December 31, 2016 and 2015, \$20,435,489 and \$38,359,158, respectively, of Consumer Notes were outstanding. As of December 31, 2016, these Consumer Notes have an interest rate of 5.00% for fixed notes and, for variable notes based on December 31, 2016 rates, either consumer price index plus 170 to 247 basis points, or indexed to the S&P 500, Dow Jones Industrials, foreign currency, or the Nikkei 225. The aggregate maturities of Consumer Notes are as follows: \$12,324,607 in 2017 and \$8,110,882 in 2018. For 2016 and 2015, interest credited to holders of Consumer Notes was \$905,346 and \$4,441,811, respectively. During 2009, the Company made the decision to discontinue future issuances of Consumer Notes; this decision does not impact Consumer Notes currently outstanding.

NOTES TO FINANCIAL STATEMENTS**B. FHLB (Federal Home Loan Bank) Agreements**

1. The Company is a member of the Federal Home Loan Bank of Boston ("FHLB"). Membership allows the Company access to collateralized advances, which may be used to support various spread-based businesses or to enhance liquidity management. FHLB membership requires the Company to own member stock and borrowings require the purchase of activity-based stock in an amount (generally between 3.0% and 4.5% of the principal balance) based upon the term of the outstanding advances. FHLB stock held by the Company is classified within Page 2, Line 2.2 (Common stocks) in the General Account. As of December 31, 2016 there were no advances outstanding.

State law limits the Company's ability to pledge, hypothecate or otherwise encumber its assets. The amount of advances that can be taken by the Company are dependent on the assets pledged by the Company to secure the advances, and are therefore subject to this legal limit. The pledge limit is recalculated annually based on statutory admitted assets and capital and surplus. For 2016, the Company's pledge limit is \$1.1 billion. The Company would need to seek prior written approval from the Department in order to exceed this limit. If the Company were to pursue borrowing additional amounts under its estimated capacity it may have to purchase additional shares of activity stock.

2. a. FHLB Capital Stock - Aggregate Totals

1. December 31, 2016

		1 Total 2+3	2 General Account	3 Separate Accounts
a.	Membership Stock - Class A	\$ —	\$ —	\$ —
b.	Membership Stock - Class B	7,764,800	7,764,800	—
c.	Activity Stock	—	—	—
d.	Excess Stock	—	—	—
e.	Aggregate Total (a+b+c+d)	7,764,800	7,764,800	—
f.	Actual or estimated borrowing capacity as determined by the insurer	\$ 1,100,000,000	\$ 1,100,000,000	\$ —

2. December 31, 2015

		1 Total 2+3	2 General Account	3 Separate Accounts
a.	Membership Stock - Class A	\$ —	\$ —	\$ —
b.	Membership Stock - Class B	5,640,100	5,640,100	—
c.	Activity Stock	—	—	—
d.	Excess Stock	3,039,195	3,039,195	—
e.	Aggregate Total (a+b+c+d)	8,679,295	8,679,295	—
f.	Actual or estimated borrowing capacity as determined by the insurer	\$ 1,390,000,000	\$ 1,390,000,000	\$ —

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

Membership Stock	1 Current Period Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption			
			3 Less Than 6 Months	4 6 Months to Less than 1 Year	5 1 to Less than 3 Years	6 3 to 5 Years
1. Class A	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
2. Class B	7,764,800	7,764,800	—	—	—	—

3. The Company had no collateral pledged to the FHLB as of December 31, 2016. During 2016 the maximum amount pledged totaled \$0 million.
4. The Company had no borrowings from the FHLB as of December 31, 2016. During 2016 the maximum amount borrowed totaled \$0 million.

Note 12 - Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans**A-D. Defined Benefit Plans**

The Company has no direct plans.

E. Defined Contribution Plans

Substantially all U.S. employees of the Company are eligible to participate in The Hartford Investment and Savings Plan under which designated contributions may be invested in a variety of investments including up to 10% in common stock of The Hartford. The Company's contributions include a non-elective contribution of 2% of eligible compensation and a dollar-for-dollar matching contribution of up to 6% of eligible compensation contributed by the employee each pay period. The Hartford also maintains a non-qualified savings plan, The Hartford Excess Savings Plan, with the same level of matching contributions (excluding the non-elective contributions) with respect to employee compensation in excess of the limit that can be recognized under the tax-qualified Investment and Savings Plan. Eligible compensation includes overtime and bonuses but is limited to a total of \$1,000,000 annually. The cost allocated to the Company for the years ended December 31, 2016 and 2015 was \$2,411,032 and \$1,108,731, respectively.

F. Multiemployer Plans

The Company has no multiemployer plans.

G. Consolidated/Holding Company Plans

The Hartford maintains The Hartford Retirement Plan for U.S. employees, a U.S. qualified defined benefit pension plan (the "Plan"), that covers substantially all U.S. employees of the Company hired prior to January 1, 2013. The Hartford also maintains non-qualified pension plans to provide retirement benefits previously accrued that are in excess of Internal Revenue Code limitations. These plans shall be collectively referred to as the "Pension Plans."

Effective December 31, 2012, The Hartford amended the Plan to freeze participation and benefit accruals. As a result, employees will not accrue further benefits under the Plan, although interest will continue to accrue to existing account balances. Participants as of December 31, 2012 will continue to earn vesting credit with respect to

NOTES TO FINANCIAL STATEMENTS

their frozen accrued benefits as they continue to work. The freeze also applies to The Hartford Excess Pension Plan II, The Hartford's non-qualified excess pension benefit plan for certain highly compensated employees.

The Hartford also provides certain health care and life insurance benefits for eligible retired employees. The Hartford's contribution for health care benefits will depend upon the retiree's date of retirement and years of service. In addition, the plan has a defined dollar cap for certain retirees which limits average company contributions. The Hartford has prefunded a portion of the health care obligations through a trust fund where such prefunding can be accomplished on a tax effective basis. Effective January 1, 2002, company-subsidized retiree medical, retiree dental and retiree life insurance benefits were eliminated for employees with original hire dates on or after January 1, 2002. As of December 31, 2012, The Hartford's other postretirement medical, dental and life insurance coverage plans were amended to no longer provide subsidized coverage for current employees who retire on or after January 1, 2014. The expenses allocated to the Company for other postretirement benefits were not material to the results of operations for 2016 and 2015.

For the years ended December 31, 2016 and 2015, The Hartford life insurance companies recognized pension expenses of \$35,501,483 and \$35,586,039, respectively, which is their allocation from The Hartford of \$125,224,642 and \$126,153,598, respectively, of contributions to the Pension Plans and non-qualified benefit payments. For the years ended December 31, 2016 and 2015, the Company's share of this contribution was \$3,836,771 and \$3,185,551, respectively.

The Company participates in postemployment plans sponsored by, and included in the financial statements of, the Hartford Fire Insurance Company. These plans provide for medical and salary continuation benefits for employees on long-term disability. The expenses allocated to the Company for long term disability were not material to the results of operations for 2016 and 2015.

F. Postemployment Benefits and Compensated Absences

The Company has no direct postemployment benefits and compensated absences.

G. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)

There was no impact from the Modernization Act on Medicare postretirement benefits (INT 04-17) to the Company.

Note 13 - Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

1. The Company has 1,000 shares of common capital stock authorized, issued and outstanding as of December 31, 2016. The par value of the stock is \$5,690.
2. The Company has no preferred capital stock authorized.
3. The maximum amount of dividends which can be paid to shareholders by Connecticut domiciled insurance companies, without prior approval of the Connecticut Insurance Commissioner ("the Commissioner"), is generally restricted to the greater of 10% of surplus as of the preceding December 31st or the net gain from operations after dividends to policyholders, federal income taxes and before realized capital gains or (losses) for the previous year. In addition, if any dividend exceeds the insurer's earned surplus, it requires the prior approval of the Commissioner. Dividends are paid as determined by the Board of Directors in accordance with state statutes and regulations, and are not cumulative. With respect to dividends to its parent HLI, the Company's dividend limitation under the holding company laws of Connecticut is \$1,042,075,636 in 2017. See Note 22 for additional information.
4. On June 16, 2016, The Hartford received permission from the Department to pay an extraordinary dividend of \$250,000,000 from HLAI to HLIHC to HLIC and \$250,000,000 (as a return of capital) from HLIC to HLI. HLAI and HLIC paid the dividend and return of capital on July 15, 2016.

On January 13, 2016, The Hartford received permission from the Department to pay an extraordinary dividend of \$500,000,000 from HLAI to HLIC and \$500,000,000 (as a return of capital) from HLIC to HLI. HLAI and HLIC paid the dividend and return of capital on January 29, 2016.

On June 29, 2015, The Hartford received permission from the Department to pay extraordinary dividends (as returns of capital) of \$500,000,000 from HLAI to HLIC and \$500,000,000 from HLIC to HLI. HLAI and HLIC paid these returns of capital on July 15, 2015.

On January 9, 2015, The Hartford received permission from the Department to pay extraordinary dividends (as returns of capital) of \$500,000,000 from HLAI to HLIC and \$500,000,000 from HLIC to HLI. HLAI and HLIC paid these returns of capital on January 30, 2015.
5. Within the limits of (3) above, there are no additional restrictions placed on the portion of Company profits that may be paid as ordinary dividends to stockholders.
6. No restrictions have been placed on the unassigned funds of the Company.
7. The Company is not organized as a mutual company.
8. No stock is being held by the Company for special purposes.
9. The Company had no changes in the balances of any special surplus funds from the prior period.
10. The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and (losses) is \$1,304,572,221, before tax.
11. The Company has no surplus notes outstanding.
12. The Company has no restatements due to quasi-reorganization.
13. The Company had no quasi-reorganizations.

Note 14 - Liabilities, Contingencies, and Assessments**A. Contingent Commitments**

1. At December 31, 2016, the Company has outstanding commitments totaling \$547,784,538 of which \$432,844,153 is committed to fund limited partnership and other alternative investments, which may be called by the partnership during the commitment period to fund the purchase of new investments and partnership expenses. Additionally, \$41,950,000 is related to commercial whole loans expected to fund in the first half of 2017 and \$72,990,385 is related to various funding obligation associated with private placement securities.

NOTES TO FINANCIAL STATEMENTS

2. Detail of Other Contingent Commitments

1	2	3	4	5
Nature and Circumstances of Guarantee and Key Attributes, Including Date and Duration of Agreement	Liability Recognition of Guarantee	Ultimate Financial Statement Impact if Action Under the Guarantee is Required	Maximum Potential Amount of Future Payments the Guarantor Could be Required to Make	Current Status of Payment or Performance Risk of Guarantee
1. In 1997, HLIC guaranteed the obligations of HLAI with respect to life, accident and health insurance and annuity contracts. The guarantee was issued to provide an increased level of security to potential purchasers of HLAI's products. As of December 31, 2016 and 2015, no liability was recorded for this guarantee, as HLAI was able to meet these policyholder obligations.	\$ —	Increase in Investments in SCA, Dividends to stockholders (capital contribution), Expense, or Other	Unlimited (1)	The guaranteed affiliate maintains surplus in addition to policyholder reserves. The payment or performance risk of this guarantee is low as it is unlikely that this guarantee will be triggered.
2. In 1997, HLIC guaranteed the obligations of Hartford-Comprehensive Employee Benefit Service Company ("HCEBSC"), an indirect wholly-owned subsidiary, with respect to structured settlement liability obligations to provide an increased level of security to claimants under such structured settlements. As of December 31, 2016 and 2015, no liability was recorded for this guarantee, as HCEBSC was able to meet these policyholder obligations.	\$ —	Increase in Investments in SCA, Dividends to stockholders (capital contribution), Expense, or Other	Unlimited (1)	The guaranteed affiliate maintains surplus in addition to policyholder reserves. The payment or performance risk of this guarantee is low as it is unlikely that this guarantee will be triggered.
3. In 1993, HLIC guaranteed the obligations of the reinsurance agreements of HILRE, a wholly-owned subsidiary. This guarantee terminated on April 24, 2015.	\$ —	Increase in Investments in SCA, Dividends to stockholders (capital contribution), Expense, or Other	Unlimited (1)	The guaranteed affiliate maintains surplus in addition to policyholder reserves. The payment or performance risk of this guarantee is low as it is unlikely that this guarantee will be triggered.
Total	\$ —		Unlimited	

(1) There is no limit on the Company's guarantee to pay policyholder obligations on behalf of the affiliate for the contracts covered in the guarantee agreement.

3. Summary of Detail in Note 14.A.2.

Not applicable.

B. Assessments

1. Liability and Related Asset

In all states, insurers licensed to transact certain classes of insurance are required to become members of a guaranty fund. In most states, in the event of the insolvency of an insurer writing any such class of insurance in the state, members of the funds are assessed to pay certain claims of the insolvent insurer. A particular state's fund assesses its members based on their respective written premiums in the state for the classes of insurance in which the insolvent insurer was engaged. Assessments are generally limited for any year to one or two percent of premiums written per year, depending on the state.

Under insurance guaranty fund laws in each state, the District of Columbia and Puerto Rico, insurers licensed to do business can be assessed by state insurance guaranty associations for certain obligations of insolvent insurance companies to policyholders and claimants. Part of the assessments paid by/refunded to the Company pursuant to these laws may be used as credits for a portion of the associated premium taxes. The Company paid guaranty fund assessments of approximately \$10,584,592 (which includes refunds received) and \$401,982 in 2016 and 2015, respectively, of which \$0 and \$0 in 2016 and 2015, respectively, increased the creditable amount against premium taxes. The Company had guaranty fund receivable of \$14,361,664 and \$23,397,691 as of December 31, 2016 and 2015, respectively.

2. Rollforward of Related Asset

1 Description	2 Amount
a. Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end	\$ 23,397,691
b. Decrease current year: Premium tax offsets charged off	(9,036,027)
c. Increase current year:	—
d. Assets recognized from paid and accrued premium tax offsets and policy surcharges current year-end	\$ 14,361,664

C. Gain Contingencies

The Company has no gain contingencies.

D. Claims related extra contractual obligations and bad faith losses stemming from lawsuits

The amounts the Company paid during 2016 to settle claims-related extra contractual obligations or bad faith claims stemming from lawsuits were not material, either individually or in the aggregate.

E. Joint and Several Liabilities

The Company had no joint and several liabilities.

NOTES TO FINANCIAL STATEMENTS**F. All Other Contingencies**

The Company is or may become involved in various legal actions, some of which assert claims for substantial amounts. Management expects that the ultimate liability, if any, with respect to such lawsuits, after consideration of provisions made for estimated losses and costs of defense, will not be material to the financial condition of the Company.

For additional information, please refer to the current and periodic reports filed by The Hartford with the United States Securities and Exchange Commission.

Note 15 - Leases**A. Lessee Leasing Arrangements**

- The rent paid by the Company to The Hartford for space occupied and equipment used by The Hartford's life insurance companies was \$1,261,574 and \$2,209,406 in 2016 and 2015, respectively.
- Future minimum rental commitments are as follows:

Year Ending December 31		Operating Leases
1.	2017	\$ 802,736
2.	2018	629,638
3.	2019	476,197
4.	2020	303,506
5.	2021	214,236
6.	Total	\$ 2,426,313

The principal executive office of the Company, together with its parent and other life insurance affiliates, is located in Hartford, Connecticut.

The Company is not involved in any significant sale-leaseback transactions.

- B.** Leasing is not a source of income for the Company.

Note 16- Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

The Company aims to maintain a diversified investment portfolio including issuer, sector, and geographic stratification, and has established certain exposure limits, diversification standards and review procedures to mitigate credit risk. The Company is not exposed to any credit concentration risk of a single issuer, excluding U.S. government and government agency securities and a short term investment pool, greater than 10% of the Company's capital and surplus as of December 31, 2016 and 2015.

Derivative instruments have off-balance sheet risk. The notional value, market value exposure, counterparty and other trade terms are available in Schedule DB for each individual derivative contract. For discussions on credit risk, market risk, cash requirements and accounting policy see Note 8, Derivative Instruments.

See Schedule DB of the Company's annual statement for additional detail.

The table below summarizes the face amount of the Company's financial instruments with off-balance sheet risk as of December 31:

	Assets		Liabilities	
	2016	2015	2016	2015
a. Swaps	\$ 5,833,090,814	\$ 7,854,322,667	\$ 2,418,557,285	\$ 3,468,784,551
b. Futures	146,863,190	198,733,325	—	—
c. Options	976,092,692	357,689,500	—	—
d. Total	\$ 6,956,046,696	\$ 8,410,745,492	\$ 2,418,557,285	\$ 3,468,784,551

Note 17- Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities**A. Transfers of Receivables Reported as Sales**

The Company had no transfer or servicing of financial assets.

B. Transfer and Servicing of Financial Assets

- The Company participates in securities lending programs to generate additional income. Through these programs, certain fixed maturities within the corporate, foreign government/government agencies, and municipal sectors as well as equity securities are loaned from the Company's portfolio to qualifying third-party borrowers in return for collateral in the form of cash or securities. Borrowers of these securities provide collateral of 102% and 105% of the fair value of the securities lent at the time of the loan for domestic and non-domestic securities, respectively. The borrower will return the securities to the Company for cash or securities collateral at maturity dates generally of 90 days or less. Security collateral on deposit from counterparties in connection with securities lending transactions may not be sold or re-pledged, except in the event of default, and is not reflected on the Company's financial statements. The fair value of the loaned securities is monitored and additional collateral is obtained if the fair value of the collateral falls below 100% of the fair value of the loaned securities. The agreements provide the counterparty the right to sell or re-pledge the securities transferred. If cash, rather than securities, is received as collateral, the cash is typically invested in short-term investments or bonds and is reported as Securities lending reinvested collateral assets on the balance sheet. Income associated with securities lending transactions is reported as a component of net investment income on the Company's Summary of Operations.

As of December 31, 2016, the fair value of loaned securities was approximately \$424,202,976 and the associated collateral held was \$432,287,438, including both General Account and Separate Account securities lending. The policies and procedures for the Separate Account do not differ from the General Account. The Company does not have securities lending transactions that extend beyond one year from the reporting date. As of December 31, 2015, the fair value of the loaned securities was approximately \$10,291,159 and the associated collateral held was \$10,362,122, including both General Account and Separate Account securities lending.

- The Company had no servicing assets or servicing liabilities.
- The Company had no servicing assets or servicing liabilities measured at fair value.
- The Company had no securitization, asset-backed financing arrangements and similar transfer accounted for as sales.
- The Company had no transfers of financial assets accounted for as a secured borrowing.

NOTES TO FINANCIAL STATEMENTS

6. The Company had no transfers of receivables with recourse.
7. Please refer to Note 5E for a description of the securities underlying the repurchase agreements.

C. Wash sales

1. In the course of the Company's asset management, securities are sold and reacquired within 30 days of the sale date to enhance the Company's total return on its investment portfolio.
2. The details by NAIC designation 3 or below of securities sold during the year ended December 31, 2016 and reacquired within 30 days of the sale date are:

Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
Bonds	3	6	\$ 611,595	\$ 617,095	\$ 9,032
Bonds	4	9	600,307	504,818	(124,492)
Bonds	5	2	231,684	160,513	(58,254)
Common Stock		87	206,131	217,718	10,610

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

The Company had no gain or loss from uninsured Accident & Health plans or the uninsured portion of partially insured plans.

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

The following table presents direct premiums written by managing general agents/third party administrators as of December 31:

Name	FEI Number	Exclusive Contract	Type of Business Written	Type of Authority Granted	2016 Direct Written Premium	2015 Direct Written Premium
Seabury & Smith, Inc.	13-3109248	No	Special risk/ group life/ health	Underwriting Claims payment Binding authority Premium collection	\$ 28,472,441	\$ 35,337,992
Affinion Benefit Group, LLC	26-0777961	No	Group life/health	Binding authority Premium collection	494,081	525,024
Other TPA's (aggregate)					44,595,062	52,978,112
Total					\$ 73,561,584	\$ 88,841,128

Note 20 - Fair Value Measurements**A. Fair Value Measurements**

Fair value is determined based on the "exit price" notion which is defined as the price that would be received to sell an asset or paid to transfer a liability in the principal or most advantageous market for the asset or liability in an orderly transaction between market participants. Financial instruments carried at fair value in the Company's financial statements include certain bonds, stocks, derivatives, and Separate Account assets.

The Company's estimates of fair value for financial assets and financial liabilities are based on the framework established in the fair value accounting guidance. The framework is based on the inputs used in valuation, gives the highest priority to quoted prices in active markets and requires that observable inputs be used in the valuations when available. The Company categorizes its assets and liabilities measured at estimated fair value based on whether the significant inputs into the valuation are observable. The fair value hierarchy categorizes the inputs in the valuation techniques used to measure fair value into three broad Levels (Level 1, 2, or 3):

- Level 1 Unadjusted quoted prices for identical assets or liabilities in active markets that the Company has the ability to access at the measurement date.
- Level 2 Observable inputs, other than quoted prices included in Level 1, for the asset or liability, or prices for similar assets and liabilities.
- Level 3 Valuations that are derived from techniques in which one or more of the significant inputs are unobservable (including assumptions about risk). Because Level 3 fair values, by their nature, contain one or more significant unobservable inputs as there is little or no observable market for these assets and liabilities, considerable judgment is used to determine the Level 3 fair values. Level 3 fair values represent the Company's best estimate of amounts that could be realized in a current market exchange absent actual market exchanges.

In many situations, inputs used to measure the fair value of an asset or liability position may fall into different levels of the fair value hierarchy. In these situations, the Company will determine the level in which the fair value falls based upon the lowest level input that is significant to the determination of the fair value. Transfers of securities among the levels occur at the beginning of the reporting period. There were no transfers between Level 1 and Level 2 for the year ended December 31, 2016. In most cases, both observable (e.g., changes in interest rates) and unobservable (e.g., changes in risk assumptions) inputs are used in the determination of fair values that the Company has classified within Level 3. Consequently, these values and the related gains and losses are based upon both observable and unobservable inputs. The Company's bonds included in Level 3 are classified as such because these securities are primarily within illiquid markets and/or priced by independent brokers.

NOTES TO FINANCIAL STATEMENTS

1. The following table presents assets and (liabilities) carried at fair value by hierarchy level:

December 31, 2016				
(Amounts in thousands)	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Total
a. Assets accounted for at fair value:				
All other corporate bonds – asset-backed	\$ —	\$ —	\$ 9,905	\$ 9,905
Preferred stocks - unaffiliated	—	—	1,608	1,608
Common stocks - unaffiliated	90,008	—	31,703	121,711
Total bonds and stocks	90,008	—	43,216	133,224
Derivative assets				
Credit derivatives	—	18,002	—	18,002
Equity derivatives	—	32,576	—	32,576
Foreign exchange derivatives	—	18,612	—	18,612
Interest rate derivatives	—	242,554	2,626	245,180
GMWB hedging instruments	—	—	41,631	41,631
Macro hedge program	—	3,473	20,550	24,023
Total derivative assets	—	315,217	64,807	380,024
Separate Account assets [1]	40,644,025	44,056,119	1,646,058	86,346,202
Total assets accounted for at fair value	\$ 40,734,033	\$ 44,371,336	\$ 1,754,081	\$ 86,859,450
b. Liabilities accounted for at fair value				
Derivative liabilities				
Credit derivatives	\$ —	\$ (19,781)	\$ —	\$ (19,781)
Foreign exchange derivatives	—	(14,588)	—	(14,588)
Interest rate derivatives	—	(605,773)	(32,134)	(637,907)
GMWB hedging instruments	—	(28,001)	(7,028)	(35,029)
Macro hedge program	—	(1,394)	—	(1,394)
Total liabilities accounted for at fair value	\$ —	\$ (669,537)	\$ (39,162)	\$ (708,699)

[1] Excludes approximately \$4.0 billion of investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 (Fair Value Measurements).

Valuation Techniques, Procedures and Controls

The Company determines the fair values of certain financial assets and liabilities based on quoted market prices where available and where prices represent reasonable estimates of fair value. The Company also determines fair values based on future cash flows discounted at the appropriate current market rate. Fair values reflect adjustments for counterparty credit quality, the Company's default spreads, liquidity and, where appropriate, risk margins on unobservable parameters.

The fair value process is monitored by the Valuation Committee, which is a cross-functional group of senior management within the Company that meets at least quarterly. The Valuation Committee is co-chaired by the Heads of Investment Operations and Accounting, and has representation from various investment sector professionals, accounting, operations, legal, compliance and risk management. The purpose of the committee is to oversee the pricing policy and procedures by ensuring objective and reliable valuation practices and pricing of financial instruments as well as addressing valuation issues and approving changes to valuation methodologies and pricing sources. There are also two working groups under the Valuation Committee, a Securities Fair Value Working Group ("Securities Working Group") and a Derivatives Fair Value Working Group ("Derivatives Working Group"), which include various investment, operations, accounting and risk management professionals that meet monthly to review market data trends, pricing and trading statistics and results, and any proposed pricing methodology changes.

The Company also has an enterprise-wide Operational Risk Management function, led by the Chief Operational Risk Officer, which is responsible for establishing, maintaining and communicating the framework, principles and guidelines of the Company's operational risk management program. This includes model risk management which provides an independent review of the suitability, characteristics and reliability of model inputs as well as an analysis of significant changes to current models.

Bonds and Stocks

The fair values of bonds and stocks in an active and orderly market (e.g., not distressed or forced liquidation) are determined by management using a "waterfall" approach after considering the following pricing sources: quoted prices for identical assets or liabilities, prices from third-party pricing services, independent broker quotations, or internal matrix pricing processes. Typical inputs used by these pricing sources include, but are not limited to, benchmark yields, reported trades, broker/dealer quotes, issuer spreads, benchmark securities, bids, offers, and/or estimated cash flows, prepayment speeds, and default rates. Most bonds do not trade daily. Based on the typical trading volumes and the lack of quoted market prices for bonds, third-party pricing services utilize matrix pricing to derive security prices. Matrix pricing relies on securities' relationships to other benchmark quoted securities, which trade more frequently. Pricing services utilize recently reported trades of identical or similar securities making adjustments through the reporting date based on the preceding outlined available market observable information. If there are no recently reported trades, the third-party pricing services may develop a security price using expected future cash flows based upon collateral performance and discounted at an estimated market rate. Both matrix pricing and discounted cash flow techniques develop prices by factoring in the time value for cash flows and risk, including liquidity and credit.

Prices from third-party pricing services may be unavailable for securities that are rarely traded or are traded only in privately negotiated transactions. As a result, certain securities are priced via independent broker quotations which utilize inputs that may be difficult to corroborate with observable market based data. Additionally, the majority of these independent broker quotations are non-binding.

The Company utilizes an internally developed matrix pricing process for private placement securities for which the Company is unable to obtain a price from a third-party pricing service. The Company's process is similar to the third-party pricing services. The Company develops credit spreads each month using market based data for public securities adjusted for credit spread differentials between public and private securities which are obtained from a survey of multiple private placement brokers. The credit spreads determined through this survey approach are based upon the issuer's financial strength and term to maturity, utilizing independent public security index and trade information and adjusting for the non-public nature of the securities. Credit spreads combined with risk-free rates are applied to contractual cash flows to develop a price.

The Securities Working Group performs ongoing analyses of the prices and credit spreads received from third parties to ensure that the prices represent a reasonable estimate of the fair value. This process involves quantitative and qualitative analyses and is overseen by investment and accounting professionals. As a part of these analyses, the Company considers trading volume, new issuance activity and other factors to determine whether the market activity is significantly different than normal activity in an active market, and if so, whether transactions may not be orderly considering the weight of available evidence. If the available evidence indicates that pricing is based upon transactions that are stale or not orderly, the Company places little, if any, weight on the transaction price and will estimate fair value utilizing an internal pricing model. In addition, the Company ensures that prices received from independent brokers represent a reasonable estimate of fair value through the use of internal and external cash flow models utilizing spreads, and when available, market indices. As a result of these analyses, if the Company determines that there is a more appropriate fair value based upon the available market data, the price received from the third party is adjusted accordingly and approved by the Valuation Committee.

NOTES TO FINANCIAL STATEMENTS

The Company conducts other specific monitoring controls around pricing. Daily analyses identify price changes over 3% for bonds and 5% for equity securities and trade prices for both bonds and stocks that differ over 3% to the current day's price. Weekly analyses identify prices that differ more than 5% from published bond prices of a corporate bond index. Monthly analyses identify price changes over 3%, prices that have not changed, and missing prices. Also on a monthly basis, a second source validation is performed on most sectors. Analyses are conducted by a dedicated pricing unit that follows up with trading and investment sector professionals and challenges prices with vendors when the estimated assumptions used differs from what the Company feels a market participant would use. Examples of other procedures performed include, but are not limited to, initial and ongoing review of third-party pricing services' methodologies, review of pricing statistics and trends and back testing recent trades.

The Company has analyzed the third-party pricing services' valuation methodologies and related inputs, and has also evaluated the various types of securities in its investment portfolio to determine an appropriate fair value hierarchy level based upon trading activity and the observability of market inputs. Most prices provided by third-party pricing services are classified into Level 2 because the inputs used in pricing the securities are observable. Due to the lack of transparency in the process that brokers use to develop prices, most valuations that are based on brokers' prices are classified as Level 3. Some valuations may be classified as Level 2 if the price can be corroborated with observable market data.

Derivative Instruments

Derivative instruments are fair valued using pricing valuation models for OTC derivatives that utilize independent market data inputs, quoted market prices for exchange-traded derivatives and OTC-cleared derivatives, or independent broker quotations.

The Derivatives Working Group performs ongoing analysis of the valuations, assumptions, and methodologies used to ensure that the prices represent a reasonable estimate of the fair value. The Company performs various controls on derivative valuations which include both quantitative and qualitative analyses. Analyses are conducted by a dedicated derivative pricing team that works directly with investment sector professionals to analyze impacts of changes in the market environment and investigate variances. On a daily basis, market valuations are compared to counterparty valuations for OTC derivatives. There is a monthly analysis to identify market value changes greater than pre-defined thresholds, stale prices, missing prices and zero prices. Also on a monthly basis, a second source validation, typically to broker quotations, is performed for certain of the more complex derivatives and all new deals during the month. A model validation review is performed on any new models, which typically includes detailed documentation and validation to a second source. The model validation documentation and results of validation are presented to the Valuation Committee for approval.

The Company utilizes derivative instruments to manage the risk associated with certain assets and liabilities. However, the derivative instrument may not be classified with the same fair value hierarchy level as the associated assets and liabilities. Therefore the realized and unrealized gains and losses on derivatives reported in Level 3 may not reflect the offsetting impact of the realized and unrealized gains and losses of the associated assets and liabilities.

Valuation Inputs for Investments

For Level 1 investments, which are comprised of exchange traded equity securities, open-ended mutual funds and exchange traded futures and option contracts, valuations are based on observable inputs that reflect quoted prices for identical assets in active markets that the Company has the ability to access at the measurement date.

For the Company's Level 2 and 3 debt securities, typical inputs used by pricing techniques include, but are not limited to, benchmark yields, reported trades, broker/dealer quotes, issuer spreads, benchmark securities, bids, offers, and/or estimated cash flows, prepayment speeds, and default rates. Derivative instruments are valued using mid-market inputs that are predominantly observable in the market.

Descriptions of additional inputs used in the Company's Level 2 and Level 3 measurements are included in the following discussion:

Level 2 The fair values of most of the Company's Level 2 investments are determined by management after considering prices received from third-party pricing services. These investments include most bonds and preferred stocks.

ABS, CDOs, CMBS and RMBS - Primary inputs also include monthly payment information, collateral performance, which varies by vintage year and includes delinquency rates, collateral valuation loss severity rates, collateral refinancing assumptions, and credit default swap indices. ABS and RMBS prices also include estimates of the rate of future principal prepayments over the remaining life of the securities. These estimates are derived based on the characteristics of the underlying structure and prepayment speeds previously experienced at the interest rate levels projected for the underlying collateral.

Credit derivatives - Primary inputs include the swap yield curve and credit default swap curves.

Foreign exchange derivatives - Primary inputs include the swap yield curve, currency spot and forward rates, and cross currency basis curves.

Interest rate derivatives - Primary input is the swap yield curve.

Level 3 Most of the Company's securities classified as Level 3 include less liquid securities such as lower quality ABS, CMBS, commercial real estate ("CRE"), CDOs and RMBS primarily backed by sub-prime loans. Also included in Level 3 are securities valued based on broker prices or broker spreads, without adjustments. Primary inputs for non-broker priced investments including structured securities, are consistent with the typical inputs used in Level 2 measurements noted above but are Level 3 due to their less liquid markets. Additionally, certain long-dated securities are priced based on third-party pricing services, including certain municipal securities, foreign government/government agency securities, and bank loans, which are included with corporate bonds. Primary inputs for these long-dated securities are consistent with the typical inputs used in the preceding described Level 1 and Level 2 measurements, but include benchmark interest rate or credit spread assumptions that are not observable in the marketplace. Significant inputs for Level 3 derivative contracts primarily include the typical inputs used in the preceding Level 1 and Level 2 measurements, but also may include equity and interest volatility, and swap yield curves beyond observable limits.

Separate Account Assets

Separate Account assets are primarily invested in mutual funds but also have investments in mortgage loans, bonds, limited partnerships and other alternative investments, and stocks. Fair values for mortgage loans are determined using discounted cash flow calculations based on current lending rates for similar type loans. Current lending rates reflect changes in credit spreads and the remaining terms of the loans. Separate Account investments for bonds and stocks are valued in the same manner, and using the same pricing sources and inputs, as the bonds and stocks held in the General Account of the Company.

NOTES TO FINANCIAL STATEMENTS

Assets and Liabilities Measured at Fair Value Using Significant Unobservable Inputs (Level 3)

2. The table below provides a roll-forward of financial instruments carried at fair value using significant unobservable inputs (Level 3) for the year ended December 31, 2016:

(Amounts in thousands)	Fair Value As of Jan. 1, 2016	Transfers into Level 3 [2]	Transfers out of Level 3 [2]	Total Realized/ Unrealized Gains (Losses) Included in:		Purchases/ Increases	Sales/ Decreases	Settlements	Fair Value as of Dec. 31, 2016
				Net Income (1)	Surplus				
Assets									
All other corporate bonds	\$ —	\$ 5,000	\$ —	\$ (1,499)	\$ —	\$ —	\$ (3,500)	\$ (1)	\$ —
All other corporate bonds – asset-backed	3,928	6	(479)	—	183	10,280	—	(4,013)	9,905
Preferred stocks - unaffiliated	1,571	—	—	107	393	356	(819)	—	1,608
Common stocks - unaffiliated	25,225	—	—	—	4,927	4,036	(2,485)	—	31,703
Total bonds and stocks	30,724	5,006	(479)	(1,392)	5,503	14,672	(6,804)	(4,014)	43,216
Derivatives									
Equity derivatives	—	—	—	—	(6,835)	6,835	—	—	—
GMWB hedging instruments	49,764	—	12	—	(15,173)	—	—	—	34,603
Macro hedge program	9,996	—	936	—	(9,033)	16,062	—	2,589	20,550
Total derivatives [3]	59,760	—	948	—	(31,041)	22,897	—	2,589	55,153
Separate Accounts	1,729,591	57,489	(209,284)	(21,389)	(12,134)	539,097	(369,703)	(67,609)	1,646,058
Total assets	\$ 1,820,075	\$ 62,495	\$ (208,815)	\$ (22,781)	\$ (37,672)	\$ 576,666	\$ (376,507)	\$ (69,034)	\$ 1,744,427
Liabilities									
Derivatives									
Interest rate derivatives	\$ (29,426)	\$ —	\$ —	\$ —	\$ (82)	\$ —	\$ —	\$ —	\$ (29,508)
Total derivatives [3]	(29,426)	—	—	—	(82)	—	—	—	(29,508)
Total liabilities	\$ (29,426)	\$ —	\$ —	\$ —	\$ (82)	\$ —	\$ —	\$ —	\$ (29,508)

[1] All amounts in this column except Separate Account assets are reported in net realized capital gains (losses). All amounts are before income taxes.

[2] Transfers in and/or out of Level 3 are primarily attributable to changes in the availability of market observable information and changes to the bond and stock carrying value based on the lower of cost or market requirement.

[3] Derivative instruments are reported in this table on a net basis for asset/(liability) positions.

B. Other Fair Value Disclosures

Not applicable.

C. Fair Values for All Financial Instruments by Levels 1, 2 and 3

The tables below reflect the fair values and admitted values of all admitted assets and liabilities that are financial instruments excluding those accounted for under the equity method (subsidiaries, joint ventures and partnerships). The fair values are also categorized into the three-level fair value hierarchy as described in Note 20A.

(Amounts in thousands)	December 31, 2016					
	Aggregate Fair Value	Admitted Value	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Assets						
Bonds and short-term investments – unaffiliated	\$ 14,312,251	\$ 13,209,352	\$ 49,378	\$ 13,089,659	\$ 1,173,214	\$ —
Preferred stocks - unaffiliated	63,847	58,680	—	42,898	20,949	—
Common stocks - unaffiliated	121,712	121,712	90,008	—	31,704	—
Mortgage loans on real estate	1,622,541	1,606,624	—	—	1,622,541	—
Derivative related assets	384,858	380,024	—	320,051	64,807	—
Contract loans	1,313,068	1,313,068	—	—	1,313,068	—
Surplus debentures	68,125	54,874	—	68,125	—	—
Securities lending reinvested collateral assets	274,308	274,308	274,308	—	—	—
Separate Account assets [1]	86,346,202	86,346,202	40,644,025	44,056,119	1,646,058	—
Total assets	\$ 104,506,912	\$ 103,364,844	\$ 41,057,719	\$ 57,576,852	\$ 5,872,341	\$ —
Liabilities						
Liability for deposit-type contracts	\$ (2,579,545)	\$ (2,492,724)	\$ —	\$ —	\$ (2,579,545)	\$ —
Consumer notes	(23,378)	(20,435)	—	—	(23,378)	—
Derivative related liabilities	(718,837)	(708,699)	—	(679,675)	(39,162)	—
Separate Account liabilities	(86,346,202)	(86,346,202)	(40,644,025)	(44,056,119)	(1,646,058)	—
Total liabilities	\$ (89,667,962)	\$ (89,568,060)	\$ (40,644,025)	\$ (44,735,794)	\$ (4,288,143)	\$ —

[1] Excludes investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 of approximately \$4.0 billion as of December 31, 2016.

NOTES TO FINANCIAL STATEMENTS

(Amounts in thousands)	December 31, 2015					
	Aggregate Fair Value	Admitted Value	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Assets						
Bonds and short-term investments – unaffiliated	\$ 14,239,730	\$ 13,333,845	\$ 107,108	\$ 13,080,494	\$ 1,052,128	\$ —
Preferred stocks – unaffiliated	60,723	55,783	—	41,031	19,692	—
Common stocks – unaffiliated	126,989	126,989	101,764	—	25,225	—
Mortgage loans on real estate	1,571,434	1,522,265	—	—	1,571,434	—
Derivative related assets	431,445	398,926	—	364,179	67,266	—
Contract loans	1,313,494	1,313,494	—	—	1,313,494	—
Surplus debentures	69,725	54,984	—	69,725	—	—
Securities lending reinvested collateral assets	10,362	10,362	10,362	—	—	—
Separate Account assets [1]	90,749,710	90,749,710	44,503,168	44,516,951	1,729,591	—
Total assets	\$ 108,573,612	\$ 107,566,358	\$ 44,722,402	\$ 58,072,380	\$ 5,778,830	\$ —
Liabilities						
Liability for deposit-type contracts	\$ (2,623,448)	\$ (2,623,448)	\$ —	\$ —	\$ (2,623,448)	\$ —
Consumer notes	(38,263)	(38,359)	—	—	(38,263)	—
Derivative related liabilities	(758,882)	(745,229)	—	(721,950)	(36,932)	—
Separate Account liabilities	(90,749,710)	(90,749,710)	(44,503,168)	(44,516,951)	(1,729,591)	—
Total liabilities	\$ (94,170,303)	\$ (94,156,746)	\$ (44,503,168)	\$ (45,238,901)	\$ (4,428,234)	\$ —

[1] Excludes investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 of approximately \$1.9 billion as of December 31, 2015.

The valuation methodologies used to determine the fair values of bonds, stocks and derivatives are described in the above Fair Value Measurements section of this note.

The amortized cost of short-term investments approximates fair value.

Fair values for mortgage loans on real estate were estimated using discounted cash flow calculations based on current lending rates for similar type loans. Current lending rates reflect changes in credit spreads and the remaining terms of the loans.

The fair value of contract loans was determined using current loan coupon rates which reflect the current rates available under the contracts. As a result, the fair value approximates the carrying value of the contract loans.

Fair values for consumer notes were estimated primarily using discounted cash flow calculations and current interest rates.

Fair values of liability for deposit-type contracts were estimated using average discounted cash flow calculations and current market interest rates.

The carrying amounts of the Separate Account liabilities approximate their fair values.

D. At December 31, 2016, the Company had no investments where it was not practicable to estimate fair value.

Note 21 – Other Items

A. The Company had no unusual or infrequent items during the reporting period.

B. The Company had no troubled debt restructurings during the reporting period.

C. Other Disclosures

On March 29, 2016, The Hartford received permission from the Department to change the ownership structure of certain of its affiliates. As a result, effective April 1, 2016, HLIC purchased an affiliate, HLIHC, from its subsidiary, HLAI. In addition, effective April 1, 2016, HLIC contributed its ownership interests in HLAI and HILRe to HLIHC, so that HLIHC became their new parent company and HLAI and HILRe became indirectly owned subsidiaries of HLIC. Also, HLIHC sold a subsidiary, Hartford Life Ltd ("HLL"), (domiciled in Bermuda), to HLA and purchased a subsidiary, American Maturity Life Insurance Company from HLA. These changes did not result in a material impact to HLIC's surplus or its results of operations.

In March 2015, the Company received permission from the Department to recapture and terminate reinsurance agreements under which HLIC ceded and HILRe reinsured the risks associated with private placement insurance risk written directly or assumed by HLIC. HLIC recaptured these risks as of April 1, 2015. Upon recapture and termination, HILRe transferred cash and invested assets of \$1.038 billion to HLIC and eliminated reserves of \$1.029 billion. HLIC recognized an immaterial gain as a result of the transaction.

D. No business interruption insurance recoveries were received.

E. State Transferable and Non-transferable Tax Credits

1. Carrying value of transferable and non-transferable state tax credits gross of any related tax liabilities and total unused transferable and non-transferable state tax credits by state and in total are presented below:

(1)	(2)	(3)	(4)
Description of State Transferable and Non-transferable Tax Credits	State	Carrying Value	Unused Amount
Massachusetts LIHTC	MA	\$ 176,568	\$ 290,250
Innovate PA	PA	253,061	314,361
Total		\$ 429,629	\$ 604,611

2. Method of Estimating Utilization of Remaining Transferable and Non-Transferable State Tax Credits

The Company estimated the utilization of the remaining transferable and non-transferable state tax credits by projecting future premium taking into account policy growth and rate changes, projecting future tax liability based on the projected premium, tax rates and tax credits, and comparing projected future tax liability to the availability of remaining transferable and non-transferable state tax credits.

3. The Company did not have any impairment amounts recognized during the reporting period.

NOTES TO FINANCIAL STATEMENTS

4. State Tax Credits Admitted and Non-admitted

	Total Admitted	Total Nonadmitted
a. Transferable	\$ 429,629	\$ —
b. Non-transferable	\$ —	\$ —

F. Subprime Mortgage-Related Risk Exposure:

- In assessing its exposure to sub-prime risk, the Company defines sub-prime mortgage lending as the origination of residential mortgage loans to customers with weak credit profiles. Although characteristics may vary by investment, generally sub-prime mortgage loans feature high initial loan-to-value ratios or incorporate low initial payments based on a fixed introductory rate that resets to a variable index rate plus a margin for the remaining term of the loan. The Company is not an originator of below-prime mortgages, but holds direct investments in certain residential mortgage-backed securities with sub-prime exposure. The slowing U.S. housing market, greater use of affordable mortgage products, and relaxed underwriting standards for some originators of below-prime loans has led in recent years to higher delinquency and loss rates.

To manage its risk, the Company performs a cash flow analysis on its sub-prime holdings stressing multiple variables, including prepayment speeds, default rates, and loss severity. Based on this analysis and the Company's expectation of future loan performance, other than certain credit related impairments, future payments are expected to be received in accordance with the contractual terms of the securities, and therefore unrealized losses are primarily due to changes in asset values. In addition, The Company has a security monitoring process overseen by a committee of investment and accounting professionals that identifies securities, including those with sub-prime exposure, that are subjected to an enhanced analysis on a quarterly basis.

Specifically, in accordance with SSAP No. 43 - Revised, if management determines that the estimated discounted cash flows of an asset-backed security are less than its amortized cost, then an OTTI charge is recognized equal to the difference between the amortized cost and estimated discounted cash flows of the security. The estimated discounted cash flows of the impaired investment become its new cost basis. Estimating future cash flows is a quantitative and qualitative process that incorporates information received from third-party sources along with certain internal assumptions and judgments regarding the future performance of the underlying collateral. As a result, actual results may differ from estimates. In addition, projections of expected future cash flows may change based upon new information regarding the performance of the underlying collateral.

- There is no direct exposure through investments in subprime mortgage loans.
- Direct exposure through other investments as of December 31, 2016:

	Actual Cost	Carrying Value (excluding interest)	Fair Value	OTTI Losses Recognized
a. Residential mortgage-backed securities	\$ 496,607,158	\$ 509,664,086	\$ 518,283,901	\$ 30,225,462
b. Commercial mortgage-backed securities	—	—	—	—
c. Collateralized debt obligations	—	—	—	—
d. Structured securities	—	—	—	—
e. Equity investment in SCAs	—	—	—	—
f. Other assets	—	—	—	—
g. Total	\$ 496,607,158	\$ 509,664,086	\$ 518,283,901	\$ 30,225,462

- There is no underwriting exposure to subprime mortgage risk.

G. Retained Assets

- Beneficiaries of the Company's insurance policies receiving proceeds of insurance policies can choose to receive their insurance proceeds through a settlement option called The Hartford Safe Haven program ("the Program"). If selected, the full amount of the insurance proceeds paid to the beneficiary is held in the Company's General Account and earns interest at a rate determined by the Company. A draft book is provided to the Beneficiary who has immediate access to these proceeds, including any interest, by writing drafts in a manner similar to using a personal check. The Program provides to each account holder a copy of the Terms and Conditions.

Assets within the Program are not transferred to an "affiliated or unaffiliated bank or other financial institution." Assets are held in the Company's General Account, and drafts are payable through the Bank of New York Mellon ("BNYM"). Each business day, BNYM provides the Company with the total value of drafts that were presented for payment and the Company transfers an amount from its General Account to an account at BNYM established in the Company's name specifically for this purpose. The net deposit liability is reported as a component of Page 3, Line 3 (Liability for deposit type contracts), and amounts presented in the tables below are reported net of reinsured balances.

Interest rates did not change during the reporting year. Between January 1, 2016 and December 31, 2016, the rate paid was 0.40%. The Company earns investment income on the assets in the Program.

The Program did not charge any fees to their account holders during the reporting year. The Company did not use the Program as a default method for satisfying insurance claims during the reporting year.

- The retained asset accounts held within the Program are aged as follows:

	December 31, 2016		December 31, 2015	
	Number	Balance	Number	Balance
a. Up to and including 12 Months	58	\$ 2,783,465	80	\$ 2,267,434
b. 13 to 24 Months	51	1,275,230	71	3,454,462
c. 25 to 37 Months	57	2,940,051	67	2,394,415
d. 38 to 48 Months	52	1,724,458	72	1,535,314
e. 49 to 60 Months	64	1,319,092	86	2,936,696
f. Over 60 Months	833	17,737,402	860	17,880,447
g. Total	1,115	\$ 27,779,698	1,236	\$ 30,468,768

NOTES TO FINANCIAL STATEMENTS

3. The following is a rollforward of retained asset balances:

	Individual Number	Balance/ Amount	Group Number	Balance/ Amount
a. Number/balance of retained asset accounts at the beginning of the year	1,236	\$30,468,768	—	\$ —
b. Number/amount of retained asset accounts issued/ added during the year	76	3,995,804	—	—
c. Investment earnings credited to retained asset accounts during the year	N/A	113,519	—	—
d. Fees and other charges assessed to retained asset accounts during the year	N/A	—	—	—
e. Number/amount of retained asset accounts transferred to state unclaimed property funds during the year	—	—	—	—
f. Number/amount of retained asset accounts closed/ reinsured during the year	197	6,798,393	—	—
g. Number/balance of retained asset accounts at the end of the year	1,115	\$27,779,698	—	\$ —

H. Insurance-Linked Securities (ILS) Contracts

The Company had no insurance-linked securities contracts.

Note 22 - Events Subsequent

On January 5, 2017, The Hartford received permission from the Department to pay an extraordinary dividend (as a return of capital) of \$300,000,000 from HLIHC to HLIC. HLIC paid the return of capital on January 30, 2017.

The Company had no other material subsequent events through the filing date of February 22, 2017.

Note 23 - Reinsurance**A. Ceded Reinsurance Report**

Section 1 - General Interrogatories

- There are no reinsurers listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee, or director of the Company.
- No policies issued by the Company have been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) which is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor of an insured or any other person not primarily engaged in the insurance business.

Section 2 - Ceded Reinsurance Report - Part A

- The Company has one reinsurance agreement in effect under which the reinsurer has a limited right to unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits. See Note 1 for further discussion of prescribed practices.
 - For the years ended December 31, 2016 and 2015, the estimated amount of the aggregate reduction in surplus of this limited right to unilaterally cancel this reinsurance agreement by the reinsurer for which cancellation results in a net obligation of the Company to the reinsurer, and for which such obligation is not presently accrued was \$56,354,057 and \$59,771,796, respectively.
 - For the years ended December 31, 2016 and 2015, the total amount of reinsurance credit taken for this agreement was \$86,698,549 and \$91,956,609, respectively.
- The Company has no reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies.

Section 3 - Ceded Reinsurance Report - Part B

- The estimated amount of the aggregate reduction in surplus, for agreements not reflected in Section 2 above, of termination of all reinsurance agreements, by either party, as of the date of this statement is \$0.
- There have been no new agreements executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts which were in-force or which had existing reserves established by the Company as of the effective date of the agreement.

B. Uncollectible Reinsurance

The Company did not write off any uncollectible reinsurance during the year.

C. Commutation of Ceded Reinsurance

The Company has reported in its operations in the current year as a result of commutation of reinsurance with the companies listed below, amounts that are reflected as:

1. Claims incurred	\$ (64,532,198)
2. Claims adjustment expenses incurred	\$ —
3. Premiums earned	\$ 89,677,990
4. Other	\$ (25,145,792)
5. Company	Amount
Hartford Life and Accident Insurance Company	\$ —

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

Not applicable.

NOTES TO FINANCIAL STATEMENTS

- E. The Company had no variable annuity reinsurance contracts with an affiliated captive reinsurer.
- F. The Company had no reinsurance agreements with an affiliated captive reinsurer.
- G. The Company did not utilize captives to assume reserves for ceding entities.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

- A.-C. The Company has no retrospectively rated contracts.
- D. The Company had no medical loss ratio rebates.
- E. The Company had no accident and health insurance premiums that are subject to the Affordable Care Act risk-sharing provisions.

Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

The Company had no change to incurred losses or loss adjustment expenses.

Note 26 - Intercompany Pooling Arrangements

The Company has no intercompany pooling arrangements.

Note 27 - Structured Settlements

The Company has not purchased any structured settlements.

Note 28 - Health Care Receivables

The Company has no health care receivables.

Note 29 - Participating Policies

Net premiums under individual life participating policies were \$4,056,428 and \$17,139,335 for the years ended December 31, 2016 and 2015, respectively. Policyholder dividends are accrued using an estimate of the amount to be paid based on underlying contractual obligations under policies and applicable state laws. In 2016 and 2015, the Company paid policyholder dividends in the amount of \$2,933,050 and \$1,717,152, respectively, and did not allocate any additional income to such policyholders.

Note 30 - Premium Deficiency Reserves

The Company had no premium deficiency reserves.

Note 31 - Reserves for Life Contracts and Deposit-Type Contracts

1. For non-interest sensitive ordinary life plans, the Company waives deduction of deferred fractional premiums upon death of insured. Return of the unearned portion of the final premium is governed by the terms of the contract. The Company has no forms for which the cash values are in excess of the legally computed reserve.
2. Extra premiums are charged for substandard lives, in addition to the regular gross premiums for the true age. Mean reserves for traditional insurance products are determined by computing the regular mean reserve for the plan at the true age, and adding one-half (1/2) of the extra premium charge for the year. For plans with explicit mortality charges, mean reserves are based on appropriate multiples of standard rates of mortality.
3. As of December 31, 2016, the Company had \$510,892,664 of insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by the State of Connecticut. Reserves to cover the above insurance totaled \$2,065,792 at year end and are reported on Exhibit 5, Miscellaneous Reserves.
4. For certain interest sensitive products, basic data is used to determine Tabular Interest and Tabular Cost for Page 7, Part A. For other products, Tabular Interest, Tabular less Actual Reserve Released, and Tabular Cost (Page 7) have been determined by formula as described in the instructions for Page 7.
5. Tabular Interest is determined as the balancing item.
6. Other increases (Page 7, Line 7) include changes in the difference between account values and surrender values, and reserves transferred under a reinsurance agreement.

NOTES TO FINANCIAL STATEMENTS**Note 32 - Analysis of Annuity Actuarial Reserves and Deposit Liabilities by Withdrawal Characteristics**

An analysis of annuity actuarial reserves and deposit fund liabilities by withdrawal characteristics as of December 31, 2016 (including General and Separate Account liabilities) is presented below:

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
A. Subject to discretionary withdrawal					
1. With market value adjustment	\$ 5,794,884,868	\$ 5,369,407,221	\$ —	\$ 11,164,292,089	16.88
2. At book value less current surrender charge of 5% or more	12,163,043	—	—	12,163,043	0.02
3. At fair value	—	—	38,765,464,564	38,765,464,564	58.61
4. Total with market value adjustment or at fair value	5,807,047,911	5,369,407,221	38,765,464,564	49,941,919,696	75.51
5. At book value without adjustment (minimal or no charge or adjustment)	4,116,053,541	—	—	4,116,053,541	6.22
B. Not subject to discretionary withdrawal	11,219,133,434	459,020,539	410,024,879	12,088,178,852	18.27
C. Total (gross)	21,142,234,886	5,828,427,760	39,175,489,443	66,146,152,089	100.00
D. Reinsurance ceded	8,726,972,049	—	—	8,726,972,049	
E. Total (net)	\$12,415,262,837	\$ 5,828,427,760	\$ 39,175,489,443	\$ 57,419,180,040	

Reconciliation of total annuity actuarial reserves and deposit fund liabilities:

F. Life and Accident & Health Annual Statement:	
1. Exhibit 5, Annuities Section, Total (net)	\$ 9,854,084,420
2. Exhibit 5, Supplementary Contract Section, Total (net)	68,454,143
3. Exhibit 7, Deposit-Type Contracts Section, Total (net)	2,492,724,274
4. Subtotal	12,415,262,837
Separate Account Annual Statement:	
5. Exhibit 3, Annuities Section, Total (net)	31,773,744,062
6. Exhibit 3, Supplemental Contract Section, Total (net)	—
7. Policyholder dividend and coupon accumulations	—
8. Policyholder premiums	—
9. Guaranteed interest contracts	—
10. Exhibit 4, Deposit-Type Contracts Section, Total (net)	13,230,173,141
11. Subtotal	45,003,917,203
12. Combined total	\$57,419,180,040

NOTES TO FINANCIAL STATEMENTS**Note 33 - Premium and Annuity Considerations Deferred and Uncollected**

The following table presents premiums and annuity considerations (deferred and uncollected) as of December 31:

Type	2016	
	Gross	Net of Loading
Ordinary new business	\$ —	\$ —
Ordinary renewal	—	—
Group life	70,901	68,639
Total	\$ 70,901	\$ 68,639

Note 34 - Separate Accounts**A. Separate Account Activity**

- The Company maintained Separate Account assets totaling \$90,401,470,063 and \$92,676,964,911 as of December 31, 2016 and 2015, respectively. The Company utilizes Separate Accounts to record and account for assets and liabilities for particular lines of business and/or transactions. For the current reporting year, the Company reported assets and liabilities for the following product lines/transactions in Separate Accounts:

- Individual variable annuities
- Group variable annuities
- Variable life insurance
- Group life insurance
- Modified guarantee contracts

In accordance with the domiciliary state procedures for approving items within the Separate Account, the Separate Account classifications are supported by state statute.

- In accordance with the products/transactions recorded within the Separate Account, some assets are considered legally insulated whereas others are not legally insulated from the General Account.

As of December 31, 2016 and 2015, the Company's Separate Account statement included legally insulated assets of \$84,348,403,523 and \$86,346,338,450, respectively. The assets legally insulated from the General Account are attributed to the following product lines:

Product Lines	December 31, 2016		December 31, 2015	
	Legally Insulated Assets	Assets (not Legally Insulated)	Legally Insulated Assets	Assets (not Legally Insulated)
Individual variable annuities	\$ 11,323,413,546	\$ —	\$ 12,353,581,130	\$ —
Group variable annuities	27,954,424,069	—	30,141,749,996	—
Variable life insurance	837,731,438	—	854,511,501	—
Group life insurance	43,773,721,471	—	42,536,521,601	—
Modified guarantee contracts	459,112,999	6,053,066,540	459,974,222	6,330,626,461
Total	\$ 84,348,403,523	\$ 6,053,066,540	\$ 86,346,338,450	\$ 6,330,626,461

- In accordance with the product lines recorded within the Separate Account statement, some Separate Account liabilities are guaranteed by the General Account, wherein the Company contractually guarantees either a minimum return or account value to the policyholder.

Separate Account liabilities are determined in accordance with prescribed actuarial methodologies, which approximate the market value less applicable surrender charges. The resulting surplus is recorded in the General Account Summary of Operations as a component of Net Transfers to or (from) Separate Accounts.

As of December 31, 2016, the General Account of the Company had a maximum guarantee for Separate Account liabilities of \$365,262,360. To compensate the General Account for the risk taken, the Separate Account has paid risk charges as follows for the past five years:

a.	2016	\$ 2,164,431
b.	2015	\$ 2,444,358
c.	2014	\$ 2,145,007
d.	2013	\$ 2,221,366
e.	2012	\$ 2,044,321

As of December 31, 2016, the General Account of the Company had paid no Separate Account guarantees. The total Separate Account guarantees paid by the General Account for the preceding four years ending December 31, 2015, 2014, 2013, and 2012 were \$0.

- During 2016 the Company engaged in security lending transactions within the Separate Accounts. As of December 31, 2016 and 2015, securities loaned totaled \$142,375,407 and \$3,954,922, respectively. Collateral received, totaling \$150,044,125 as of December 31, 2016, was held in the Separate Account, and collateral received totaling \$4,087,485 as of December 31, 2015, was held in the General Account. Policies and procedures for the Separate Account's security lending are consistent with the General Account.

B. General Nature and Characteristics of Separate Accounts Business

Investment income (including investment gains and losses) and interest credited to policyholders on Separate Account assets are not separately reflected in the Summary of Operations.

Separate Account fees, net of minimum guarantees, were \$851,361,860 and \$857,957,247 for the years ended December 31, 2016 and 2015, respectively, and are recorded as a component of Fee Income on the Company's Summary of Operations.

Separate Accounts held by the Company represent funds for nonguaranteed individual and group variable annuity, variable and group life contracts, group pension contracts and modified guaranteed contracts, wherein the policyholder assumes substantially all the investment risks and rewards. Included in non-guaranteed Separate Account assets are contract loans totaling \$0 and \$0 at December 31, 2016 and 2015, respectively. The assets of these accounts are segregated from other investments and carried at fair value.

NOTES TO FINANCIAL STATEMENTS

An analysis of the Separate Account reserves as of December 31, 2016 is as follows:

	Indexed	Nonindexed Guaranteed Less Than or Equal to 4%	Nonindexed Guaranteed More Than 4%	Nonguaranteed Separate Accounts	Total
1. Premium considerations or deposits for the year ended December 31, 2016	\$ —	\$ 2,590,751	\$ 65,082	\$ 2,887,881,866	\$ 2,890,537,699
Reserves at year-end:					
2. For accounts with assets at:					
a. Fair value	\$ —	\$ 4,357,387,530	\$ 1,772,374,790	\$ 78,739,587,977	\$ 84,869,350,297
b. Amortized cost	—	—	—	—	—
c. Total reserves	\$ —	\$ 4,357,387,530	\$ 1,772,374,790	\$ 78,739,587,977	\$ 84,869,350,297
3. By withdrawal characteristics:					
a. Subject to discretionary withdrawal	\$ —	\$ —	\$ —	\$ —	\$ —
1. With market value adjustment	—	4,357,387,530	1,313,354,250	105,679	5,670,847,459
2. At book value without market value adjustment and with surrender charge of 5% or more	—	—	—	—	—
3. At fair value	—	—	—	78,329,563,098	78,329,563,098
4. At book value without market value adjustment and with surrender charge of less than 5%	—	—	—	—	—
5. Subtotal	—	4,357,387,530	1,313,354,250	78,329,668,777	84,000,410,557
b. Not subject to discretionary withdrawal	—	—	459,020,540	409,919,200	868,939,740
c. Total	\$ —	\$ 4,357,387,530	\$ 1,772,374,790	\$ 78,739,587,977	\$ 84,869,350,297
4. Reserves for asset default risk in lieu of AVR	\$ —	\$ —	\$ —	\$ —	\$ —

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

	December 31, 2016	December 31, 2015
1. Transfers as reported in the Summary of Operations of the Separate Account Statement		
a. Transfer to Separate Accounts	\$ 1,231,198,208	\$ 1,522,785,891
b. Transfer from Separate Accounts	5,692,050,603	6,097,933,110
c. Net Transfer to/(from) Separate Accounts (a) - (b)	(4,460,852,395)	(4,575,147,219)
2. Reconciling adjustments:		
Internal exchanges and other Separate Account activity	357,864,583	140,026,586
3. Transfers as reported in the Summary of Operations of the Life, Accident & Health		
Annual Statement (1c) + 2	\$ (4,102,987,812)	\$ (4,435,120,633)

Note 35 - Loss/Claim Adjustment Expenses

The Company has no loss/claim adjustment expenses.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 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 No
 If yes, complete Schedule Y, Parts 1, 1A and 2.
- 1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? Yes No N/A
- 1.3 State regulating? CT
- 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
- 2.2 If yes, date of change: _____
- 3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2012
- 3.2 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. 12/31/2012
- 3.3 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). 04/04/2014
- 3.4 By what department or departments?
Connecticut State Insurance Department
- 3.5 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
- 3.6 Have all of the recommendations within the latest financial examination report been complied with? Yes No N/A
- 4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity) receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
- 4.11 sales of new business? Yes No
- 4.12 renewals? Yes No
- 4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
- 4.21 sales of new business? Yes No
- 4.22 renewals? Yes No
- 5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes No
- 5.2 If yes, provide the name of entity, NAIC company code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile
0		

- 6.1 Has the 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
- 6.2 If yes, give full information:
- 7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? Yes No
- 7.2 If yes, _____
- 7.21 State the percentage of foreign control 0.000%
- 7.22 State the nationality(s) of the foreign person(s) or entity(s); or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact and identify the type of entity(s) (e.g., individual, corporation, government, manager or attorney-in-fact).

1 Nationality	2 Type of Entity

- 8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes No
- 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 No
- 8.4 If the response to 8.3 is yes, please provide below the names and locations (city and state of the main office) of any affiliates regulated by a federal financial 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
Hartford Administrative Services Company	Radnor, PA	NO	NO	NO	YES
Hartford Funds Distributors, LLC	Radnor, PA	NO	NO	NO	YES
Hartford Funds Management Company, LLC	Radnor, PA	NO	NO	NO	YES
Hartford Investment Management Company	Hartford, CT	NO	NO	NO	YES
Hartford Securities Distribution Company, Inc.	Hartford, CT	NO	NO	NO	YES
HIMCO Distribution Services Company	Hartford, CT	NO	NO	NO	YES

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
Deloitte & Touche, LLP, City Place I, 33rd Floor, 185 Asylum Street, Hartford, CT 06103-3402
- 10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? Yes No
- 10.2 If the response to 10.1 is yes, provide information related to this exemption:
- 10.3 Has the insurer been granted any exemptions related to other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? Yes No

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- 10.4 If the response to 10.3 is yes, provide information related to this exemption:
- 10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? Yes No N/A
- 10.6 If the response to 10.5 is no or n/a, please explain:
11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
Craig Douglas Morrow, F.S.A., M.A.A.A., Vice President & Actuary, One Hartford Plaza, Hartford, CT 06155
- 12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? Yes No
- 12.11 Name of real estate holding company CC PROPERTIES LLC
- 12.12 Number of parcels involved 1
- 12.13 Total book/adjusted carrying value \$ 132,688
- 12.2 If yes, provide explanation
7 credit tenant loans leased to Circuit City were foreclosed upon, and the LLC was formed to manage the properties. Hartford Life Insurance Company has a member interest of 6.75% in the LLC. 1 loan remains as of 12/31/2016
13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**
- 13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?
- 13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? Yes No
- 13.3 Have there been any changes made to any of the trust indentures during the year? Yes No
- 13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? Yes No N/A
- 14.1 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 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.
- 14.11 If the response to 14.1 is no, please explain:
- 14.2 Has the code of ethics for senior managers been amended? Yes No
- 14.21 If the response to 14.2 is yes, provide information related to amendment(s).
The Code of Ethics was last updated on May 4, 2016 for technical, administrative and other non-substantive changes.
- 14.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes No
- 14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).
- 15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? Yes No
- 15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount
0			0

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the Board of Directors or a subordinator committee thereof? Yes No
17. Does the reporting entity keep a complete permanent record of the proceedings of its Board of Directors and all subordinate committees thereof? Yes No
18. Has the reporting entity an established procedure for disclosure to its Board of Directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person? Yes No

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? Yes No
- 20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers \$ 0
- 20.12 To stockholders not officers \$ 0
- 20.13 Trustees, supreme or grand (Fraternal only) \$ 0
- 20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.21 To directors or other officers \$ 0
- 20.22 To stockholders not officers \$ 0
- 20.23 Trustees, supreme or grand (Fraternal only) \$ 0
- 21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reporting in the statement? Yes No
- 21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Rented from others \$ 0
- 21.22 Borrowed from others \$ 0
- 21.23 Leased from others \$ 0
- 21.24 Other \$ 0
- 22.1 Does this statement include payments for assessments as described in the *Annual Statement Instructions* other than guaranty fund or guaranty association assessments? Yes No
- 22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment \$ 0

GENERAL INTERROGATORIES**PART 1 - COMMON INTERROGATORIES**

22.22	Amount paid as expenses	\$	0
22.23	Other amounts paid	\$	0
23.1	Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?		Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>
23.2	If yes, indicate any amounts receivable from parent included in the Page 2 amount:	\$	0

INVESTMENT

24.01	Were all of stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date (other than securities lending programs addressed in 24.03)?		Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>
24.02	If no, give full and complete information, relating thereto: <u>Excluding securities held in physical form in The Hartford's home office, our primary custodian bank, JP Morgan Chase Bank, N.A., held most.</u>		
24.03	For security lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet (an alternative is to reference Note 17 where this information is also provided). <u>See Note 17, Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities</u>		
24.04	Does the company's security lending program meet the requirements for a conforming program as outlined in the <i>Risk-Based Capital Instructions</i> ?	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/> N/A <input type="checkbox"/>	
24.05	If answer to 24.04 is yes, report amount of collateral for conforming programs.	\$	290,952,277
24.06	If answer to 24.04 is no, report amount of collateral for other programs	\$	0
24.07	Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract?		Yes <input checked="" type="checkbox"/> No <input type="checkbox"/> N/A <input type="checkbox"/>
24.08	Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%?		Yes <input checked="" type="checkbox"/> No <input type="checkbox"/> N/A <input type="checkbox"/>
24.09	Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities Lending Agreement (MSLA) to conduct securities lending?		Yes <input checked="" type="checkbox"/> No <input type="checkbox"/> N/A <input type="checkbox"/>
24.10	For the reporting entity's security lending program, state the amount of the following as of December 31 of the current year:		
24.101	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:	\$	274,324,624
24.102	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:	\$	274,308,205
24.103	Total payable for securities lending reported on the liability page:	\$	274,308,205
25.1	Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is current in force? (Exclude securities subject to Interrogatory 21.1 and 24.03.)		Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>
25.2	If yes, state the amount thereof at December 31 of the current year:		
25.21	Subject to repurchase agreements	\$	105,230,540
25.22	Subject to reverse repurchase agreements	\$	0
25.23	Subject to dollar repurchase agreements	\$	0
25.24	Subject to reverse dollar repurchase agreements	\$	0
25.25	Placed under option agreements	\$	0
25.26	Letter stock or securities restricted as sale – excluding FHLB Capital Stock	\$	0
25.27	FHLB Capital Stock	\$	7,764,800
25.28	On deposit with states	\$	3,440,370
25.29	On deposit with other regulatory bodies	\$	0
25.30	Pledged as collateral – excluding collateral pledged to an FHLB	\$	540,387,179
25.31	Pledged as collateral to FHLB – including assets backing funding agreements	\$	0
25.32	Other	\$	0

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
		\$ 0

26.1	Does the reporting entity have any hedging transactions reported on Schedule DB?	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>
26.2	If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? If no, attach a description with this statement.	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/> N/A <input type="checkbox"/>

27.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity?

Yes No

27.2 If yes, state the amount thereof at December 31 of the current year:

\$ 0

28. 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 No 28.01 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's Address
JPMorgan Chase Bank, N.A.	4 Chase MetroTech Center, 16th Floor, Brooklyn, NY 11245
RBC Dexia Investor Services	155 Wellington St. West, RBC Center, Toronto, Ontario M5V 3L3, Canada
Federal Home Loan of Boston	800 Boylston St., Boston MA 02199
Citibank NA	PO Box 7247-8614, Philadelphia PA 19170-8614

28.02 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)

28.03 Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current year?

Yes No

GENERAL INTERROGATORIES**PART 1 - COMMON INTERROGATORIES**

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

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

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

1 Name of Firm or Individual	2 Affiliation
Hartford Investment Management Company	A

28.0597 For those firms/individuals listed in the table for Question 28.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's assets?

Yes [] No [X]

28.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 28.05, does the total assets under management aggregate to more than 50% of the reporting entity's assets?

Yes [] No [X]

28.06 For those firms or individuals listed in the table for 28.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
106699	Hartford Investment Management Company	FE0BULMG7PY8G4MG7C65	SEC	DS

29.1 Does the reporting entity have any diversified mutual funds reported in Schedule D-Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5 (b) (1)])?

Yes [X] No []

29.2 If yes, complete the following schedule:

1 CUSIP	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
20759B 75 9	CHET ADVISOR CONSERVATIVE E CLASS	5,022
20759B 21 3	CHET HARTFORD GLOBAL REAL ASSET A	22,700
20759B 19 7	CHET HARTFORD GLOBAL REAL ASSET C	22,125
20759B 18 9	CHET HARTFORD GLOBAL REAL ASSET E	22,900
20759B 24 7	CHET HARTFORD WORLD BOND FUND A	26,125
20759B 22 1	CHET HARTFORD WORLD BOND FUND E	26,350
41664L 70 8	HARTFORD BALANCED FUND-R5	169,014
41664R 31 7	HARTFORD CAPITAL APPRECTN CL R6	10,655
41664L 25 2	HARTFORD CHECKS AND BALANCES R5	76,313
41664L 31 0	HARTFORD DIVERSIF INTL FUND CL R5	11,197
41664L 34 4	HARTFORD DIVERSIF INTL FUND CL Y	10,728,610
41664R 29 1	HARTFORD DVD GRH CL R6	11,066
41664T 70 1	HARTFORD ENVIRONMENTAL OPRT CL A	1,154,850
41664T 80 0	HARTFORD ENVIRONMENTAL OPRT CL C	1,147,820
41664T 88 3	HARTFORD ENVIRONMENTAL OPRT CL I	13,046,170
41664T 87 5	HARTFORD ENVIRONMENTAL OPRT CL R3	1,150,839
41664T 86 7	HARTFORD ENVIRONMENTAL OPRT CL R4	1,153,590
41664T 85 9	HARTFORD ENVIRONMENTAL OPRT CL R5	11
41664T 84 2	HARTFORD ENVIRONMENTAL OPRT CL R6	11
41664T 83 4	HARTFORD ENVIRONMENTAL OPRT CL Y	1,158,268
41664R 28 3	HARTFORD EQUITY INC CL R6	11,198
41664M 12 8	HARTFORD FLOAT RATE HIGH IN CL R5	17,191
41664M 43 3	HARTFORD GLOBAL ALL AST CL R5	10,442
41664L 42 7	HARTFORD GLOBAL EQUITY FUND CL R5	10,876
41664L 78 5	HARTFORD GROWTH OPPORTUNT CL R6	9,738
41664R 33 3	HARTFORD LNG SHRT GLBL EQT CL Y	4,387,678
41664R 37 4	HARTFORD MULTI ASSET INCOME CL Y	26,210,607
41664T 10 7	HARTFORD MUNICIPAL INCOME CL A	2,573,254
41664T 20 6	HARTFORD MUNICIPAL INCOME CL C	2,543,167
41664T 40 4	HARTFORD MUNICIPAL SHRT DUR CL A	2,508,573
41664T 50 3	HARTFORD MUNICIPAL SHRT DUR CL C	2,479,865
41664R 77 0	HARTFORD QUALITY BOND CL R3	10,479
41664R 76 2	HARTFORD QUALITY BOND CL R4	10,780
41664R 75 4	HARTFORD QUALITY BOND CL R5	11,074
41664R 78 8	HARTFORD QUALITY BOND CL Y	14,827
41664R 47 3	HARTFORD REAL TOTAL RTN BND CL R4	91,076
41664R 46 5	HARTFORD REAL TOTAL RTN BND CL R5	91,895
41664R 48 1	HARTFORD REAL TOTL RTRN BND CL R3	90,257
41665H 20 1	HARTFORD SCHRODERS EM DEBT CURR C	9,698
41665H 40 9	HARTFORD SCHRODERS EM DEBT CURR Y	9,717

GENERAL INTERROGATORIES**PART 1 - COMMON INTERROGATORIES**

41665H	85	4	HARTFORD SCHRODERS EM EQUITY CL C	9,385
41665H	83	9	HARTFORD SCHRODERS EM EQUITY CL R3	9,393
41665H	82	1	HARTFORD SCHRODERS EM EQUITY CL R4	9,393
41665H	81	3	HARTFORD SCHRODERS EM EQUITY CL R5	9,393
41665H	79	7	HARTFORD SCHRODERS EM EQUITY CL Y	9,393
41665H	76	3	HARTFORD SCHRODERS EM MULT SECT C	9,422
41665H	74	8	HARTFORD SCHRODERS EM MULT SECT R3	9,422
41665H	73	0	HARTFORD SCHRODERS EM MULT SECT R4	9,422
41665H	72	2	HARTFORD SCHRODERS EM MULT SECT R5	9,422
41665H	71	4	HARTFORD SCHRODERS EM MULT SECT Y	9,422
41665H	59	9	HARTFORD SCHRODERS GBL STGC BND C	9,713
41665H	57	3	HARTFORD SCHRODERS GBL STGC BND R3	9,716
41665H	56	5	HARTFORD SCHRODERS GBL STGC BND R4	9,719
41665H	55	7	HARTFORD SCHRODERS GBL STGC BND R5	9,721
41665H	54	0	HARTFORD SCHRODERS GBL STGC BND Y	9,722
41665H	67	2	HARTFORD SCHRODERS INCOME BUILD C	10,026
41665H	65	6	HARTFORD SCHRODERS INCOME BUILD R3	10,029
41665H	64	9	HARTFORD SCHRODERS INCOME BUILD R4	10,032
41665H	63	1	HARTFORD SCHRODERS INCOME BUILD R5	10,035
41665H	62	3	HARTFORD SCHRODERS INCOME BUILD Y	10,036
41665H	42	5	HARTFORD SCHRODERS INTL MULTCAP C	9,954
41665H	39	1	HARTFORD SCHRODERS INTL MULTCAP R3	9,977
41665H	38	3	HARTFORD SCHRODERS INTL MULTCAP R4	9,977
41665H	37	5	HARTFORD SCHRODERS INTL MULTCAP R5	9,977
41665H	36	7	HARTFORD SCHRODERS INTL MULTCAP Y	9,977
41665H	51	6	HARTFORD SCHRODERS INTL STOCK CL C	9,709
41665H	45	8	HARTFORD SCHRODERS INTL STOCK CL Y	9,709
41665H	48	2	HARTFORD SCHRODERS INTL STOCK R3	9,709
41665H	47	4	HARTFORD SCHRODERS INTL STOCK R4	9,709
41665H	46	6	HARTFORD SCHRODERS INTL STOCK R5	9,709
41665H	70	6	HARTFORD SCHRODERS TAX-AWARE CL C	9,714
41665H	88	8	HARTFORD SCHRODERS TAX-AWARE CL Y	9,726
41665H	87	0	HARTFORD SCHRODERS TAX-AWARE SDR	9,727
41665H	33	4	HARTFORD SCHRODERS US SMALL CAP C	10,894
41665H	31	8	HARTFORD SCHRODERS US SMALL CAP R3	10,914
41665H	29	2	HARTFORD SCHRODERS US SMALL CAP R4	10,914
41665H	28	4	HARTFORD SCHRODERS US SMALL CAP R5	10,914
41665H	27	6	HARTFORD SCHRODERS US SMALL CAP Y	10,914
41665H	24	3	HARTFORD SCHRODERS US SMID OP CL C	10,392
41665H	22	7	HARTFORD SCHRODERS US SMID OP R3	10,408
41665H	21	9	HARTFORD SCHRODERS US SMID OP R4	10,408
41665H	19	3	HARTFORD SCHRODERS US SMID OP R5	10,416
41665H	18	5	HARTFORD SCHRODERS US SMID OP Y	10,416
41664R	85	3	HARTFORD SHORT DURATION CL R5	113,095
41664R	30	9	HARTFORD SMALL CAP CORE CL R5	11,879
41664R	25	9	HARTFORD SMALL CAP GROWTH CL R6	11,517
41664R	24	2	HARTFORD SMALL COMPANY CL R6	9,595
41664R	60	6	HARTFORD STRATEGIC INC CL R5	30,646
41664R	50	7	HARTFORD STRATEGIC INCOME CL R4	90,848
41664R	23	4	HARTFORD STRATEGIC INCOME CL R6	10,374
41664R	22	6	HARTFORD TOTAL RETURN BOND CL R6	10,362
41664R	70	5	HARTFORD UNCONSTRAINED BOND CL R3	111,886
41664R	80	4	HARTFORD UNCONSTRAINED BOND CL R4	17,431
41664R	88	7	HARTFORD UNCONSTRAINED BOND CL R5	115,396
29.2999	TOTAL			72,006,037

29.3 For each mutual fund listed in the table above, complete the following schedule:

1	2	3	4
Name of Mutual Fund (from above table)	Name of Significant Holding of the Mutual Fund	Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	Date of Valuation
CHET ADVISOR CONSERVATIVE E CLASS	HARTFORD WORLD BOND FUND	1,171,042	12/31/2016
	HARTFORD STRATEGIC INCOME FUND	1,046,176	12/31/2016
	HARTFORD INFLATION PLUS FUND/T	653,012	12/31/2016
	STATE STREET INSTITUTIONAL US	650,632	12/31/2016

GENERAL INTERROGATORIES**PART 1 - COMMON INTERROGATORIES**

	HARTFORD SHORT DURATION FUND/T	520,943	12/31/2016
CHET HARTFORD GLOBAL REAL ASSET A	HARTFORD GLOBAL REAL ASSET FUN	613,404	12/31/2016
CHET HARTFORD GLOBAL REAL ASSET C	HARTFORD GLOBAL REAL ASSET FUN	613,404	12/31/2016
CHET HARTFORD GLOBAL REAL ASSET E	HARTFORD GLOBAL REAL ASSET FUN	613,404	12/31/2016
CHET HARTFORD WORLD BOND FUND A	HARTFORD WORLD BOND FUND	3,984,178	12/31/2016
CHET HARTFORD WORLD BOND FUND E	HARTFORD WORLD BOND FUND	3,984,178	12/31/2016
HARTFORD BALANCED FUND-R5	U.S. Treasury Notes	65,415,816	12/31/2016
	U.S. Treasury Bonds	27,352,141	12/31/2016
	Apple, Inc.	26,597,978	12/31/2016
	Microsoft Corp.	21,972,785	12/31/2016
	Alphabet, Inc.	17,950,218	12/31/2016
HARTFORD CAPITAL APPRECTN CL R6	Bristol-Myers Squibb Co.	232,172,127	12/31/2016
	Chubb Ltd.	169,987,970	12/31/2016
	Bank of America Corp.	162,481,520	12/31/2016
	Facebook, Inc.	161,807,355	12/31/2016
	Alphabet, Inc.	157,157,988	12/31/2016
HARTFORD CHECKS AND BALANCES R5	The Hartford Dividend and Growth Fund	596,993,576	12/31/2016
	The Hartford Capital Appreciation Fund	596,689,864	12/31/2016
	The Hartford Total Return Bond Fund	581,908,299	12/31/2016
	The Hartford Dividend and Growth Fund	596,993,576	12/31/2016
	The Hartford Capital Appreciation Fund	596,689,864	12/31/2016
HARTFORD DIVERSIF INTL FUND CL R5	HSBC Holdings plc	33,932,258	12/31/2016
	BP plc	32,303,410	12/31/2016
	Total S.A.	30,377,029	12/31/2016
	Royal Dutch Shell plc	28,342,149	12/31/2016
	Eni S.p.A.	24,369,735	12/31/2016
HARTFORD DIVERSIF INTL FUND CL Y	HSBC Holdings plc	33,932,258	12/31/2016
	BP plc	32,303,410	12/31/2016
	Total S.A.	30,377,029	12/31/2016
	Royal Dutch Shell plc	28,342,149	12/31/2016
	Eni S.p.A.	24,369,735	12/31/2016
HARTFORD DVD GRH CL R6	Microsoft Corp.	267,198,396	12/31/2016
	JP Morgan Chase & Co.	254,812,644	12/31/2016
	Wells Fargo & Co.	242,390,864	12/31/2016
	Bank of America Corp.	214,295,855	12/31/2016
	Chevron Corp.	214,137,495	12/31/2016
HARTFORD ENVIRONMENTAL OPRT CL A	Siemens AG	921,605	12/31/2016
	Avangrid, Inc.	909,688	12/31/2016
	Xylem, Inc.	880,119	12/31/2016
	Itron, Inc.	863,873	12/31/2016
	Waste Management, Inc.	850,282	12/31/2016
HARTFORD ENVIRONMENTAL OPRT CL C	Siemens AG	921,605	12/31/2016
	Avangrid, Inc.	909,688	12/31/2016
	Xylem, Inc.	880,119	12/31/2016
	Itron, Inc.	863,873	12/31/2016
	Waste Management, Inc.	850,282	12/31/2016
HARTFORD ENVIRONMENTAL OPRT CL I	Siemens AG	921,605	12/31/2016
	Avangrid, Inc.	909,688	12/31/2016
	Xylem, Inc.	880,119	12/31/2016
	Itron, Inc.	863,873	12/31/2016
	Waste Management, Inc.	850,282	12/31/2016
HARTFORD ENVIRONMENTAL OPRT CL R3	Siemens AG	921,605	12/31/2016
	Avangrid, Inc.	909,688	12/31/2016
	Xylem, Inc.	880,119	12/31/2016
	Itron, Inc.	863,873	12/31/2016
	Waste Management, Inc.	850,282	12/31/2016
HARTFORD ENVIRONMENTAL OPRT CL R4	Siemens AG	921,605	12/31/2016
	Avangrid, Inc.	909,688	12/31/2016
	Xylem, Inc.	880,119	12/31/2016
	Itron, Inc.	863,873	12/31/2016
	Waste Management, Inc.	850,282	12/31/2016
HARTFORD ENVIRONMENTAL OPRT CL R5	Siemens AG	921,605	12/31/2016
	Avangrid, Inc.	909,688	12/31/2016
	Xylem, Inc.	880,119	12/31/2016

GENERAL INTERROGATORIES**PART 1 - COMMON INTERROGATORIES**

	ltron, Inc.	863,873	12/31/2016
	Waste Management, Inc.	850,282	12/31/2016
HARTFORD ENVIRONMENTAL OPRT CL R6	Siemens AG	921,605	12/31/2016
	Avangrid, Inc.	909,688	12/31/2016
	Xylem, Inc.	880,119	12/31/2016
	ltron, Inc.	863,873	12/31/2016
	Waste Management, Inc.	850,282	12/31/2016
HARTFORD ENVIRONMENTAL OPRT CL Y	Siemens AG	921,605	12/31/2016
	Avangrid, Inc.	909,688	12/31/2016
	Xylem, Inc.	880,119	12/31/2016
	ltron, Inc.	863,873	12/31/2016
	Waste Management, Inc.	850,282	12/31/2016
HARTFORD EQUITY INC CL R6	JP Morgan Chase & Co.	150,310,277	12/31/2016
	Microsoft Corp.	146,673,703	12/31/2016
	Wells Fargo & Co.	143,035,249	12/31/2016
	Johnson & Johnson	112,047,486	12/31/2016
	Chevron Corp.	109,396,265	12/31/2016
HARTFORD FLOAT RATE HIGH IN CL R5	First Data Corp.	11,990,379	12/31/2016
	Valeant Pharmaceuticals International, Inc.	10,055,031	12/31/2016
	Community Health Systems, Inc.	9,867,805	12/31/2016
	Brickman Group Ltd. LLC	7,026,907	12/31/2016
	Sedgwick Claims Management Services, Inc.	6,505,174	12/31/2016
HARTFORD GLOBAL ALL AST CL R5	PowerShares Senior Loan Portfolio	15,520,976	12/31/2016
	FHLMC Mortgage Backed Securities (POOLS)	9,700,676	12/31/2016
	iShares JP Morgan USD Emerging Markets Bond ETF	7,263,623	12/31/2016
	FNMA Mortgage Backed Securities (POOLS)	5,304,239	12/31/2016
	iShares S&P/TSX Capped Financials Index ETF	4,284,539	12/31/2016
HARTFORD GLOBAL EQUITY FUND CL R5	British American Tobacco plc	5,463,108	12/31/2016
	International Paper Co.	5,223,916	12/31/2016
	Merck & Co., Inc.	4,848,062	12/31/2016
	QUALCOMM, Inc.	4,212,898	12/31/2016
	Zurich Insurance Group AG	4,040,126	12/31/2016
HARTFORD GROWTH OPPORTUNT CL R6	Facebook, Inc.	158,400,380	12/31/2016
	Amazon.com, Inc.	149,101,152	12/31/2016
	Netflix, Inc.	119,653,938	12/31/2016
	Uber Technologies, Inc.	112,757,489	12/31/2016
	Bristol-Myers Squibb Co.	110,437,107	12/31/2016
HARTFORD LNG SHRT GLBL EQT CL Y	iShares Russell 2000 ETF	665,080	12/31/2016
	iShares Core MSCI EAFE ETF	570,463	12/31/2016
	Assured Guaranty Ltd.	551,366	12/31/2016
	Swift Transportation Co.	456,920	12/31/2016
	Cardtronics plc	453,968	12/31/2016
HARTFORD MULTI ASSET INCOME CL Y	U.S. Treasury Notes	2,607,621	12/31/2016
	Societe Generale S.A.	1,753,383	12/31/2016
	Petrobras Global Finance B.V.	1,031,043	12/31/2016
	BNP Paribas Arbitrage Issuance B.V.	1,011,679	12/31/2016
	Merrill Lynch International Co. C.V	1,010,628	12/31/2016
HARTFORD MUNICIPAL INCOME CL A	Illinois Finance Auth Rev	855,804	12/31/2016
	Pennsylvania Turnpike Commission Rev	528,556	12/31/2016
	Michigan Finance Auth	375,544	12/31/2016
	Dist. of Columbia	360,057	12/31/2016
	Buckeye, OH, Tobacco Settlement FA	356,921	12/31/2016
HARTFORD MUNICIPAL INCOME CL C	Illinois Finance Auth Rev	855,804	12/31/2016
	Pennsylvania Turnpike Commission Rev	528,556	12/31/2016
	Michigan Finance Auth	375,544	12/31/2016
	Dist. of Columbia	360,057	12/31/2016
	Buckeye, OH, Tobacco Settlement FA	356,921	12/31/2016
HARTFORD MUNICIPAL SHRT DUR CL A	Illinois Finance Auth	645,600	12/31/2016
	State of Illinois, GO	601,814	12/31/2016
	California County Tobacco Securitization Agency	522,232	12/31/2016
	Michigan Finance Auth	489,949	12/31/2016
	Permanent Univ. Fund	422,364	12/31/2016
HARTFORD MUNICIPAL SHRT DUR CL C	Illinois Finance Auth	645,600	12/31/2016
	State of Illinois, GO	601,814	12/31/2016

GENERAL INTERROGATORIES**PART 1 - COMMON INTERROGATORIES**

	California County Tobacco Securitization Agency	522,232	12/31/2016
	Michigan Finance Auth	489,949	12/31/2016
	Permanent Univ. Fund	422,364	12/31/2016
HARTFORD QUALITY BOND CL R3	FNMA Mortgage Backed Securities (POOLS)	63,399,450	12/31/2016
	FHLMC Mortgage Backed Securities (POOLS)	57,799,838	12/31/2016
	GNMA Mortgage Backed Securities (POOLS)	25,457,054	12/31/2016
	U.S. Treasury Notes	3,925,302	12/31/2016
	NRZ Advance Receivables Trust	2,154,997	12/31/2016
HARTFORD QUALITY BOND CL R4	FNMA Mortgage Backed Securities (POOLS)	63,399,450	12/31/2016
	FHLMC Mortgage Backed Securities (POOLS)	57,799,838	12/31/2016
	GNMA Mortgage Backed Securities (POOLS)	25,457,054	12/31/2016
	U.S. Treasury Notes	3,925,302	12/31/2016
	NRZ Advance Receivables Trust	2,154,997	12/31/2016
HARTFORD QUALITY BOND CL R5	FNMA Mortgage Backed Securities (POOLS)	63,399,450	12/31/2016
	FHLMC Mortgage Backed Securities (POOLS)	57,799,838	12/31/2016
	GNMA Mortgage Backed Securities (POOLS)	25,457,054	12/31/2016
	U.S. Treasury Notes	3,925,302	12/31/2016
	NRZ Advance Receivables Trust	2,154,997	12/31/2016
HARTFORD QUALITY BOND CL Y	FNMA Mortgage Backed Securities (POOLS)	63,399,450	12/31/2016
	FHLMC Mortgage Backed Securities (POOLS)	57,799,838	12/31/2016
	GNMA Mortgage Backed Securities (POOLS)	25,457,054	12/31/2016
	U.S. Treasury Notes	3,925,302	12/31/2016
	NRZ Advance Receivables Trust	2,154,997	12/31/2016
HARTFORD REAL TOTAL RTN BND CL R4	FHLMC Mortgage Backed Securities (POOLS)	375,846,389	12/31/2016
	FNMA Mortgage Backed Securities (POOLS)	313,192,557	12/31/2016
	U.S. Treasury Notes	143,957,240	12/31/2016
	GNMA Mortgage Backed Securities (POOLS)	94,924,116	12/31/2016
	U.S. Treasury Bonds	64,561,007	12/31/2016
HARTFORD REAL TOTAL RTN BND CL R5	FHLMC Mortgage Backed Securities (POOLS)	375,846,389	12/31/2016
	FNMA Mortgage Backed Securities (POOLS)	313,192,557	12/31/2016
	U.S. Treasury Notes	143,957,240	12/31/2016
	GNMA Mortgage Backed Securities (POOLS)	94,924,116	12/31/2016
	U.S. Treasury Bonds	64,561,007	12/31/2016
HARTFORD REAL TOTL RTRN BND CL R3	FHLMC Mortgage Backed Securities (POOLS)	375,846,389	12/31/2016
	FNMA Mortgage Backed Securities (POOLS)	313,192,557	12/31/2016
	U.S. Treasury Notes	143,957,240	12/31/2016
	GNMA Mortgage Backed Securities (POOLS)	94,924,116	12/31/2016
	U.S. Treasury Bonds	64,561,007	12/31/2016
HARTFORD SCHRODERS EM DEBT CURR C	Mexico Cetes	9,030,822	12/31/2016
	Poland Government Bond	7,529,596	12/31/2016
	Brazil Notas do Tesouro Nacional Serie F	5,868,005	12/31/2016
	Czech Republic Government Bond	4,775,561	12/31/2016
	Hungary Government Bond	4,711,008	12/31/2016
HARTFORD SCHRODERS EM DEBT CURR Y	Mexico Cetes	9,030,822	12/31/2016
	Poland Government Bond	7,529,596	12/31/2016
	Brazil Notas do Tesouro Nacional Serie F	5,868,005	12/31/2016
	Czech Republic Government Bond	4,775,561	12/31/2016
	Hungary Government Bond	4,711,008	12/31/2016
HARTFORD SCHRODERS EM EQUITY CL C	Samsung Electronics Co., Ltd.	103,354,342	12/31/2016
	Taiwan Semiconductor Manufacturing Co., Ltd.	86,797,805	12/31/2016
	Tencent Holdings Ltd.	84,462,372	12/31/2016
	China Construction Bank Corp.	56,811,795	12/31/2016
	Alibaba Group Holding Ltd.	55,468,260	12/31/2016
HARTFORD SCHRODERS EM EQUITY CL R3	Samsung Electronics Co., Ltd.	103,354,342	12/31/2016
	Taiwan Semiconductor Manufacturing Co., Ltd.	86,797,805	12/31/2016
	Tencent Holdings Ltd.	84,462,372	12/31/2016
	China Construction Bank Corp.	56,811,795	12/31/2016
	Alibaba Group Holding Ltd.	55,468,260	12/31/2016
HARTFORD SCHRODERS EM EQUITY CL R4	Samsung Electronics Co., Ltd.	103,354,342	12/31/2016
	Taiwan Semiconductor Manufacturing Co., Ltd.	86,797,805	12/31/2016
	Tencent Holdings Ltd.	84,462,372	12/31/2016
	China Construction Bank Corp.	56,811,795	12/31/2016
	Alibaba Group Holding Ltd.	55,468,260	12/31/2016
HARTFORD SCHRODERS EM EQUITY CL R5	Samsung Electronics Co., Ltd.	103,354,342	12/31/2016

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

	Taiwan Semiconductor Manufacturing Co., Ltd.	86,797,805	12/31/2016
	Tencent Holdings Ltd.	84,462,372	12/31/2016
	China Construction Bank Corp.	56,811,795	12/31/2016
	Alibaba Group Holding Ltd.	55,468,260	12/31/2016
HARTFORD SCHRODERS EM EQUITY CL Y	Samsung Electronics Co., Ltd.	103,354,342	12/31/2016
	Taiwan Semiconductor Manufacturing Co., Ltd.	86,797,805	12/31/2016
	Tencent Holdings Ltd.	84,462,372	12/31/2016
	China Construction Bank Corp.	56,811,795	12/31/2016
	Alibaba Group Holding Ltd.	55,468,260	12/31/2016
HARTFORD SCHRODERS EM MULT SECT C	Brazil Notas do Tesouro Nacional Serie F	2,906,232	12/31/2016
	Lebanon Government International Bond	2,874,220	12/31/2016
	Ukraine Government International Bond	2,439,678	12/31/2016
	Petrobras Global Finance B.V.	2,419,636	12/31/2016
	Ghana Government International Bond	1,884,595	12/31/2016
HARTFORD SCHRODERS EM MULT SECT R3	Brazil Notas do Tesouro Nacional Serie F	2,906,232	12/31/2016
	Lebanon Government International Bond	2,874,220	12/31/2016
	Ukraine Government International Bond	2,439,678	12/31/2016
	Petrobras Global Finance B.V.	2,419,636	12/31/2016
	Ghana Government International Bond	1,884,595	12/31/2016
HARTFORD SCHRODERS EM MULT SECT R4	Brazil Notas do Tesouro Nacional Serie F	2,906,232	12/31/2016
	Lebanon Government International Bond	2,874,220	12/31/2016
	Ukraine Government International Bond	2,439,678	12/31/2016
	Petrobras Global Finance B.V.	2,419,636	12/31/2016
	Ghana Government International Bond	1,884,595	12/31/2016
HARTFORD SCHRODERS EM MULT SECT R5	Brazil Notas do Tesouro Nacional Serie F	2,906,232	12/31/2016
	Lebanon Government International Bond	2,874,220	12/31/2016
	Ukraine Government International Bond	2,439,678	12/31/2016
	Petrobras Global Finance B.V.	2,419,636	12/31/2016
	Ghana Government International Bond	1,884,595	12/31/2016
HARTFORD SCHRODERS EM MULT SECT Y	Brazil Notas do Tesouro Nacional Serie F	2,906,232	12/31/2016
	Lebanon Government International Bond	2,874,220	12/31/2016
	Ukraine Government International Bond	2,439,678	12/31/2016
	Petrobras Global Finance B.V.	2,419,636	12/31/2016
	Ghana Government International Bond	1,884,595	12/31/2016
HARTFORD SCHRODERS GBL STGC BND C	U.S. Treasury Notes	11,099,652	12/31/2016
	Svensk Exportkredit AB	1,860,002	12/31/2016
	Inter-American Development Bank	1,794,920	12/31/2016
	Exxon Mobil Corp.	1,500,411	12/31/2016
	Citigroup, Inc.	1,364,297	12/31/2016
HARTFORD SCHRODERS GBL STGC BND R3	U.S. Treasury Notes	11,099,652	12/31/2016
	Svensk Exportkredit AB	1,860,002	12/31/2016
	Inter-American Development Bank	1,794,920	12/31/2016
	Exxon Mobil Corp.	1,500,411	12/31/2016
	Citigroup, Inc.	1,364,297	12/31/2016
HARTFORD SCHRODERS GBL STGC BND R4	U.S. Treasury Notes	11,099,652	12/31/2016
	Svensk Exportkredit AB	1,860,002	12/31/2016
	Inter-American Development Bank	1,794,920	12/31/2016
	Exxon Mobil Corp.	1,500,411	12/31/2016
	Citigroup, Inc.	1,364,297	12/31/2016
HARTFORD SCHRODERS GBL STGC BND R5	U.S. Treasury Notes	11,099,652	12/31/2016
	Svensk Exportkredit AB	1,860,002	12/31/2016
	Inter-American Development Bank	1,794,920	12/31/2016
	Exxon Mobil Corp.	1,500,411	12/31/2016
	Citigroup, Inc.	1,364,297	12/31/2016
HARTFORD SCHRODERS GBL STGC BND Y	U.S. Treasury Notes	11,099,652	12/31/2016
	Svensk Exportkredit AB	1,860,002	12/31/2016
	Inter-American Development Bank	1,794,920	12/31/2016
	Exxon Mobil Corp.	1,500,411	12/31/2016
	Citigroup, Inc.	1,364,297	12/31/2016
HARTFORD SCHRODERS INCOME BUILD C	U.S. Treasury Notes	1,632,962	12/31/2016
	iShares iBoxx \$ Investment Grade Corporate Bond ETF	869,007	12/31/2016
	Canadian Treasury Bill	644,957	12/31/2016
	Schroder Advanced Beta Global Equity Value Fund	539,352	12/31/2016
	Brazil Notas do Tesouro Nacional Serie F	429,561	12/31/2016

GENERAL INTERROGATORIES**PART 1 - COMMON INTERROGATORIES**

HARTFORD SCHRODERS INCOME BUILD R3	U.S. Treasury Notes	1,632,962	12/31/2016
	iShares iBoxx \$ Investment Grade Corporate Bond ETF	869,007	12/31/2016
	Canadian Treasury Bill	644,957	12/31/2016
	Schroder Advanced Beta Global Equity Value Fund	539,352	12/31/2016
	Brazil Notas do Tesouro Nacional Serie F	429,561	12/31/2016
HARTFORD SCHRODERS INCOME BUILD R4	U.S. Treasury Notes	1,632,962	12/31/2016
	iShares iBoxx \$ Investment Grade Corporate Bond ETF	869,007	12/31/2016
	Canadian Treasury Bill	644,957	12/31/2016
	Schroder Advanced Beta Global Equity Value Fund	539,352	12/31/2016
	Brazil Notas do Tesouro Nacional Serie F	429,561	12/31/2016
HARTFORD SCHRODERS INCOME BUILD R5	U.S. Treasury Notes	1,632,962	12/31/2016
	iShares iBoxx \$ Investment Grade Corporate Bond ETF	869,007	12/31/2016
	Canadian Treasury Bill	644,957	12/31/2016
	Schroder Advanced Beta Global Equity Value Fund	539,352	12/31/2016
	Brazil Notas do Tesouro Nacional Serie F	429,561	12/31/2016
HARTFORD SCHRODERS INCOME BUILD Y	U.S. Treasury Notes	1,632,962	12/31/2016
	iShares iBoxx \$ Investment Grade Corporate Bond ETF	869,007	12/31/2016
	Canadian Treasury Bill	644,957	12/31/2016
	Schroder Advanced Beta Global Equity Value Fund	539,352	12/31/2016
	Brazil Notas do Tesouro Nacional Serie F	429,561	12/31/2016
HARTFORD SCHRODERS INTL MULTCAP C	HSBC Holdings plc	4,812,212	12/31/2016
	Sanofi	3,943,310	12/31/2016
	Astellas Pharma, Inc.	3,917,834	12/31/2016
	Novo Nordisk A/S	3,821,177	12/31/2016
	Roche Holding AG	3,817,977	12/31/2016
HARTFORD SCHRODERS INTL MULTCAP R3	HSBC Holdings plc	4,812,212	12/31/2016
	Sanofi	3,943,310	12/31/2016
	Astellas Pharma, Inc.	3,917,834	12/31/2016
	Novo Nordisk A/S	3,821,177	12/31/2016
	Roche Holding AG	3,817,977	12/31/2016
HARTFORD SCHRODERS INTL MULTCAP R4	HSBC Holdings plc	4,812,212	12/31/2016
	Sanofi	3,943,310	12/31/2016
	Astellas Pharma, Inc.	3,917,834	12/31/2016
	Novo Nordisk A/S	3,821,177	12/31/2016
	Roche Holding AG	3,817,977	12/31/2016
HARTFORD SCHRODERS INTL MULTCAP R5	HSBC Holdings plc	4,812,212	12/31/2016
	Sanofi	3,943,310	12/31/2016
	Astellas Pharma, Inc.	3,917,834	12/31/2016
	Novo Nordisk A/S	3,821,177	12/31/2016
	Roche Holding AG	3,817,977	12/31/2016
HARTFORD SCHRODERS INTL MULTCAP Y	HSBC Holdings plc	4,812,212	12/31/2016
	Sanofi	3,943,310	12/31/2016
	Astellas Pharma, Inc.	3,917,834	12/31/2016
	Novo Nordisk A/S	3,821,177	12/31/2016
	Roche Holding AG	3,817,977	12/31/2016
HARTFORD SCHRODERS INTL STOCK CL C	Nestle S.A.	4,695,914	12/31/2016
	Sumitomo Mitsui Financial Group, Inc.	3,457,933	12/31/2016
	Sekisui Chemical Co., Ltd.	3,385,873	12/31/2016
	BASF SE	3,267,492	12/31/2016
	AIA Group Ltd.	3,241,224	12/31/2016
HARTFORD SCHRODERS INTL STOCK CL Y	Nestle S.A.	4,695,914	12/31/2016
	Sumitomo Mitsui Financial Group, Inc.	3,457,933	12/31/2016
	Sekisui Chemical Co., Ltd.	3,385,873	12/31/2016
	BASF SE	3,267,492	12/31/2016
	AIA Group Ltd.	3,241,224	12/31/2016
HARTFORD SCHRODERS INTL STOCK R3	Nestle S.A.	4,695,914	12/31/2016
	Sumitomo Mitsui Financial Group, Inc.	3,457,933	12/31/2016
	Sekisui Chemical Co., Ltd.	3,385,873	12/31/2016
	BASF SE	3,267,492	12/31/2016
	AIA Group Ltd.	3,241,224	12/31/2016
HARTFORD SCHRODERS INTL STOCK R4	Nestle S.A.	4,695,914	12/31/2016
	Sumitomo Mitsui Financial Group, Inc.	3,457,933	12/31/2016
	Sekisui Chemical Co., Ltd.	3,385,873	12/31/2016
	BASF SE	3,267,492	12/31/2016

GENERAL INTERROGATORIES**PART 1 - COMMON INTERROGATORIES**

	AIA Group Ltd.	3,241,224	12/31/2016
HARTFORD SCHRODERS INTL STOCK R5	Nestle S.A.	4,695,914	12/31/2016
	Sumitomo Mitsui Financial Group, Inc.	3,457,933	12/31/2016
	Sekisui Chemical Co., Ltd.	3,385,873	12/31/2016
	BASF SE	3,267,492	12/31/2016
	AIA Group Ltd.	3,241,224	12/31/2016
HARTFORD SCHRODERS TAX-AWARE CL C	U.S. Treasury Notes	8,891,929	12/31/2016
	JEA Electric System, Rev.	3,990,000	12/31/2016
	Moreno Valley Unified School District, GO	3,649,445	12/31/2016
	Illinois State Toll Highway Auth	3,500,000	12/31/2016
	Ohio Turnpike & Infrastructure Commission	3,484,623	12/31/2016
HARTFORD SCHRODERS TAX-AWARE CL Y	U.S. Treasury Notes	8,891,929	12/31/2016
	JEA Electric System, Rev.	3,990,000	12/31/2016
	Moreno Valley Unified School District, GO	3,649,445	12/31/2016
	Illinois State Toll Highway Auth	3,500,000	12/31/2016
	Ohio Turnpike & Infrastructure Commission	3,484,623	12/31/2016
HARTFORD SCHRODERS TAX-AWARE SDR	U.S. Treasury Notes	8,891,929	12/31/2016
	JEA Electric System, Rev.	3,990,000	12/31/2016
	Moreno Valley Unified School District, GO	3,649,445	12/31/2016
	Illinois State Toll Highway Auth	3,500,000	12/31/2016
	Ohio Turnpike & Infrastructure Commission	3,484,623	12/31/2016
HARTFORD SCHRODERS US SMALL CAP C	Brunswick Corp.	2,368,727	12/31/2016
	CLARCOR, Inc.	1,974,167	12/31/2016
	Allegiant Travel Co.	1,938,727	12/31/2016
	Catalent, Inc.	1,936,645	12/31/2016
	Western Alliance Bancorp	1,924,045	12/31/2016
HARTFORD SCHRODERS US SMALL CAP R3	Brunswick Corp.	2,368,727	12/31/2016
	CLARCOR, Inc.	1,974,167	12/31/2016
	Allegiant Travel Co.	1,938,727	12/31/2016
	Catalent, Inc.	1,936,645	12/31/2016
	Western Alliance Bancorp	1,924,045	12/31/2016
HARTFORD SCHRODERS US SMALL CAP R4	Brunswick Corp.	2,368,727	12/31/2016
	CLARCOR, Inc.	1,974,167	12/31/2016
	Allegiant Travel Co.	1,938,727	12/31/2016
	Catalent, Inc.	1,936,645	12/31/2016
	Western Alliance Bancorp	1,924,045	12/31/2016
HARTFORD SCHRODERS US SMALL CAP R5	Brunswick Corp.	2,368,727	12/31/2016
	CLARCOR, Inc.	1,974,167	12/31/2016
	Allegiant Travel Co.	1,938,727	12/31/2016
	Catalent, Inc.	1,936,645	12/31/2016
	Western Alliance Bancorp	1,924,045	12/31/2016
HARTFORD SCHRODERS US SMALL CAP Y	Brunswick Corp.	2,368,727	12/31/2016
	CLARCOR, Inc.	1,974,167	12/31/2016
	Allegiant Travel Co.	1,938,727	12/31/2016
	Catalent, Inc.	1,936,645	12/31/2016
	Western Alliance Bancorp	1,924,045	12/31/2016
HARTFORD SCHRODERS US SMID OP CL C	iShares Russell Mid-Cap ETF	9,164,429	12/31/2016
	Aramark	7,472,196	12/31/2016
	Advance Auto Parts, Inc.	6,562,363	12/31/2016
	PTC, Inc.	5,676,681	12/31/2016
	Catalent, Inc.	5,602,423	12/31/2016
HARTFORD SCHRODERS US SMID OP R3	iShares Russell Mid-Cap ETF	9,164,429	12/31/2016
	Aramark	7,472,196	12/31/2016
	Advance Auto Parts, Inc.	6,562,363	12/31/2016
	PTC, Inc.	5,676,681	12/31/2016
	Catalent, Inc.	5,602,423	12/31/2016
HARTFORD SCHRODERS US SMID OP R4	iShares Russell Mid-Cap ETF	9,164,429	12/31/2016
	Aramark	7,472,196	12/31/2016
	Advance Auto Parts, Inc.	6,562,363	12/31/2016
	PTC, Inc.	5,676,681	12/31/2016
	Catalent, Inc.	5,602,423	12/31/2016
HARTFORD SCHRODERS US SMID OP R5	iShares Russell Mid-Cap ETF	9,164,429	12/31/2016
	Aramark	7,472,196	12/31/2016
	Advance Auto Parts, Inc.	6,562,363	12/31/2016

GENERAL INTERROGATORIES**PART 1 - COMMON INTERROGATORIES**

	PTC, Inc.	5,676,681	12/31/2016
	Catalent, Inc.	5,602,423	12/31/2016
HARTFORD SCHRODERS US SMID OP Y	iShares Russell Mid-Cap ETF	9,164,429	12/31/2016
	Aramark	7,472,196	12/31/2016
	Advance Auto Parts, Inc.	6,562,363	12/31/2016
	PTC, Inc.	5,676,681	12/31/2016
	Catalent, Inc.	5,602,423	12/31/2016
HARTFORD SHORT DURATION CL R5	FNMA Mortgage Backed Securities (POOLS)	47,934,626	12/31/2016
	JP Morgan Chase & Co.	13,238,419	12/31/2016
	FHLMC Mortgage Backed Securities (POOLS)	12,019,396	12/31/2016
	Bank of America Corp.	10,353,105	12/31/2016
	U.S. Treasury Notes	10,028,120	12/31/2016
HARTFORD SMALL CAP CORE CL R5	Mack-Cali Realty Corp.	2,478,395	12/31/2016
	Hawaiian Holdings, Inc.	2,363,220	12/31/2016
	Select Income	2,218,633	12/31/2016
	Popular, Inc.	2,188,020	12/31/2016
	Sanmina Corp.	2,162,277	12/31/2016
HARTFORD SMALL CAP GROWTH CL R6	iShares Russell 2000 Growth ETF	17,235,276	12/31/2016
	Cardtronics plc	12,363,052	12/31/2016
	Tenneco, Inc.	12,069,954	12/31/2016
	j2 Global, Inc.	11,150,322	12/31/2016
	WellCare Health Plans, Inc.	9,722,262	12/31/2016
HARTFORD SMALL COMPANY CL R6	Middleby Corp.	11,465,893	12/31/2016
	Insulet Corp.	10,752,516	12/31/2016
	Panera Bread Co.	9,566,013	12/31/2016
	Knight Transportation, Inc.	8,751,409	12/31/2016
	Tower Semiconductor Ltd.	7,890,656	12/31/2016
HARTFORD STRATEGIC INC CL R5	U.S. Treasury Notes	9,041,453	12/31/2016
	Turkey Government International Bond	8,903,431	12/31/2016
	Russian Foreign Bond - Eurobond	6,669,153	12/31/2016
	Colombia Government International Bond	5,083,550	12/31/2016
	Mexico Government International Bond	4,619,372	12/31/2016
HARTFORD STRATEGIC INCOME CL R4	U.S. Treasury Notes	9,041,453	12/31/2016
	Turkey Government International Bond	8,903,431	12/31/2016
	Russian Foreign Bond - Eurobond	6,669,153	12/31/2016
	Colombia Government International Bond	5,083,550	12/31/2016
	Mexico Government International Bond	4,619,372	12/31/2016
HARTFORD STRATEGIC INCOME CL R6	U.S. Treasury Notes	9,041,453	12/31/2016
	Turkey Government International Bond	8,903,431	12/31/2016
	Russian Foreign Bond - Eurobond	6,669,153	12/31/2016
	Colombia Government International Bond	5,083,550	12/31/2016
	Mexico Government International Bond	4,619,372	12/31/2016
HARTFORD TOTAL RETURN BOND CL R6	FHLMC Mortgage Backed Securities (POOLS)	375,846,389	12/31/2016
	FNMA Mortgage Backed Securities (POOLS)	313,192,557	12/31/2016
	U.S. Treasury Notes	143,957,240	12/31/2016
	GNMA Mortgage Backed Securities (POOLS)	94,924,116	12/31/2016
	U.S. Treasury Bonds	64,561,007	12/31/2016
HARTFORD UNCONSTRAINED BOND CL R3	FNMA Mortgage Backed Securities (POOLS)	33,116,890	12/31/2016
	FHLMC Mortgage Backed Securities (POOLS)	8,762,241	12/31/2016
	GNMA Mortgage Backed Securities (POOLS)	6,684,249	12/31/2016
	U.S. Treasury Bonds	2,838,191	12/31/2016
	U.S. Treasury Notes	2,603,371	12/31/2016
HARTFORD UNCONSTRAINED BOND CL R4	FNMA Mortgage Backed Securities (POOLS)	33,116,890	12/31/2016
	FHLMC Mortgage Backed Securities (POOLS)	8,762,241	12/31/2016
	GNMA Mortgage Backed Securities (POOLS)	6,684,249	12/31/2016
	U.S. Treasury Bonds	2,838,191	12/31/2016
	U.S. Treasury Notes	2,603,371	12/31/2016
HARTFORD UNCONSTRAINED BOND CL R5	FNMA Mortgage Backed Securities (POOLS)	33,116,890	12/31/2016
	FHLMC Mortgage Backed Securities (POOLS)	8,762,241	12/31/2016
	GNMA Mortgage Backed Securities (POOLS)	6,684,249	12/31/2016
	U.S. Treasury Bonds	2,838,191	12/31/2016
	U.S. Treasury Notes	2,603,371	12/31/2016

GENERAL INTERROGATORIES**PART 1 - COMMON INTERROGATORIES**

30. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

		1	2	3
		Statement (Admitted) Value	Fair Value	Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1	Bonds	13,209,352,172	14,312,251,876	1,102,899,704
30.2	Preferred Stocks	58,680,329	63,846,650	5,166,321
30.3	Totals	13,268,032,501	14,376,098,526	1,108,066,025

30.4 Describe the sources or methods utilized in determining the fair values:

See Note 20, Fair Value Measurements, for information regarding the sources or methods utilized in determining the fair value.

31.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [X] No []

31.2 If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [] No [X]

31.3 If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

See Note 20, Fair Value Measurements, for information regarding pricing sources for purposes of fair value disclosures.

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

32.2 If no, list exceptions:

BHM1F4AF7 JENSEN HUGHES HOLDINGS CORP

OTHER

33.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? \$ 179,581

33.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid
AMERICAN COUNCIL OF LIFE INSURERS	\$ 77,512
US CHAMBER OF COMMERCE	50,386

34.1 Amount of payments for legal expenses, if any? \$ 1,757,392

34.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid
Reardon Scanlon Vodola Barnes LLP	\$ 519,941

35.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? \$ 8,320

35.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

1 Name	2 Amount Paid
FIERCE GOVERNMENT RELATIONS	\$ 2,382

GENERAL INTERROGATORIES**PART 2 – LIFE INTERROGATORIES**

1.1	Does the reporting entity have any direct Medicare Supplement Insurance in force?			Yes <input checked="" type="checkbox"/>	No <input type="checkbox"/>
1.2	If yes, indicate premium earned on U.S. business only.		\$	4,347,573	
1.3	What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit?		\$	0	
1.3	Reason for excluding:				
1.4	Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above.		\$	0	
1.5	Indicate total incurred claims on all Medicare Supplement insurance.		\$	3,328,894	
1.6	Individual policies:				
	Most current three years:				
1.61	Total premium earned		\$	0	
1.62	Total incurred claims		\$	0	
1.63	Number of covered lives		\$	0	
	All years prior to most current three years:				
1.64	Total premium earned		\$	716,464	
1.65	Total incurred claims		\$	435,800	
1.66	Number of covered lives		\$	148	
1.7	Group policies:				
	Most current three years:				
1.71	Total premium earned		\$	1,037,664	
1.72	Total incurred claims		\$	670,806	
1.73	Number of covered lives		\$	445	
	All years prior to most current three years:				
1.74	Total premium earned		\$	2,593,446	
1.75	Total incurred claims		\$	2,222,288	
1.76	Number of covered lives		\$	1,052	
2.	Health Test:				
		1	2		
		Current Year	Prior Year		
2.1	Premium Numerator	\$ 0	\$ 0		
2.2	Premium Denominator	\$ 542,563,725	\$ 1,406,905,646		
2.3	Premium Ratio (2.1/2.2)	0.000	0.000		
2.4	Reserve Numerator	\$ 7,682,100	\$ 6,335,335		
2.5	Reserve Denominator	\$ 12,016,095,018	\$ 12,029,064,215		
2.6	Reserve Ratio (2.4/2.5)	0.064	0.053		
3.1	Does the reporting entity have Separate Accounts?			Yes <input checked="" type="checkbox"/>	No <input type="checkbox"/>
3.2	If yes, has a Separate Accounts statement been filed with this Department			Yes <input checked="" type="checkbox"/>	No <input type="checkbox"/> N/A <input type="checkbox"/>
3.3	What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account?		\$	244,532,420	
3.4	State the authority under which Separate Accounts are maintained: <u>Connecticut General Statutes Sections 38a-433 and 38a-459</u>				
3.5	Was any of the reporting entity's Separate Accounts business reinsured as of December 31?			Yes <input checked="" type="checkbox"/>	No <input type="checkbox"/>
3.6	Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31?			Yes <input checked="" type="checkbox"/>	No <input type="checkbox"/>
3.7	If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)?"		\$	442,195	
4.1	Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)?"			Yes <input checked="" type="checkbox"/>	No <input type="checkbox"/>
4.2	Net reimbursement of such expenses between reporting entities:				
4.21	Paid		\$	0	
4.22	Received		\$	0	
5.1	Does the reporting entity write any guaranteed interest contracts?			Yes <input type="checkbox"/>	No <input checked="" type="checkbox"/>
5.2	If yes, what amount pertaining to these items is included in:				
5.21	Page 3, Line 1		\$	0	
5.22	Page 4, Line 1		\$	0	
6.	For stock reporting entities only:				
6.1	Total amount paid in by stockholders as surplus funds since organization of the reporting entity:		\$	3,020,701,945	
7.	Total dividends paid stockholders since organization of the reporting entity:				
7.11	Cash		\$	2,047,958,356	

GENERAL INTERROGATORIES

PART 2 – LIFE INTERROGATORIES

7.12 Stock \$ 4,239,075

8.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: Yes [] No [X]

Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.

8.2 If yes, has the reporting entity completed the *Workers' Compensation Carve-Out Supplement* to the Annual Statement? Yes [] No []

8.3 If 8.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

	1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
8.31 Earned premium	\$ 0	\$ 0	\$ 0
8.32 Paid claims	\$ 0	\$ 0	\$ 0
8.33 Claim liability and reserve (beginning of year)	\$ 0	\$ 0	\$ 0
8.34 Claim liability and reserve (end of year)	\$ 0	\$ 0	\$ 0
8.35 Incurred claims	\$ 0	\$ 0	\$ 0

8.4 If reinsurance assumed included amounts with attachment points below \$1,000,000, the distribution of the amounts reported in Lines 8.31 and 8.34 for Column (1) are:

	1 Earned Premium	2 Claim Liability and Reserve
8.41 <\$25,000	\$ 0	\$ 0
8.42 \$25,000 — 99,999	\$ 0	\$ 0
8.43 \$100,000 — 249,999	\$ 0	\$ 0
8.44 \$250,000 — 999,999	\$ 0	\$ 0
8.45 \$1,000,000 or more	\$ 0	\$ 0

8.5 What portion of earned premium reported in 8.31, Column 1 was assumed from pools? \$ 0

9.1 Does the reporting entity have variable annuities with guaranteed benefits? Yes [X] No []

9.2 If 9.1 is yes, complete the following table for each type of guaranteed benefit.

Type		3	4	5	6	7	8	9
1 Guaranteed Death Benefit	2 Guaranteed Living Benefit	Waiting Period Remaining	Account Value Related to Col. 3	Total Related Account Values	Gross Amount of Reserve	Location of Reserve	Portion Reinsured	Reinsurance Reserve Credit
Return of Premium at 3-5% accumulation	None	N/A	N/A	7,016,293,897	596,617	Exhibit 5	100%	596,617
MAV with 1 year ratchet	None	N/A	N/A	31,777,508	484	Exhibit 5	100%	484
MAV with 1 year ratchet	GMWB	N/A	N/A	3,705,838,460	11,342,268	Exhibit 5	Various quota shares and reinsurers; 60% quota share average for MAV. GMWB 24% reinsured. Net risk is ceded to Forethought on a modified coinsurance basis.	2,401,283
MAV with 1 year ratchet	No	N/A	N/A	5,489,667,668	109,785,367	Exhibit 5	various quota shares and reinsurers; 83% quota share average	102,839,080
MAV with 5-7 year reset	No	N/A	N/A	1,390,666,783	1,321,688	Exhibit 5	none	0
Return of Premium at 3-5% accumulation	GMWB	N/A	N/A	1,464,933,453	14,193,134	Exhibit 5	Net risk is ceded to Forethought on a modified coinsurance basis.	82,021
Return of Premium at 3-5% accumulation	No	N/A	N/A	690,193,938	2,001,837	Exhibit 5	none	0

10. For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:

10.1 Amount of loss reserves established by these annuities during the current year: \$ 0

10.2 List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.

1 P&C Insurance Company and Location	2 Statement Value on Purchase Date of Annuities (i.e., Present Value)
P&C Insurance Company and Location	\$ 0

11.1 Do you act as a custodian for health savings accounts? Yes [] No [X]

GENERAL INTERROGATORIES

PART 2 – LIFE INTERROGATORIES

- 11.2 If yes, please provide the amount of custodial funds held as of the reporting date. \$ 0
- 11.3 Do you act as an administrator for health savings accounts? Yes [] No [X]
- 11.4 If yes, please provide the balance of the funds administered as of the reporting date. \$ 0
- 12.1 Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers? Yes [] No [] N/A [X]

12.2 If the answer to 12.1 is yes, please provide the following:

1 Company Name	2 NAIC Company Code	3 Domiciliary Jurisdiction	4 Reserve Credit	Assets Supporting Reserve Credit		
				5 Letters of Credit	6 Trust Agreements	7 Other
	0		0	0	0	0

13. Provide the following for individual ordinary life insurance* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded).

- 13.1 Direct premiums written \$ 157,090,705
- 13.2 Total incurred claims \$ 453,988,800
- 13.3 Number of covered lives 353,870

*Ordinary Life Insurance Includes
Term (whether full underwriting, limited underwriting, jet issue, "short form app")
Whole Life (whether full underwriting, limited underwriting, jet issue, "short form app")
Variable Life (with or without secondary guarantee)
Universal Life (with or without secondary guarantee)
Variable Universal Life (with or without secondary guarantee)

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e., 17.6.

Show amounts of life insurance in this exhibit in thousands (omit \$000)

	1 2016	2 2015	3 2014	4 2013	5 2012
Life Insurance in Force (Exhibit of Life Insurance)					
1. Ordinary - whole life and endowment (Line 34, Col. 4).....	57,290,369	59,055,517	56,374,039	57,424,006	57,305,793
2. Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4).....	7,174,754	7,420,186	11,894,008	12,469,878	12,469,098
3. Credit life (Line 21, Col. 6).....	0	0	0	0	0
4. Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4).....	53,257,116	64,492,021	74,829,336	81,966,732	93,310,390
5. Industrial (Line 21, Col. 2).....	0	0	0	0	0
6. FEGLI/SGLI (Lines 43 & 44, Col. 4).....	0	0	0	0	0
7. Total (Line 21, Col. 10).....	117,722,239	130,967,724	143,097,384	151,860,616	163,085,281
New Business Issued (Exhibit of Life Insurance)					
8. Ordinary - whole life and endowment (Line 34, Col. 2).....	0	0	419,154	1,209,649	782,431
9. Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2).....	0	0	12,515	579,138	576,690
10. Credit life (Line 2, Col. 6).....	0	0	0	0	0
11. Group (Line 2, Col. 9).....	3,990	705,067	1,469,978	3,069,792	1,202,142
12. Industrial (Line 2, Col. 2).....	0	0	0	0	0
13. Total (Line 2, Col. 10).....	3,990	705,067	1,901,647	4,858,579	2,561,263
Premium Income - Lines of Business (Exhibit 1-Part 1)					
14. Industrial life (Line 20.4, Col. 2).....	0	0	0	0	0
15.1 Ordinary life insurance (Line 20.4, Col. 3).....	(50,124,165)	463,612,274	(32,529,319)	(2,023,843,159)	175,196,143
15.2 Ordinary individual annuities (Line 20.4, Col. 4).....	208,828,439	213,661,498	(1,007,739,391)	328,126,507	320,051,240
16. Credit life (group and individual) (Line 20.4, Col. 5).....	0	0	0	0	0
17.1 Group life insurance (Line 20.4, Col. 6).....	(49,536,385)	592,227,128	(5,633,403)	27,468,079	18,392,853
17.2 Group annuities (Line 20.4, Col. 7).....	433,360,647	137,184,813	136,224,453	(5,564,714,851)	2,528,685,954
18.1 A&H - group (Line 20.4, Col. 8).....	0	180,282	(177,991,183)	64,957,715	73,424,981
18.2 A&H - credit (group and individual) (Line 20.4, Col. 9).....	0	0	0	0	0
18.3 A&H - other (Line 20.4, Col. 10).....	35,191	39,653	43,497	46,022	49,190
19. Aggregate of all other lines of business (Line 20.4, Col. 11).....	0	0	0	0	0
20. Total.....	542,563,727	1,406,905,647	(1,087,625,346)	(7,167,959,687)	3,115,800,361
Balance Sheet (Pages 2 and 3)					
21. Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)....	21,048,356,794	21,743,899,819	21,412,552,454	22,330,980,122	33,822,260,311
22. Total liabilities excluding Separate Accounts business (Page 3, Line 26).....	16,650,320,827	16,803,798,404	15,847,478,935	17,321,360,790	28,804,980,489
23. Aggregate life reserves (Page 3, Line 1).....	11,891,636,445	11,925,457,236	11,153,230,934	11,225,711,572	18,565,742,255
24. Aggregate A&H reserves (Page 3, Line 2).....	0	0	0	140,349,261	140,208,242
25. Deposit-type contract funds (Page 3, Line 3).....	2,492,724,274	2,623,448,455	2,767,288,092	4,112,073,315	8,468,390,466
26. Asset valuation reserve (Page 3, Line 24.01).....	318,914,990	349,113,120	379,943,229	401,980,605	321,332,502
27. Capital (Page 3, Lines 29 & 30).....	5,690,000	5,690,000	5,690,000	5,690,000	5,690,000
28. Surplus (Page 3, Line 37).....	4,392,218,629	4,933,781,147	5,558,752,201	4,999,351,581	5,009,817,502
Cash Flow (Page 5)					
29. Net Cash from operations (Line 11).....	725,363,628	103,684,564	220,793,029	579,499,440	49,146,386
Risk-Based Capital Analysis					
30. Total adjusted capital.....	4,588,474,182	5,160,900,802	5,804,686,953	5,453,614,280	5,501,612,626
31. Authorized control level risk-based capital.....	347,989,757	469,386,356	562,721,854	499,993,672	656,163,507
Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32. Bonds (Line 1).....	63.6	62.5	58.3	61.3	71.1
33. Stocks (Lines 2.1 and 2.2).....	10.7	13.5	18.0	15.7	10.2
34. Mortgage loans on real estate (Lines 3.1 and 3.2).....	8.0	7.3	6.7	6.4	7.8
35. Real estate (Line 4.1, 4.2 and 4.3).....	0.4	0.4	0.4	0.4	0.3
36. Cash, cash equivalents and short-term investments (Line 5).....	2.4	1.7	4.4	3.0	2.8
37. Contract loans (Line 6).....	6.5	6.3	3.4	3.2	3.0
38. Derivatives (Line 7).....	1.9	1.9	2.3	2.9	0.5
39. Other invested assets (Line 8).....	4.5	5.7	6.4	6.0	4.2
40. Receivables for securities (Line 9).....	0.1	0.1	0.1	0.4	0.2
41. Securities lending reinvested collateral assets (Line 10).....	1.4	0.1	0.0	0.0	0.0
42. Aggregate write-ins for invested assets (Line 11).....	0.6	0.5	0.0	0.5	0.0
43. Cash, cash equivalents and invested assets (Line 12).....	100.0	100.0	100.0	100.0	100.0

HARTFORD LIFE INSURANCE COMPANY

FIVE-YEAR HISTORICAL DATA

(continued)

	1 2016	2 2015	3 2014	4 2013	5 2012
Investments in Parent, Subsidiaries and Affiliates					
44. Affiliated bonds (Sch. D Summary, Line 12 Col. 1).....	0	0	0	0	0
45. Affiliated preferred stocks (Sch. D Summary, Line 18 Col. 1).....	0	0	0	0	0
46. Affiliated common stocks (Sch. D Summary, Line 24 Col. 1).....	1,979,161,341	2,636,080,666	3,499,588,737	3,170,526,357	3,110,294,830
47. Affiliated short-term investments (subtotal included in Sch. DA, Verif. Col. 5, Line 10).....	0	0	0	0	0
48. Affiliated mortgage loans on real estate.....	0	0	0	0	0
49. All other affiliated.....	0	0	0	0	0
50. Total of above Lines 44 to 49.....	1,979,161,341	2,636,080,666	3,499,588,737	3,170,526,357	3,110,294,830
51. Total investment in parent included in Lines 44 to 49 above.....	0	0	0	0	0
Total Nonadmitted and Admitted Assets					
52. Total nonadmitted assets (Page 2, Line 28, Col. 2).....	778,315,064	745,129,167	637,244,376	881,347,342	778,706,764
53. Total admitted assets (Page 2, Line 28, Col. 3).....	111,449,826,857	114,420,864,730	123,444,990,551	128,073,780,016	140,501,384,777
Investment Data					
54. Net investment income (Exhibit of Net Investment Income).....	1,607,435,934	896,432,371	771,646,380	844,873,066	1,343,352,595
55. Realized capital gains (losses) (Page 4, Line 34, Column 1).....	(90,153,852)	(14,304,316)	(163,632,929)	(368,813,283)	(291,052,450)
56. Unrealized capital gains (losses) (Page 4, Line 38, Column 1).....	(697,305,902)	160,672,893	484,025,442	1,132,300,061	(688,072,667)
57. Total of above Lines 54, 55 and 56.....	819,976,180	1,042,800,948	1,092,038,893	1,608,359,843	364,227,478
Benefits and Reserve Increase (Page 6)					
58. Total contract benefits - life (Lines 10, 11, 12, 13, 14 and 15 Col. 1 minus Lines 10, 11, 12, 13, 14 and 15, Cols. 9, 10 & 11).....	4,048,589,135	5,002,662,018	7,350,173,873	7,275,849,739	12,407,186,172
59. Total contract benefits - A&H (Lines 13 & 14, Cols. 9, 10 & 11).....	35,087	529,462	(6,700,538)	45,621,742	52,508,531
60. Increase in life reserves - other than group and annuities (Line 19, Cols. 2 & 3).....	(7,077,453)	398,245,109	(748,637)	(1,834,568,523)	82,367,422
61. Increase in A&H reserves (Line 19, Cols. 9, 10 & 11).....	0	0	(140,349,261)	(2,143,899)	7,268,623
62. Dividends to policyholders (Line 30, Col 1).....	2,974,847	2,968,439	3,376,326	7,373,530	6,633,022
Operating Percentages					
63. Insurance expense percent (Page 6, Col. 1, Lines 21, 22, & 23 less Line 6)/(Page 6 Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.00.....	34.0	13.6	(19.4)	1.9	21.2
64. Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.00.....	2.1	1.8	1.6	1.9	2.1
65. A&H loss percent (Schedule H, Part 1, Lines 5 & 6, Col. 2).....	99.7	240.7	82.6	66.9	81.3
66. A&H cost containment percent (Schedule H, Part 1, Line 4, Col. 2).....	0.0	0.0	0.0	0.0	0.0
67. A&H expense percent excluding cost containment expenses (Schedule H, Part 1, Line 10, Col. 2).....	4.2	(15.1)	0.0	32.6	31.9
A&H Claim Reserve Adequacy					
68. Incurred losses on prior years' claims - group health (Sch. H, Part 3, Line 3.1, Col. 2).....	0	187,023	(430,322)	140,446,589	138,674,354
69. Prior years' claim liability and reserve - group health (Sch. H, Part 3, Line 3.2, Col. 2).....	0	0	146,068,142	150,471,233	142,369,100
70. Incurred losses on prior years' claims - health other than group (Sch. H, Part 3, Line 3.1, Col. 1 less Col. 2).....	0	0	0	(1,335)	0
71. Prior years' claim liability and reserve - health other than group (Sch. H, Part 3, Line 3.2, Col. 1 less Col. 2).....	0	0	0	0	0
Net Gains From Operations After Federal Income Taxes by Lines of Business (Page 6, Line 33)					
72. Industrial life (Col. 2).....	0	1	0	0	0
73. Ordinary - life (Col. 3).....	24,012,534	11,214,578	53,229,104	155,576,168	(54,902,431)
74. Ordinary - individual annuities (Col. 4).....	210,624,710	226,544,778	82,052,179	258,720,760	466,170,475
75. Ordinary - supplementary contracts (Col. 5).....	3,293,932	3,499,999	3,235,719	3,030,695	997,087
76. Credit life (Col. 6).....	0	0	0	0	0
77. Group life (Col. 7).....	11,390,653	34,924,360	20,428,835	28,952,316	56,138,342
78. Group annuities (Col. 8).....	41,634,524	33,768,592	78,820,364	498,640,287	103,859,508
79. A&H - group (Col. 9).....	(1,775)	(265,358)	(14,493,855)	3,310,960	(5,143,726)
80. A&H - credit (Col. 10).....	0	0	0	0	0
81. A&H - other (Col. 11).....	4,581	7,294	5,620,545	14,989	1,559
82. Aggregate of all other lines of business (Col. 12).....	751,116,477	(205,454)	(29,846,690)	(29,489,645)	(51,723,354)
83. Total (Col. 1).....	1,042,075,636	309,488,790	199,046,202	918,756,530	515,397,460

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors?

Yes [] No []

If no, please explain:



DIRECT BUSINESS IN GRAND TOTAL DURING THE YEAR
 NAIC Group Code.....91 NAIC Company Code.....88072

LIFE INSURANCE

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS					
1. Life insurance.....	159,170,057	0	44,743,955	0	203,914,012
2. Annuity considerations.....	178,748,527	0	820,710	0	179,569,237
3. Deposit-type contract funds.....	14,618,844	XXX	1,947,395,000	XXX	1,962,013,844
4. Other considerations.....	50,653,458	0	1,731,701,220	0	1,782,354,678
5. Totals (Sum of Lines 1 to 4).....	403,190,886	0	3,724,660,885	0	4,127,851,772
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit.....	6,330	0	0	0	6,330
6.2 Applied to pay renewal premiums.....	1,724	0	0	0	1,724
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period.....	2,934,533	0	0	0	2,934,533
6.4 Other.....	0	0	0	0	0
6.5 Totals (Sum of Lines 6.1 to 6.4).....	2,942,587	0	0	0	2,942,587
Annuities:					
7.1 Paid in cash or left on deposit.....	0	0	0	0	0
7.2 Applied to provide paid-up annuities.....	0	0	0	0	0
7.3 Other.....	0	0	0	0	0
7.4 Totals (Sum of Lines 7.1 to 7.3).....	0	0	0	0	0
8. Grand Totals (Lines 6.5 + 7.4).....	2,942,587	0	0	0	2,942,587
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits.....	444,755,788	0	389,947,998	0	834,703,786
10. Matured endowments.....	551,139	0	187,123	0	738,262
11. Annuity benefits.....	538,705,355	0	238,797,775	0	777,503,130
12. Surrender values and withdrawals for life contracts.....	2,242,557,782	0	3,616,071,508	0	5,858,629,290
13. Aggregate write-ins for miscellaneous direct claims and benefits paid.....	302,696,414	0	0	0	302,696,414
14. All other benefits, except accident and health.....	8,550,266	0	6,655,683	0	15,205,949
15. Totals.....	3,537,816,744	0	4,251,660,086	0	7,789,476,830

DETAILS OF WRITE-INS

1301. Annuity benefits not involving life contingencies.....	281,165,612	0	0	0	281,165,612
1302. Supplementary contracts with life contingencies.....	21,530,802	0	0	0	21,530,802
1303.	0	0	0	0	0
1398. Summary of remaining write-ins for Line 13 from overflow page.....	0	0	0	0	0
1399. Total (Lines 1301 through 1303 plus 1398)(Line 13 above).....	302,696,414	0	0	0	302,696,414

	Ordinary		Credit Life (Group and Individual)		Group		Industrial		Total	
	1 No.	2 Amount	3 No. of Ind. Pol. & Gr. Certifs.	4 Amount	5 No. of Certifs.	6 Amount	7 No.	8 Amount	9 No.	10 Amount
DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED										
16. Unpaid December 31, prior year.....	394	37,139,875	0	0	1,007	30,272,368	0	0	1,401	67,412,243
17. Incurred during current year.....	3,466	466,993,805	0	0	2,788	404,470,156	0	0	6,254	871,463,961
Settled during current year:										
18.1 By payment in full.....	3,258	446,390,799	0	0	2,677	389,947,998	0	0	5,935	836,338,797
18.2 By payment on compromised claims.....	0	0	0	0	0	0	0	0	0	0
18.3 Totals paid.....	3,258	446,390,799	0	0	2,677	389,947,998	0	0	5,935	836,338,797
18.4 Reduction by compromise.....	0	0	0	0	0	0	0	0	0	0
18.5 Amount rejected.....	0	0	0	0	0	0	0	0	0	0
18.6 Total settlements.....	3,258	446,390,799	0	0	2,677	389,947,998	0	0	5,935	836,338,797
19. Unpaid Dec. 31, current year (Lines 16 + 17 - 18.6).....	602	57,742,881	0	0	1,118	44,794,526	0	0	1,720	102,537,407
POLICY EXHIBIT										
20. In force December 31, prior year.....	334,426	65,760,817,703	0	(a).....0	357	64,492,020,522	0	0	334,783	130,252,838,225
21. Issued during year.....	0	0	0	0	0	3,990,222	0	0	0	3,990,222
22. Other changes to in force (Net).....	(7,937)	(1,855,787,303)	0	0	(91)	(11,237,894,750)	0	0	(8,028)	(13,093,682,053)
23. In force December 31 of current year.....	326,489	63,905,030,400	0	(a).....0	266	53,258,115,994	0	0	326,755	117,163,146,394

(a) Includes Individual Credit Life Insurance, prior year \$.....0 current year \$.....0.
 Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$.....0 current year \$.....0.
 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$.....0 current year \$.....0.

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group policies (b).....	101,657,493	98,722,819	0	110,532,893	81,087,114
24.1 Federal Employee Health Benefits Plan premium (b).....	0	0	0	0	0
24.2 Credit (group and individual).....	0	0	0	0	0
24.3 Collectively renewable policies (b).....	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees.....	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b).....	871,398	888,506	0	1,163,752	966,590
25.2 Guaranteed renewable (b).....	12,668	12,916	0	13,895	11,541
25.3 Non-renewable for stated reasons only (b).....	0	0	0	0	0
25.4 Other accident only.....	0	0	0	0	0
25.5 All other (b).....	0	0	0	0	0
25.6 Totals (Sum of Lines 25.1 to 25.5).....	884,065	901,422	0	1,177,647	978,131
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6).....	102,541,558	99,624,241	0	111,710,540	82,065,245

(b) For health business on indicated lines report: Number of persons insured under PPO managed products.....0 and number of persons insured under indemnity only products.....0.

EXHIBIT OF LIFE INSURANCE

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10 Total Amount of Insurance (a)
	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)	5 Number of Individual Policies and Group Certificates	6 Amount of Insurance (a)	7 Number of		9 Amount of Insurance (a)	
							7 Policies	8 Certificates		
1. In force end of prior year.....	0	0	353,870	66,475,705	0	0	358	290,409	64,492,022	130,967,727
2. Issued during year.....	0	0	0	0	0	0	0	3	3,990	3,990
3. Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0
4. Revived during year.....	0	0	43	35,715	0	0	0	0	0	35,715
5. Increased during year (net).....	0	0	0	0	0	0	0	36,939	382,220	382,220
6. Subtotals, Lines 2 to 5.....	0	0	43	35,715	0	0	0	36,942	386,210	421,925
7. Additions by dividends during year.....	XXX	0	XXX	0	XXX	0	XXX	XXX	0	0
8. Aggregate write-ins for increases.....	0	0	0	0	0	0	0	0	0	0
9. Totals (Lines 1 and 6 to 8).....	0	0	353,913	66,511,420	0	0	358	327,351	64,878,232	131,389,652
Deductions during year:										
10. Death.....	0	0	4,617	434,974	0	0	XXX	3,093	391,645	826,619
11. Maturity.....	0	0	168	6,390	0	0	XXX	0	0	6,390
12. Disability.....	0	0	0	0	0	0	XXX	0	0	0
13. Expiry.....	0	0	23	2,444	0	0	0	0	0	2,444
14. Surrender.....	0	0	1,475	343,202	0	0	1	43	45,758	388,960
15. Lapse.....	0	0	3,149	1,056,693	0	0	3	146,348	11,157,649	12,214,342
16. Conversion.....	0	0	0	0	0	0	XXX	XXX	XXX	0
17. Decreased (net).....	0	0	0	202,594	0	0	0	139	26,064	228,658
18. Reinsurance.....	0	0	0	0	0	0	0	0	0	0
19. Aggregate write-ins for decreases.....	0	0	0	0	0	0	0	0	0	0
20. Totals (Lines 10 to 19).....	0	0	9,432	2,046,297	0	0	4	149,623	11,621,116	13,667,413
21. In force end of year (Line 9 minus Line 20).....	0	0	344,481	64,465,123	0	0	354	177,728	53,257,116	117,722,239
22. Reinsurance ceded end of year.....	XXX	0	XXX	31,704,476	XXX	0	XXX	XXX	13,998,293	45,702,769
23. Line 21 minus Line 22.....	XXX	0	XXX	32,760,647	XXX	(b).....0	XXX	XXX	39,258,823	72,019,470

DETAILS OF WRITE-INS

0801.	0	0	0	0	0	0	0	0	0	0
0802.	0	0	0	0	0	0	0	0	0	0
0803.	0	0	0	0	0	0	0	0	0	0
0898. Summary of remaining write-ins for Line 8 from overflow page	0	0	0	0	0	0	0	0	0	0
0899. Totals (Lines 0801 through 0803 plus 0898) (Line 8 above).....	0	0	0	0	0	0	0	0	0	0
1901.	0	0	0	0	0	0	0	0	0	0
1902.	0	0	0	0	0	0	0	0	0	0
1903.	0	0	0	0	0	0	0	0	0	0
1998. Summary of remaining write-ins for Line 19 from overflow page	0	0	0	0	0	0	0	0	0	0
1999. Totals (Lines 1901 through 1903 plus 1998) (Line 19 above).....	0	0	0	0	0	0	0	0	0	0

(a) Amounts of life insurance in this exhibit shall be shown in thousands (omit 000).

(b) Group \$.....0; Individual \$.....0.

EXHIBIT OF LIFE INSURANCE (continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

	Industrial		Ordinary	
	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
24. Additions by dividends.....	XXX	0	XXX	2,275
25. Other paid-up insurance.....	0	0	8,683	56,173
26. Debit ordinary insurance.....	XXX	XXX	75	1,197,444

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

Term Insurance Excluding Extended Term Insurance	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
27. Term policies-decreasing.....	0	0	2	14
28. Term policies-other.....	0	0	7,307	5,178,310
29. Other term insurance-decreasing.....	XXX	0	XXX	8
30. Other term insurance.....	XXX	0	XXX	740
31. Totals (Lines 27 to 30).....	0	0	7,309	5,179,072
Reconciliation to Lines 2 and 21:				
32. Term additions.....	XXX	0	XXX	0
33. Totals, extended term insurance.....	XXX	XXX	17,477	1,995,681
34. Totals, whole life and endowment.....	0	0	319,695	57,290,369
35. Totals (Lines 31 to 34).....	0	0	344,481	64,465,122

CLASSIFICATION OF AMOUNT OF INSURANCE (a) BY PARTICIPATING STATUS

	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36. Industrial.....	0	0	0	0
37. Ordinary.....	0	0	58,501,602	5,963,520
38. Credit Life (Group and Individual).....	0	0	0	0
39. Group.....	3,990	0	53,257,116	0
40. Totals (Lines 36 to 39).....	3,990	0	111,758,718	5,963,520

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

	Credit Life		Group	
	1 Number of Individual Policies and Group Certificates	2 Amount of Insurance (a)	3 Number of Certificates	4 Amount of Insurance (a)
41. Amount of insurance included in Line 2 ceded to other companies.....	XXX	0	XXX	0
42. Number in force end of year if the number under shared groups is counted on a pro-rata basis.....	0	XXX	0	XXX
43. Federal Employees' Group Life Insurance included in Line 21.....	0	0	0	0
44. Servicemen's Group Life Insurance included in Line 21.....	0	0	0	0
45. Group Permanent Insurance included in Line 21.....	0	0	104,870	50,828,431

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies (a).....	15,212
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BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

47. State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Children, etc., policies and riders included above.
47.1 _____
47.2 _____

POLICIES WITH DISABILITY PROVISIONS

Disability Provision	Industrial		Ordinary		Credit		Group	
	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)	5 Number of Policies	6 Amount of Insurance (a)	7 Number of Certificates	8 Amount of Insurance (a)
48. Waiver of Premium.....	0	0	512	191,147	0	0	11,158	1,200,089
49. Disability Income.....	0	0	1	201	0	0	0	0
50. Extended Benefits.....	0	0	XXX	XXX	0	0	936	100,630
51. Other.....	0	0	759	207,406	0	0	60,764	1,127,966
52. Total.....	0	(b) 0	1,272	(b) 398,754	0	(b) 0	72,858	(b) 2,428,685

(a) Amounts of life insurance in this exhibit shall be shown in thousands (omit 000).

(b) See Paragraph 9 of the Annual Audited Financial Reports in the General section of the Annual Statement Instructions.

EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS, ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES

SUPPLEMENTARY CONTRACTS

	Ordinary		Group	
	1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1. In force end of prior year.....	2,216	0	0	0
2. Issued during year.....	299	0	0	125
3. Reinsurance assumed.....	0	0	0	0
4. Increased during year (net).....	0	0	0	0
5. Total (Lines 1 to 4).....	2,515	0	0	125
Deductions during year:				
6. Decreased (net).....	386	0	0	125
7. Reinsurance ceded.....	0	0	0	0
8. Totals (Lines 6 and 7).....	386	0	0	125
9. In force end of year.....	2,129	0	0	0
10. Amount on deposit.....	0	(a).....0	0	(a).....0
11. Income now payable.....	0	0	0	0
12. Amount of income payable.....	(a).....489,456	(a).....0	(a).....0	(a).....0

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year.....	40,991	257,677	8,734	402,113
2. Issued during year.....	1,627	565	19	80,724
3. Reinsurance assumed.....	1	(16)	0	0
4. Increased during year (net).....	0	0	0	0
5. Total (Lines 1 to 4).....	42,619	258,226	8,753	482,837
Deductions during year:				
6. Decreased (net).....	2,573	22,707	2,482	161,642
7. Reinsurance ceded.....	0	0	(2,464)	(75,519)
8. Totals (Lines 6 and 7).....	2,573	22,707	18	86,123
9. In force end of year.....	40,046	235,519	8,735	396,714
Income now payable:				
10. Amount of income payable.....	(a).....559,914,708	XXX	XXX	(a).....192,988,925
Deferred fully paid:				
11. Account balance.....	XXX	(a).....17,176,746,261	XXX	(a).....8,560,663,837
Deferred not fully paid:				
12. Account balance.....	XXX	(a).....10,632,195	XXX	(a).....22,781,807,438

ACCIDENT AND HEALTH INSURANCE

	Group		Credit		Other	
	1 Certificates	2 Premiums in force	3 Policies	4 Premiums in force	5 Policies	6 Premiums in force
1. In force end of prior year.....	0	0	0	0	13	1,795
2. Issued during year.....	0	0	0	0	0	0
3. Reinsurance assumed.....	0	0	0	0	0	0
4. Increased during year (net).....	0	XXX	0	XXX	0	XXX
5. Total (Lines 1 to 4).....	0	XXX	0	XXX	13	XXX
Deductions during year:						
6. Conversions.....	0	XXX	XXX	XXX	XXX	XXX
7. Decreased (net).....	0	XXX	0	XXX	13	XXX
8. Reinsurance ceded.....	0	XXX	0	XXX	0	XXX
9. Totals (Lines 6 to 8).....	0	XXX	0	XXX	13	XXX
10. In force end of year.....	0	(a).....0	0	(a).....0	0	(a).....1,119

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	1	2
	Deposit Funds Contracts	Dividend Accumulations Contracts
1. In force end of prior year.....	1,250	0
2. Issued during year.....	76	0
3. Reinsurance assumed.....	0	0
4. Increased during year (net).....	0	0
5. Total (Lines 1 to 4).....	1,326	0
Deductions during year:		
6. Decreased (net).....	212	0
7. Reinsurance ceded.....	0	0
8. Totals (Lines 6 and 7).....	212	0
9. In force end of year.....	1,114	0
10. Amount of account balance.....	(a).....27,861,058	(a).....0

(a) See Paragraph 9 of the Annual Audited Financial Reports in the General section of the Annual Statement Instructions.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

Interest Maintenance Reserve

	1 Amount
1. Reserve as of December 31, prior year.....	113,942,439
2. Current year's realized pre-tax capital gains/(losses) of \$.....82,800,136 transferred into the reserve net of taxes of \$.....25,728,189.....	57,071,947
3. Adjustment for current year's liability gains/(losses) released from the reserve.....	16,063,072
4. Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3).....	187,077,458
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4).....	10,639,285
6. Reserve as of December 31, current year (Line 4 minus Line 5).....	176,438,173

Amortization

Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released from the Reserve	4 Balance Before Reduction for the Current Year's Amortization (Cols. 1 + 2 + 3)
1. 2016.....	9,390,445	847,911	400,929	10,639,285
2. 2017.....	5,943,412	4,796,558	827,582	11,567,552
3. 2018.....	3,626,514	4,634,000	860,795	9,121,309
4. 2019.....	2,831,018	4,086,423	897,760	7,815,201
5. 2020.....	1,618,772	3,548,545	934,601	6,101,918
6. 2021.....	1,092,771	2,956,368	975,212	5,024,351
7. 2022.....	335,209	2,553,838	970,911	3,859,958
8. 2023.....	(4,608)	2,344,215	946,310	3,285,917
9. 2024.....	(18,180)	2,131,888	905,721	3,019,429
10. 2025.....	141,458	1,874,616	871,319	2,887,393
11. 2026.....	1,061,638	1,648,697	829,752	3,540,087
12. 2027.....	2,318,813	1,537,867	800,691	4,657,371
13. 2028.....	3,920,825	1,540,245	749,465	6,210,535
14. 2029.....	5,350,024	1,570,905	708,194	7,629,123
15. 2030.....	7,512,784	1,562,823	653,278	9,728,885
16. 2031.....	8,864,319	1,598,168	616,829	11,079,316
17. 2032.....	10,168,732	1,621,903	548,714	12,339,349
18. 2033.....	11,419,832	1,668,674	473,414	13,561,920
19. 2034.....	11,155,387	1,750,462	395,680	13,301,529
20. 2035.....	9,284,753	1,811,725	310,580	11,407,058
21. 2036.....	7,277,511	1,857,821	229,110	9,364,442
22. 2037.....	4,897,583	1,784,844	178,857	6,861,284
23. 2038.....	2,348,037	1,618,008	172,008	4,138,053
24. 2039.....	936,592	1,375,775	159,037	2,471,404
25. 2040.....	736,990	1,185,076	152,344	2,074,410
26. 2041.....	583,523	962,695	140,566	1,686,784
27. 2042.....	399,378	776,209	124,585	1,300,172
28. 2043.....	396,212	617,799	99,159	1,113,170
29. 2044.....	271,772	443,548	71,191	786,511
30. 2045.....	80,923	269,297	43,223	393,443
31. 2046 and Later.....	0	95,044	15,255	110,299
32. Total (Lines 1 to 31).....	113,942,439	57,071,947	16,063,072	187,077,458

ASSET VALUATION RESERVE

	Default Component			Equity Component			7 Total Amount (Cols. 3 + 6)
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	
1. Reserve as of December 31, prior year.....	155,970,337	27,084,050	183,054,386	22,637,667	143,421,067	166,058,734	349,113,120
2. Realized capital gains/(losses) net of taxes - General Account.....	2,299,353	0	2,299,353	(73,491)	(12,032,197)	(12,105,688)	(9,806,335)
3. Realized capital gains/(losses) net of taxes - Separate Accounts.....	(2,902,636)	0	(2,902,636)	(784,649)	(987,342)	(1,771,991)	(4,674,627)
4. Unrealized capital gains/(losses) - net of deferred taxes - General Account.....	(215,453)	29,813	(185,640)	5,503,751	(2,038,933)	3,464,818	3,279,178
5. Unrealized capital gains/(losses) - net of deferred taxes - Separate Accounts.....	0	0	0	0	0	0	0
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves.....	0	0	0	0	0	0	0
7. Basic contribution.....	27,710,819	3,767,570	31,478,389	0	15,052	15,052	31,493,441
8. Accumulated balances (Lines 1 through 5, minus 6 plus 7).....	182,862,419	30,881,433	213,743,852	27,283,278	128,377,647	155,660,925	369,404,777
9. Maximum reserve.....	139,906,495	21,387,315	161,293,810	22,749,158	142,762,678	165,511,836	326,805,646
10. Reserve objective.....	99,239,034	17,032,225	116,271,259	22,725,864	142,736,338	165,462,201	281,733,460
11. 20% of (Line 10 minus Line 8).....	(16,724,677)	(2,769,842)	(19,494,519)	(911,483)	2,871,738	1,960,255	(17,534,263)
12. Balance before transfers (Lines 8 + 11).....	166,137,742	28,111,591	194,249,333	26,371,795	131,249,385	157,621,180	351,870,513
13. Transfers.....	0	0	0	(3,622,637)	3,622,637	0	0
14. Voluntary contribution.....	0	0	0	0	0	0	0
15. Adjustment down to maximum/up to zero.....	(26,231,247)	(6,724,276)	(32,955,523)	0	0	0	(32,955,523)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15).....	139,906,495	21,387,315	161,293,810	22,749,158	134,872,022	157,621,180	318,914,990

ASSET VALUATION RESERVE

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Default Component

Line Number	NAIC Designation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
LONG-TERM BONDS												
1		Exempt obligations.....	1,184,401,264	XXX	XXX	1,184,401,264	0.0000	0	0.0000	0	0.0000	0
2	1	Highest quality.....	7,400,435,484	XXX	XXX	7,400,435,484	0.0004	2,960,174	0.0023	17,021,002	0.0030	22,201,306
3	2	High quality.....	3,568,466,508	XXX	XXX	3,568,466,508	0.0019	6,780,086	0.0058	20,697,106	0.0090	32,116,199
4	3	Medium quality.....	456,759,229	XXX	XXX	456,759,229	0.0093	4,247,861	0.0230	10,505,462	0.0340	15,529,814
5	4	Low quality.....	126,997,467	XXX	XXX	126,997,467	0.0213	2,705,046	0.0530	6,730,866	0.0750	9,524,810
6	5	Lower quality.....	62,907,758	XXX	XXX	62,907,758	0.0432	2,717,615	0.1100	6,919,853	0.1700	10,694,319
7	6	In or near default.....	32,386,810	XXX	XXX	32,386,810	0.0000	0	0.2000	6,477,362	0.2000	6,477,362
8		Total unrated multi-class securities acquired by conversion.....	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
9		Total long-term bonds (sum of Lines 1 through 8).....	12,832,354,520	XXX	XXX	12,832,354,520	XXX	19,410,783	XXX	68,351,651	XXX	96,543,810
PREFERRED STOCKS												
10	1	Highest quality.....	0	XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
11	2	High quality.....	37,734,330	XXX	XXX	37,734,330	0.0019	71,695	0.0058	218,859	0.0090	339,609
12	3	Medium quality.....	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
13	4	Low quality.....	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
14	5	Lower quality.....	5,300,000	XXX	XXX	5,300,000	0.0432	228,960	0.1100	583,000	0.1700	901,000
15	6	In or near default.....	15,645,999	XXX	XXX	15,645,999	0.0000	0	0.2000	3,129,200	0.2000	3,129,200
16		Affiliated life with AVR.....	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
17		Total preferred stocks (sum of Lines 10 through 16).....	58,680,329	XXX	XXX	58,680,329	XXX	300,655	XXX	3,931,059	XXX	4,369,809
SHORT-TERM BONDS												
18		Exempt obligations.....	793,633	XXX	XXX	793,633	0.0000	0	0.0000	0	0.0000	0
19	1	Highest quality.....	495,725,537	XXX	XXX	495,725,537	0.0004	198,290	0.0023	1,140,169	0.0030	1,487,177
20	2	High quality.....	0	XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
21	3	Medium quality.....	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
22	4	Low quality.....	967	XXX	XXX	967	0.0213	21	0.0530	51	0.0750	73
23	5	Lower quality.....	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
24	6	In or near default.....	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
25		Total short-term bonds (sum of Lines 18 through 24).....	496,520,137	XXX	XXX	496,520,137	XXX	198,311	XXX	1,140,220	XXX	1,487,249
DERIVATIVE INSTRUMENTS												
26		Exchange traded.....	6,257,600	XXX	XXX	6,257,600	0.0004	2,503	0.0023	14,392	0.0030	18,773
27	1	Highest quality.....	140,485	XXX	XXX	140,485	0.0004	56	0.0023	323	0.0030	421
28	2	High quality.....	0	XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
29	3	Medium quality.....	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
30	4	Low quality.....	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
31	5	Lower quality.....	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
32	6	In or near default.....	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
33		Total derivative instruments.....	6,398,085	XXX	XXX	6,398,085	XXX	2,559	XXX	14,716	XXX	19,194
34		Total (Lines 9 + 17 + 25 + 33).....	13,393,953,071	XXX	XXX	13,393,953,071	XXX	19,912,308	XXX	73,437,645	XXX	102,420,062

ASSET VALUATION RESERVE (continued)

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Default Component

Line Number	NAIC Designation	Description	Default Component				Basic Contribution		Reserve Objective		Maximum Reserve	
			1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
MORTGAGE LOANS												
In good standing:												
35		Farm mortgages - CM1 - highest quality.....	0	0	XXX	0	0.0010	0	0.0050	0	0.0065	0
36		Farm mortgages - CM2 - high quality.....	0	0	XXX	0	0.0035	0	0.0100	0	0.0130	0
37		Farm mortgages - CM3 - medium quality.....	10,784,503	0	XXX	10,784,503	0.0060	64,707	0.0175	188,729	0.0225	242,651
38		Farm mortgages - CM4 - low medium quality.....	0	0	XXX	0	0.0105	0	0.0300	0	0.0375	0
39		Farm mortgages - CM5 - low quality.....	0	0	XXX	0	0.0160	0	0.0425	0	0.0550	0
40		Residential mortgages-insured or guaranteed.....	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
41		Residential mortgages-all other.....	0	0	XXX	0	0.0013	0	0.0030	0	0.0040	0
42		Commercial mortgages-insured or guaranteed.....	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
43		Commercial mortgages-all other - CM1 - highest quality.....	1,137,420,761	0	XXX	1,137,420,761	0.0010	1,137,421	0.0050	5,687,104	0.0065	7,393,235
44		Commercial mortgages-all other - CM2 - high quality.....	450,731,638	0	XXX	450,731,638	0.0035	1,577,561	0.0100	4,507,316	0.0130	5,859,511
45		Commercial mortgages-all other - CM3 - medium quality.....	7,686,905	0	XXX	7,686,905	0.0060	46,121	0.0175	134,521	0.0225	172,955
46		Commercial mortgages-all other - CM4 - low medium quality.....	0	0	XXX	0	0.0105	0	0.0300	0	0.0375	0
47		Commercial mortgages-all other - CM5 - low quality.....	0	0	XXX	0	0.0160	0	0.0425	0	0.0550	0
Overdue, not in process:												
48		Farm mortgages.....	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
49		Residential mortgages-insured or guaranteed.....	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
50		Residential mortgages-all other.....	0	0	XXX	0	0.0025	0	0.0058	0	0.0090	0
51		Commercial mortgages-insured or guaranteed.....	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
52		Commercial mortgages-all other.....	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
In process of foreclosure:												
53		Farm mortgages.....	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
54		Residential mortgages-insured or guaranteed.....	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
55		Residential mortgages-all other.....	0	0	XXX	0	0.0000	0	0.0130	0	0.0130	0
56		Commercial mortgages-insured or guaranteed.....	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
57		Commercial mortgages-all other.....	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
58		Total Schedule B mortgages (sum of Lines 35 through 57).....	1,606,623,807	0	XXX	1,606,623,807	XXX	2,825,810	XXX	10,517,670	XXX	13,668,353
59		Schedule DA mortgages.....	0	0	XXX	0	0.0030	0	0.0100	0	0.0130	0
60		Total mortgage loans on real estate (Lines 58 + 59).....	1,606,623,807	0	XXX	1,606,623,807	XXX	2,825,810	XXX	10,517,670	XXX	13,668,353

ASSET VALUATION RESERVE
 Basic Contribution, Reserve Objective and Maximum Reserve Calculations
 Equity and Other Invested Asset Component

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
COMMON STOCK												
1		Unaffiliated public.....	90,008,216	XXX	XXX	90,008,216	0.0000	0	(a).....0.2000	18,001,643	(a).....0.2000	18,001,643
2		Unaffiliated private.....	23,938,548	XXX	XXX	23,938,548	0.0000	0	.....0.1600	3,830,168	.....0.1600	3,830,168
3		Federal Home Loan Bank.....	7,764,800	XXX	XXX	7,764,800	0.0000	0	.....0.0050	38,824	.....0.0080	62,118
4		Affiliated life with AVR.....	1,961,818,125	XXX	XXX	1,961,818,125	0.0000	0	.....0.0000	0	.....0.0000	0
Affiliated Investment Subsidiary:												
5		Fixed income exempt obligations.....	0	0	0	0	XXX	0	XXX	0	XXX	0
6		Fixed income highest quality.....	0	0	0	0	XXX	0	XXX	0	XXX	0
7		Fixed income high quality.....	0	0	0	0	XXX	0	XXX	0	XXX	0
8		Fixed income medium quality.....	0	0	0	0	XXX	0	XXX	0	XXX	0
9		Fixed income low quality.....	0	0	0	0	XXX	0	XXX	0	XXX	0
10		Fixed income lower quality.....	0	0	0	0	XXX	0	XXX	0	XXX	0
11		Fixed income in or near default.....	0	0	0	0	XXX	0	XXX	0	XXX	0
12		Unaffiliated common stock public.....	0	0	0	0	0.0000	0	(a).....0.0000	0	(a).....0.0000	0
13		Unaffiliated common stock private.....	0	0	0	0	0.0000	0	.....0.1600	0	.....0.1600	0
14		Real estate.....	0	0	0	0	(b).....0.0000	0	(b).....0.0000	0	(b).....0.0000	0
15		Affiliated - certain other (see SVO Purposes and Procedures Manual).....	6,578,682	XXX	XXX	6,578,682	0.0000	0	.....0.1300	855,229	.....0.1300	855,229
16		Affiliated - all other.....	0	XXX	XXX	0	0.0000	0	.....0.1600	0	.....0.1600	0
17		Total common stock (sum of Lines 1 through 16).....	2,090,108,371	0	0	2,090,108,371	XXX	0	XXX	22,725,864	XXX	22,749,158
REAL ESTATE												
18		Home office property (General Account only).....	71,057,734	0	0	71,057,734	0.0000	0	.....0.0750	5,329,330	.....0.0750	5,329,330
19		Investment properties.....	0	0	0	0	0.0000	0	.....0.0750	0	.....0.0750	0
20		Properties acquired in satisfaction of debt.....	0	0	0	0	0.0000	0	.....0.1100	0	.....0.1100	0
21		Total real estate (sum of Lines 18 through 20).....	71,057,734	0	0	71,057,734	XXX	0	XXX	5,329,330	XXX	5,329,330
OTHER INVESTED ASSETS												
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS												
22		Exempt obligations.....	0	XXX	XXX	0	0.0000	0	.....0.0000	0	.....0.0000	0
23	1	Highest quality.....	0	XXX	XXX	0	0.0004	0	.....0.0023	0	.....0.0030	0
24	2	High quality.....	0	XXX	XXX	0	0.0019	0	.....0.0058	0	.....0.0090	0
25	3	Medium quality.....	0	XXX	XXX	0	0.0093	0	.....0.0230	0	.....0.0340	0
26	4	Low quality.....	0	XXX	XXX	0	0.0213	0	.....0.0530	0	.....0.0750	0
27	5	Lower quality.....	0	XXX	XXX	0	0.0432	0	.....0.1100	0	.....0.1700	0
28	6	In or near default.....	0	XXX	XXX	0	0.0000	0	.....0.2000	0	.....0.2000	0
29		Total with bond characteristics (sum of Lines 22 through 28).....	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0

ASSET VALUATION RESERVE (continued)
 Basic Contribution, Reserve Objective and Maximum Reserve Calculations
 Equity and Other Invested Asset Component

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS												
30	1	Highest quality.....	37,629,604	XXX	XXX	37,629,604	0.0004	15,052	0.0023	86,548	0.0030	112,889
31	2	High quality.....	0	XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
32	3	Medium quality.....	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
33	4	Low quality.....	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
34	5	Lower quality.....	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
35	6	In or near default.....	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
36		Affiliated life with AVR.....	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
37		Total with preferred stock characteristics (sum of Lines 30 through 36).....	37,629,604	XXX	XXX	37,629,604	XXX	15,052	XXX	86,548	XXX	112,889
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS												
In Good Standing Affiliated:												
38		Mortgages - CM1 - highest quality.....	0	0	XXX	0	0.0010	0	0.0050	0	0.0065	0
39		Mortgages - CM2 - high quality.....	0	0	XXX	0	0.0035	0	0.0100	0	0.0130	0
40		Mortgages - CM3 - medium quality.....	0	0	XXX	0	0.0060	0	0.0175	0	0.0225	0
41		Mortgages - CM4 - low medium quality.....	0	0	XXX	0	0.0105	0	0.0300	0	0.0375	0
42		Mortgages - CM5 - low quality.....	0	0	XXX	0	0.0160	0	0.0425	0	0.0550	0
43		Residential mortgages-insured or guaranteed.....	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
44		Residential mortgages-all other.....	0	XXX	XXX	0	0.0013	0	0.0030	0	0.0040	0
45		Commercial mortgages-insured or guaranteed.....	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
Overdue, Not in Process Affiliated:												
46		Farm mortgages.....	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
47		Residential mortgages-insured or guaranteed.....	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
48		Residential mortgages-all other.....	0	0	XXX	0	0.0025	0	0.0058	0	0.0090	0
49		Commercial mortgages-insured or guaranteed.....	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
50		Commercial mortgages-all other.....	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
In Process of foreclosure Affiliated:												
51		Farm mortgages.....	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
52		Residential mortgages-insured or guaranteed.....	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
53		Residential mortgages-all other.....	0	0	XXX	0	0.0000	0	0.0130	0	0.0130	0
54		Commercial mortgages-insured or guaranteed.....	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
55		Commercial mortgages-all other.....	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
56		Total Affiliated (Sum of Lines 38 through 55).....	0	0	XXX	0	XXX	0	XXX	0	XXX	0
57		Unaffiliated - In Good Standing with Covenants.....	0	0	XXX	0	(c) 0.0000	0	(c) 0.0000	0	(c) 0.0000	0
58		Unaffiliated - In Good Standing Defeased with Government Securities.....	0	0	XXX	0	0.0010	0	0.0050	0	0.0065	0
59		Unaffiliated - In Good Standing Primarily Senior.....	0	0	XXX	0	0.0035	0	0.0100	0	0.0130	0
60		Unaffiliated - In Good Standing All Other.....	0	0	XXX	0	0.0060	0	0.0175	0	0.0225	0
61		Unaffiliated - Overdue, Not in Process.....	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
62		Unaffiliated - In Process of Foreclosure.....	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
63		Total Unaffiliated (Sum of Lines 57 through 62).....	0	0	XXX	0	XXX	0	XXX	0	XXX	0
64		Total with Mortgage Loan Characteristics (Lines 56 + 63).....	0	0	XXX	0	XXX	0	XXX	0	XXX	0

ASSET VALUATION RESERVE (continued)
 Basic Contribution, Reserve Objective and Maximum Reserve Calculations
 Equity and Other Invested Asset Component

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK												
65		Unaffiliated public.....	0	XXX	XXX	0	0.0000	0	(a).....0.0000	0	(a).....0.0000	0
66		Unaffiliated private.....	726,296,716	XXX	XXX	726,296,716	0.0000	0	.....0.1600	116,207,475	.....0.1600	116,207,475
67		Affiliated life with AVR.....	0	XXX	XXX	0	0.0000	0	.....0.0000	0	.....0.0000	0
68		Affiliated certain other (see SVO Purposes and Procedures Manual).....	0	XXX	XXX	0	0.0000	0	.....0.1300	0	.....0.1300	0
69		Affiliated other - all other.....	0	XXX	XXX	0	0.0000	0	.....0.1600	0	.....0.1600	0
70		Total with Common Stock Characteristics (Sum of Lines 65 through 69).....	726,296,716	XXX	XXX	726,296,716	XXX	0	XXX	116,207,475	XXX	116,207,475
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE												
71		Home office property (general account only).....	0	0	0	0	0.0000	0	.....0.0750	0	.....0.0750	0
72		Investment properties.....	128,982,043	0	0	128,982,043	0.0000	0	.....0.0750	9,673,653	.....0.0750	9,673,653
73		Properties acquired in satisfaction of debt.....	0	0	0	0	0.0000	0	.....0.1100	0	.....0.1100	0
74		Total with Real Estate Characteristics (Sum of Lines 71 through 73).....	128,982,043	0	0	128,982,043	XXX	0	XXX	9,673,653	XXX	9,673,653
LOW INCOME HOUSING TAX CREDIT INVESTMENTS												
75		Guaranteed federal low income housing tax credit.....	0	0	0	0	0.0003	0	.....0.0006	0	.....0.0010	0
76		Non-guaranteed federal low income housing tax credit.....	0	0	0	0	0.0063	0	.....0.0120	0	.....0.0190	0
77		Guaranteed state low income housing tax credit.....	0	0	0	0	0.0003	0	.....0.0006	0	.....0.0010	0
78		Non-guaranteed state low income housing tax credit.....	0	0	0	0	0.0063	0	.....0.0120	0	.....0.0190	0
79		All other low income housing tax credit.....	0	0	0	0	0.0273	0	.....0.0600	0	.....0.0975	0
80		Total LIHTC (Sum of Lines 75 through 79).....	0	0	0	0	XXX	0	XXX	0	XXX	0
ALL OTHER INVESTMENTS												
81		NAIC 1 working capital finance investments.....	0	XXX	0	0	0.0000	0	.....0.0037	0	.....0.0037	0
82		NAIC 2 working capital finance investments.....	0	XXX	0	0	0.0000	0	.....0.0120	0	.....0.0120	0
83		Other invested assets - Schedule BA.....	19,829,113	XXX	0	19,829,113	0.0000	0	.....0.1300	2,577,785	.....0.1300	2,577,785
84		Other short-term invested assets - Schedule DA.....	0	XXX	0	0	0.0000	0	.....0.1300	0	.....0.1300	0
85		Total All Other (sum of Lines 81, 82, 83 and 84).....	19,829,113	XXX	0	19,829,113	XXX	0	XXX	2,577,785	XXX	2,577,785
86		Total Other Invested Assets - Schedule BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85).....	912,737,476	0	0	912,737,476	XXX	15,052	XXX	128,545,461	XXX	128,571,801

(a) Times the company's weighted average portfolio beta (Minimum .10, Maximum .20).
 (b) Determined using same factors and breakdowns used for directly owned real estate.
 (c) This will be the factor associated with the risk category determined in the company generated worksheet.

ASSET VALUATION RESERVE (continued)

Basic Contributions, Reserve Objective and Maximum Reserve Calculations

Replications (Synthetic) Assets

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
Other Than Mortgage Loans								
06051GF#1	R	NA	BOND WITH CREDIT DEFAULT SWAP	2	7,577,171	14,397	43,948	68,195
06051GF#1	CN	44890Y AG 1	HART_15-B - ABS	1FE	7,499,470	0	0	0
12518*KM1	R	NA	BOND WITH CREDIT DEFAULT SWAP	2	199,602,338	379,244	1,157,694	1,796,421
12518*KM1	CN	61764R BF 4	MSBAM_15-C20	1FM	6,144,528	0	0	0
12518*KM1	CN	912810 RD 2	TREASURY BOND	1	97,615,068	0	0	0
12518*KM1	CN	912810 RN 0	TREASURY BOND	1	93,977,487	0	0	0
12574#GD3	R	NA	BOND WITH CREDIT DEFAULT SWAP	1	4,468,227	1,787	10,277	13,405
12574#GD3	CN	46644Y AU 4	JPMBB_15-C31	1FM	5,132,315	0	0	0
46625HJ#8	R	NA	BOND WITH CREDIT DEFAULT SWAP	1	6,499,251	2,600	14,948	19,498
46625HJ#8	CN	06659# AE 7	BANNER SEVENTEEN LLC	2FE	6,375,000	0	0	0
46625HK*0	R	NA	BOND WITH CREDIT DEFAULT SWAP	1	2,153,725	861	4,954	6,461
46625HK*0	CN	548661 DN 4	LOWES COMPANIES INC	1FE	2,113,337	0	0	0
61747YG*0	R	NA	BOND WITH CREDIT DEFAULT SWAP	1	4,013,471	1,605	9,231	12,040
61747YG*0	CN	606822 AD 6	MITSUBISHI UFJ FINANCIAL GROUP INC	1FE	3,994,790	0	0	0
70687WN#5	R	NA	BOND WITH CREDIT DEFAULT SWAP	1	4,342,881	1,737	9,989	13,029
70687WN#5	CN	22533W AA 7	CAALT_15-1A - ABS	1FE	4,399,808	0	0	0
70687WN@7	R	NA	BOND WITH CREDIT DEFAULT SWAP	1	1,819,633	728	4,185	5,459
70687WN@7	CN	200474 BC 7	COMM_15-LC19	1FM	1,844,564	0	0	0
0199999. Subtotal - Other Than Mortgage Loans					459,573,065	402,960	1,255,225	1,934,507
0599999. Total					459,573,065	402,960	1,255,225	1,934,507

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year,
and all claims for death losses and all other contract claims resisted December 31 of current year

1	2	3	4	5	6	7	8
Contract Numbers	Claim Numbers	State of Residence of Claimant	Year of Claim for Death or Disability	Amount Claimed	Amount Paid During the Year	Amount Resisted Dec. 31 of Current Year	Why Compromised or Resisted
CLAIMS DISPOSED OF DURING CURRENT YEAR							
Death Claims - Group							
GL 673577.....	9004521643.....	.NY.....	2014.....	Undetermined.....	.....0	.....0	No coverage at time of loss.....
GL 698249.....	9004622977.....	.NY.....	2013.....	25,000.....	.....0	.....0	No coverage.....
GL 395137.....	9003184916.....	.OH.....	2014.....	34,000.....	.....0	.....0	No coverage at time of loss.....
674263G.....	15315812.....	.NY.....	2015.....	2,225,000.....	.....0	.....0	05 - denied - other.....
674263G.....	15448453.....	.NY.....	2016.....	15,000.....	.....0	.....0	A1 - denied - lack of response.....
302109G.....	10325221.....	.OR.....	2004.....	Undetermined.....	.....0	.....0	05 - denied - other.....
677651G.....	15337687.....	.NY.....	2015.....	100,000.....	.....0	.....0	05 - denied - other.....
677506G.....	15486582.....	.NY.....	2016.....	5,000.....	.....0	.....0	B5 - claim withdrawn.....
303628G.....	15423094.....	.NY.....	2016.....	Undetermined.....	.....0	.....0	47 - no dependent life coverage.....
209007G.....	15438147.....	.NY.....	2016.....	10,009,998.....	.....0	.....0	61 - suicide within exclusion period.....
209014G.....	13339418.....	.NY.....	2010.....	560,000.....	.....0	.....0	05 - denied - other.....
857055G.....	13495940.....	.NY.....	2010.....	Undetermined.....	.....0	.....0	05 - denied - other.....
41AGL001611.....	5019932.....	.CA.....	2016.....	Undetermined.....	.....0	.....0	Denied - other.....
83AGL001557.....	5023284.....	.MD.....	2016.....	Undetermined.....	.....0	.....0	Denied - other.....
83AGL001390.....	5021865.....	.AL.....	2016.....	Undetermined.....	.....0	.....0	Denied - other.....
02AGL001539.....	5021393.....	.DC.....	2016.....	Undetermined.....	.....0	.....0	Denied - other.....
37AGL001202.....	4951467.....	.MO.....	2010.....	Undetermined.....	.....0	.....0	Denied - other.....
83AGL001557.....	5014553.....	.MD.....	2015.....	Undetermined.....	.....0	.....0	Denied - other.....
83AGL001557.....	5017105.....	.MD.....	2015.....	Undetermined.....	.....0	.....0	Denied - other.....
83AGL001557.....	5015965.....	.MD.....	2015.....	Undetermined.....	.....0	.....0	Denied - other.....
83AGL001549.....	5021169.....	.AL.....	2016.....	Undetermined.....	.....0	.....0	Denied - other.....
83AGL001390.....	5023892.....	.AL.....	2016.....	Undetermined.....	.....0	.....0	Denied - other.....
83AGL001557.....	5021950.....	.MD.....	2016.....	Undetermined.....	.....0	.....0	Denied - other.....
83AGL001309.....	5019185.....	.VA.....	2015.....	Undetermined.....	.....0	.....0	Denied - other.....
83AGL001191.....	4880735.....	.IL.....	2000.....	Undetermined.....	.....0	.....0	Denied - other.....
83AGL001557.....	5019665.....	.MD.....	2016.....	Undetermined.....	.....0	.....0	Denied - other.....
37AGL001202.....	4951467.....	.MO.....	2010.....	Undetermined.....	.....0	.....0	Denied - other.....
83AGL001285.....	5022767.....	.AL.....	2016.....	Undetermined.....	.....0	.....0	Denied - other.....
83AGL001545.....	5019152.....	.AL.....	2015.....	Undetermined.....	.....0	.....0	Denied - other.....
83AGL001038.....	4880727.....	.AL.....	1999.....	Undetermined.....	.....0	.....0	Denied - other.....
42AGL001239.....	5024010.....	.NC.....	2016.....	Undetermined.....	.....0	.....0	Denied - other.....
83AGL001215.....	5015662.....	.AL.....	2015.....	Undetermined.....	.....0	.....0	Denied - other.....
41AGL001611.....	5019932.....	.CA.....	2016.....	Undetermined.....	.....0	.....0	Denied - other.....
83AGL001309.....	5020145.....	.VA.....	2016.....	Undetermined.....	.....0	.....0	Denied - other.....
83AGL001545.....	5019878.....	.AL.....	2016.....	Undetermined.....	.....0	.....0	Denied - other.....
83AGL001545.....	5022899.....	.AL.....	2016.....	Undetermined.....	.....0	.....0	Denied - other.....
83AGL001038.....	5024014.....	.AL.....	2016.....	Undetermined.....	.....0	.....0	Denied - other.....
83AGL001557.....	5016968.....	.MD.....	2015.....	Undetermined.....	.....0	.....0	Denied - other.....
83AGL001550.....	4963270.....	.AL.....	2011.....	Undetermined.....	.....0	.....0	Denied - other.....
20AGL001691.....	5011436.....	.TN.....	2015.....	Undetermined.....	.....0	.....0	Denied - other.....
83AGL001557.....	5016099.....	.MD.....	2015.....	Undetermined.....	.....0	.....0	Denied - other.....
20AGL001594.....	4951607.....	.DC.....	2010.....	Undetermined.....	.....0	.....0	Denied - other.....
37AGL001202.....	4951467.....	.MO.....	2010.....	Undetermined.....	.....0	.....0	Denied - other.....
83AGL001557.....	5020243.....	.MD.....	2016.....	Undetermined.....	.....0	.....0	Denied - other.....
83AGL001557.....	5017105.....	.MD.....	2015.....	Undetermined.....	.....0	.....0	Denied - other.....
08AGL001702.....	5019248.....	.IL.....	2015.....	Undetermined.....	.....0	.....0	Denied - other.....
20AGL001401.....	4991922.....	.TN.....	2013.....	Undetermined.....	.....0	.....0	Denied - other.....
83AGL001390.....	5021039.....	.AL.....	2016.....	Undetermined.....	.....0	.....0	Denied - other.....
83AGL001557.....	5018454.....	.MD.....	2015.....	Undetermined.....	.....0	.....0	Denied - other.....
83AGL001557.....	5017078.....	.MD.....	2015.....	Undetermined.....	.....0	.....0	Denied - other.....
83AGL001038.....	5019176.....	.AL.....	2015.....	Undetermined.....	.....0	.....0	Denied - other.....
02AGL001613.....	5021461.....	.RI.....	2016.....	Undetermined.....	.....0	.....0	Denied - other.....
83AGL001557.....	5019267.....	.MD.....	2015.....	Undetermined.....	.....0	.....0	Denied - other.....
83AGL001557.....	5021707.....	.MD.....	2016.....	Undetermined.....	.....0	.....0	Denied - other.....
83AGL001557.....	5020509.....	.MD.....	2016.....	Undetermined.....	.....0	.....0	Denied - other.....
83AGL001557.....	5021707.....	.MD.....	2016.....	Undetermined.....	.....0	.....0	Denied - other.....
83AGL001545.....	5023289.....	.AL.....	2016.....	Undetermined.....	.....0	.....0	Denied - other.....
83AGL001557.....	5021391.....	.MD.....	2016.....	Undetermined.....	.....0	.....0	Denied - other.....
83AGL001557.....	5016099.....	.MD.....	2015.....	Undetermined.....	.....0	.....0	Denied - other.....
83AGL001557.....	5018801.....	.MD.....	2015.....	Undetermined.....	.....0	.....0	Denied - other.....
42AGL001239.....	5023609.....	.NC.....	2016.....	Undetermined.....	.....0	.....0	Denied - other.....
37AGL001202.....	4951467.....	.MO.....	2010.....	Undetermined.....	.....0	.....0	Denied - other.....
37AGL001202.....	5024037.....	.MO.....	2016.....	Undetermined.....	.....0	.....0	Denied - other.....
83AGL001557.....	5019280.....	.MD.....	2015.....	Undetermined.....	.....0	.....0	Denied - other.....
83AGL001557.....	5021950.....	.MD.....	2016.....	Undetermined.....	.....0	.....0	Denied - other.....
83AGL001557.....	5018417.....	.MD.....	2015.....	Undetermined.....	.....0	.....0	Denied - other.....
57AGL001180.....	4880642.....	.CA.....	2003.....	Undetermined.....	.....0	.....0	Denied - other.....
83AGL001390.....	5021865.....	.AL.....	2016.....	Undetermined.....	.....0	.....0	Denied - other.....
20AGL001401.....	4991922.....	.TN.....	2013.....	Undetermined.....	.....0	.....0	Denied - other.....

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year,
and all claims for death losses and all other contract claims resisted December 31 of current year

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
45AGL001655.....	5016934.....	..DE.....	..2015.....	Undetermined....	.....0	.....0	Denied - other.....
83AGL001413.....	5024305.....	..VA.....	..2016.....	Undetermined....	.....0	.....0	Denied - other.....
83AGL001557.....	5017078.....	..MD.....	..2015.....	Undetermined....	.....0	.....0	Denied - other.....
57AGL001180.....	4880704.....	..CA.....	..2004.....	Undetermined....	.....0	.....0	Denied - other.....
83AGL001557.....	5016099.....	..MD.....	..2015.....	Undetermined....	.....0	.....0	Denied - other.....
41AGL001605.....	5021290.....	..ND.....	..2016.....	Undetermined....	.....0	.....0	Denied - other.....
45AGL001655.....	5016934.....	..DE.....	..2015.....	Undetermined....	.....0	.....0	Denied - other.....
83AGL001557.....	5016968.....	..MD.....	..2015.....	Undetermined....	.....0	.....0	Denied - other.....
16AGL001826.....	5021624.....	..NY.....	..2016.....	Undetermined....	.....0	.....0	Denied - other.....
83AGL001557.....	5020675.....	..MD.....	..2016.....	Undetermined....	.....0	.....0	Denied - other.....
57AGL001536.....	5018459.....	..HI.....	..2015.....	Undetermined....	.....0	.....0	Denied - other.....
83AGL001390.....	5021865.....	..AL.....	..2016.....	Undetermined....	.....0	.....0	Denied - other.....
83AGL001557.....	5017071.....	..MD.....	..2015.....	Undetermined....	.....0	.....0	Denied - other.....
41AGL001611.....	5022798.....	..CA.....	..2016.....	Undetermined....	.....0	.....0	Denied - other.....
83AGL001390.....	5021039.....	..AL.....	..2016.....	Undetermined....	.....0	.....0	Denied - other.....
57AGL001536.....	5021933.....	..HI.....	..2016.....	Undetermined....	.....0	.....0	Denied - other.....
83AGL001557.....	5017882.....	..MD.....	..2015.....	Undetermined....	.....0	.....0	Denied - other.....
83AGL001360.....	5021215.....	..RI.....	..2016.....	Undetermined....	.....0	.....0	Denied - other.....
83AGL001557.....	5019351.....	..MD.....	..2015.....	Undetermined....	.....0	.....0	Denied - other.....
41AGL001611.....	5023516.....	..CA.....	..2016.....	Undetermined....	.....0	.....0	Denied - other.....
83AGL001390.....	5018518.....	..AL.....	..2015.....	Undetermined....	.....0	.....0	Denied - other.....
83AGL001557.....	5019156.....	..MD.....	..2015.....	Undetermined....	.....0	.....0	Denied - other.....
83AGL001285.....	5022767.....	..AL.....	..2016.....	Undetermined....	.....0	.....0	Denied - other.....
42AGL001297.....	5021631.....	..AL.....	..2016.....	Undetermined....	.....0	.....0	Denied - other.....
83AGL001557.....	5014684.....	..MD.....	..2015.....	Undetermined....	.....0	.....0	Denied - other.....
20AGL001594.....	4951607.....	..DC.....	..2010.....	Undetermined....	.....0	.....0	Denied - other.....
83AGL001309.....	5019994.....	..VA.....	..2016.....	Undetermined....	.....0	.....0	Denied - other.....
42AGL001297.....	5021631.....	..AL.....	..2016.....	Undetermined....	.....0	.....0	Denied - other.....
83AGL001309.....	5020258.....	..VA.....	..2016.....	Undetermined....	.....0	.....0	Denied - other.....
83AGL001557.....	5020066.....	..MD.....	..2016.....	Undetermined....	.....0	.....0	Denied - other.....
41AGL001602.....	5017450.....	..ND.....	..2015.....	Undetermined....	.....0	.....0	Denied - other.....
83AGL001391.....	5019698.....	..AL.....	..2016.....	Undetermined....	.....0	.....0	Denied - other.....
0399999. Death Claims - Group.....				12,973,998	.....0	.....0	.....XXX.....
0599999. Subtotal - Disposed Death Claims.....				12,973,998	.....0	.....0	.....XXX.....
Disability Benefit Claims - Ordinary							
U01994936.....	U01994936.....	..NY.....	..2016.....	500,000	.....0	.....0	LHCP did not declare claimant to be totally disabled.....
1199999. Disability Benefit Claims - Ordinary.....				500,000	.....0	.....0	.....XXX.....
1599999. Subtotal - Disposed-Disability Benefit Claims.....				500,000	.....0	.....0	.....XXX.....
2699999. Subtotal - Claims Disposed of During Current Year.....				13,473,998	.....0	.....0	.....XXX.....
5399999. Totals.....				13,473,998	.....0	.....0	.....XXX.....

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit A&H (Group and Individual)		Collectively Renewable		Other Individual Contracts									
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
									9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written.....	35,191	XXX	0	XXX	0	XXX	0	XXX	0	XXX	35,191	XXX	0	XXX	0	XXX	0	XXX
2. Premiums earned.....	35,191	XXX	0	XXX	0	XXX	0	XXX	0	XXX	35,191	XXX	0	XXX	0	XXX	0	XXX
3. Incurred claims.....	35,095	99.7	0	0.0	0	0.0	0	0.0	0	0.0	35,095	99.7	0	0.0	0	0.0	0	0.0
4. Cost containment expenses.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
5. Incurred claims and cost containment expenses (Lines 3 and 4).....	35,095	99.7	0	0.0	0	0.0	0	0.0	0	0.0	35,095	99.7	0	0.0	0	0.0	0	0.0
6. Increase in contract reserves.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
7. Commissions (a).....	1,283,192	3,646.4	1,284,460	0.0	0	0.0	0	0.0	0	0.0	(1,268)	(3.6)	0	0.0	0	0.0	0	0.0
8. Other general insurance expenses.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
9. Taxes, licenses and fees.....	(1,281,721)	(3,642.2)	(1,281,721)	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
10. Total other expenses incurred.....	1,471	4.2	2,739	0.0	0	0.0	0	0.0	0	0.0	(1,268)	(3.6)	0	0.0	0	0.0	0	0.0
11. Aggregate write-ins for deductions.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
12. Gain from underwriting before dividends or refunds.....	(1,375)	(3.9)	(2,739)	0.0	0	0.0	0	0.0	0	0.0	1,364	3.9	0	0.0	0	0.0	0	0.0
13. Dividends or refunds.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
14. Gain from underwriting after dividends or refunds.....	(1,375)	(3.9)	(2,739)	0.0	0	0.0	0	0.0	0	0.0	1,364	3.9	0	0.0	0	0.0	0	0.0
DETAILS OF WRITE-INS																		
1101.	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1102.	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1103.	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199. Total (Lines 1101 through 1103 plus 1198) (Line 11 above).....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

37

(a) Includes \$.....0 reported as 'Contract, membership and other fees retained by agents.'

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (continued)

	1 Total	2 Group Accident and Health	3 Credit A&H (Group and Individual)	4 Collectively Renewable	Other Individual Contracts				
					5 Non-Cancelable	6 Guaranteed Renewable	7 Non-Renewable for Stated Reasons Only	8 Other Accident Only	9 All Other
PART 2 - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
2. Advance premiums.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
3. Reserve for rate credits.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Total premium reserves, current year.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
5. Total premium reserves, prior year.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
6. Increase in total premium reserves.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
B. Contract Reserves:									
1. Additional reserves (a).....	.0	.0	.0	.0	.0	.0	.0	.0	.0
2. Reserve for future contingent benefits.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
3. Total contract reserves, current year.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Total contract reserves, prior year.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
5. Increase in contract reserves.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
C. Claim Reserves and Liabilities:									
1. Total current year.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
2. Total prior year.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
3. Increase.....	.0	.0	.0	.0	.0	.0	.0	.0	.0

NONE

PART 3 - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES

38

1. Claims Paid During the Year:									
1.1 On claims incurred prior to current year.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
1.2 On claims incurred during current year.....	35,095	.0	.0	.0	.0	35,095	.0	.0	.0
2. Claim Reserves and Liabilities, December 31, current year:									
2.1 On claims incurred prior to current year.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.2 On claims incurred during current year.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
3. Test:									
3.1 Lines 1.1 and 2.1.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
3.2 Claim reserves and liabilities, December 31, prior year.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
3.3 Line 3.1 minus Line 3.2.....	.0	.0	.0	.0	.0	.0	.0	.0	.0

PART 4 - REINSURANCE

A. Reinsurance Assumed:									
1. Premiums written.....	(2)	(2)	.0	.0	.0	.0	.0	.0	.0
2. Premiums earned.....	(2)	(2)	.0	.0	.0	.0	.0	.0	.0
3. Incurred claims.....	(269,152)	(269,152)	.0	.0	.0	.0	.0	.0	.0
4. Commissions.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
B. Reinsurance Ceded:									
1. Premiums written.....	101,807,909	100,935,690	.0	.0	827,617	21,257	.0	.0	23,345
2. Premiums earned.....	99,567,206	98,699,471	.0	.0	822,331	22,059	.0	.0	23,345
3. Incurred claims.....	81,375,243	81,761,820	.0	.0	542,722	14,559	.0	.0	(943,858)
4. Commissions.....	7,209,256	7,207,989	.0	.0	1,599	(332)	.0	.0	.0

(a) Includes \$.....0 premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred claims.....	0	0	81,679,490	81,679,490
2. Beginning claim reserves and liabilities.....	0	0	434,762,748	434,762,748
3. Ending claim reserves and liabilities.....	0	0	404,230,353	404,230,353
4. Claims paid.....	0	0	112,211,885	112,211,885
B. Assumed Reinsurance:				
5. Incurred claims.....	0	0	(269,152)	(269,152)
6. Beginning claim reserves and liabilities.....	0	0	662,533	662,533
7. Ending claim reserves and liabilities.....	0	0	400,758	400,758
8. Claims paid.....	0	0	(7,377)	(7,377)
C. Ceded Reinsurance:				
9. Incurred claims.....	0	0	81,375,243	81,375,243
10. Beginning claim reserves and liabilities.....	0	0	435,792,531	435,792,531
11. Ending claim reserves and liabilities.....	0	0	405,140,138	405,140,138
12. Claims paid.....	0	0	112,027,636	112,027,636
D. Net:				
13. Incurred claims.....	0	0	35,095	35,095
14. Beginning claim reserves and liabilities.....	0	0	(367,250)	(367,250)
15. Ending claim reserves and liabilities.....	0	0	(509,027)	(509,027)
16. Claims paid.....	0	0	176,872	176,872
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred claims and cost containment expenses.....	0	0	35,095	35,095
18. Beginning reserves and liabilities.....	0	0	(367,250)	(367,250)
19. Ending reserves and liabilities.....	0	0	(509,026)	(509,026)
20. Paid claims and cost containment expenses.....	0	0	176,871	176,871

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities
Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Amount of In Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
General Account - Non-Affiliates - U.S. Non-Affiliates											
64190.....	13-3191369....	04/01/2003	Allianz Life Insurance Company of New York.....	NY.....	OTH/G.....	.....0	.....133,257	.....0	.....0	.....0	.....0
62308.....	06-0303370....	01/01/1994	Connecticut General Life Insurance Company.....	CT.....	CO/I.....	.....506,704,855	.....33,653,357	.....0	.....1,926,091	.....0	.....0
62308.....	06-0303370....	10/01/1995	Connecticut General Life Insurance Company.....	CT.....	CO/I.....	.....51,700,675	.....21,323,515	.....0	.....100,000	.....0	.....0
81477.....	13-2699219....	04/01/2001	Union Security Life Insurance Company of New York.....	NY.....	ACO/I.....	.....0	.....5,652,899	.....489,708	.....0	.....0	.....0
0899999.	Total - General Account - Non-Affiliates - U.S. Non-Affiliates.....					.....558,405,530	.....60,763,028	.....489,708	.....2,026,091	.....0	.....0
1099999.	Total - General Account - Non-Affiliates.....					.....558,405,530	.....60,763,028	.....489,708	.....2,026,091	.....0	.....0
1199999.	Total - General Account.....					.....558,405,530	.....60,763,028	.....489,708	.....2,026,091	.....0	.....0
Separate Accounts - Non-Affiliates - U.S. Non-Affiliates											
81477.....	13-2699219....	04/01/2001	Union Security Life Insurance Company of New York.....	NY.....	MCO/I.....	.....0	.....0	.....3,792	.....0	.....7,437,224	.....0
1999999.	Total - Separate Accounts - Non-Affiliates - U.S. Non-Affiliates.....					.....0	.....0	.....3,792	.....0	.....7,437,224	.....0
2199999.	Total - Separate Accounts - Non-Affiliates.....					.....0	.....0	.....3,792	.....0	.....7,437,224	.....0
2299999.	Total - Separate Accounts.....					.....0	.....0	.....3,792	.....0	.....7,437,224	.....0
2399999.	Total U.S.....					.....558,405,530	.....60,763,028	.....493,500	.....2,026,091	.....7,437,224	.....0
9999999.	Total.....					.....558,405,530	.....60,763,028	.....493,500	.....2,026,091	.....7,437,224	.....0

SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Premiums	8 Unearned Premiums	9 Reserve Liability Other Than for Unearned Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
Non-Affiliates - U.S. Non-Affiliates											
0.....	AA-9995096...	04/01/1995	LDG Reinsurance Corporation Occupational Accident & Health Facility.....	MA.....	CO/G.....	.....0	.....0	.....8,144	.....19,015	.....0	.....0
0.....	AA-9995074...	07/01/1990	LDG Special Risk Reinsurance.....	MA.....	CO/G.....	.....(2)	.....0	.....65,554	.....308,037	.....0	.....0
0899999	Total - Non-Affiliates - U.S. Non-Affiliates.....					.....(2)	.....0	.....73,698	.....327,052	.....0	.....0
1099999	Total - Non-Affiliates.....					.....(2)	.....0	.....73,698	.....327,052	.....0	.....0
1199999	Total - U.S.....					.....(2)	.....0	.....73,698	.....327,052	.....0	.....0
9999999	Total.....					.....(2)	.....0	.....73,698	.....327,052	.....0	.....0

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
Life and Annuity - Affiliates - U.S. - Other						
70815.....	06-0838648....	01/01/2014	Hartford Life and Accident Insurance Company.....	CT.....	0	4,850,515
70815.....	06-0838648....	01/01/2014	Hartford Life and Accident Insurance Company.....	CT.....	0	8,543,233
0299999.	Total - Life and Annuity Affiliates - U.S. - Other.....				0	13,393,748
0399999.	Total - Life and Annuity Affiliates - U.S. - Total.....				0	13,393,748
0799999.	Total - Life and Annuity Affiliates.....				0	13,393,748
Life and Annuity - Non-Affiliates - U.S. Non-Affiliates						
60895.....	35-0145825....	07/01/1997	American United Life Insurance Company.....	IN.....	0	36
68365.....	04-2729166....	04/01/1999	AXA Corporate Solutions Life Reinsurance Company.....	DE.....	462,688	0
68365.....	04-2729166....	03/13/2000	AXA Corporate Solutions Life Reinsurance Company.....	DE.....	177,794	0
68365.....	04-2729166....	05/08/2000	AXA Corporate Solutions Life Reinsurance Company.....	DE.....	818	0
68365.....	04-2729166....	10/01/2000	AXA Corporate Solutions Life Reinsurance Company.....	DE.....	41,560	0
62345.....	47-0766667....	11/23/1993	Berkshire Hathaway Life Insurance Company of Nebraska.....	NE.....	0	24,149,007
62345.....	47-0766667....	03/28/1995	Berkshire Hathaway Life Insurance Company of Nebraska.....	NE.....	2,941,955	14,593,591
62308.....	06-0303370....	04/01/1996	Connecticut General Life Insurance Company.....	CT.....	2,739,529	0
68276.....	48-1024691....	07/01/1997	Employers Reassurance Corporation.....	KS.....	0	55
68276.....	48-1024691....	10/15/1999	Employers Reassurance Corporation.....	KS.....	0	1,176
68276.....	48-1024691....	12/01/1999	Employers Reassurance Corporation.....	KS.....	1,884,366	0
68276.....	48-1024691....	06/15/2001	Employers Reassurance Corporation.....	KS.....	0	1,678
68276.....	48-1024691....	06/15/2001	Employers Reassurance Corporation.....	KS.....	0	39
68276.....	48-1024691....	01/01/2002	Employers Reassurance Corporation.....	KS.....	0	80
68276.....	48-1024691....	01/01/2002	Employers Reassurance Corporation.....	KS.....	0	168
68276.....	48-1024691....	11/01/2002	Employers Reassurance Corporation.....	KS.....	0	348
68276.....	48-1024691....	12/01/2002	Employers Reassurance Corporation.....	KS.....	0	1,049
65676.....	35-0472300....	08/01/1998	Lincoln National Life Insurance Company (The).....	IN.....	449,774	15,873,543
66346.....	58-0828824....	04/01/1999	Munich American Reassurance Company.....	GA.....	105,164	0
68241.....	22-1211670....	01/02/2013	Prudential Insurance Company of America.....	NJ.....	0	41,025,926
93572.....	43-1235868....	03/01/2004	RGA Reinsurance Company.....	MO.....	0	62,734
87017.....	62-1003368....	12/01/1999	SCOR Global Life Reinsurance Company of Delaware.....	DE.....	1,884,366	0
87017.....	62-1003368....	01/01/2001	SCOR Global Life Reinsurance Company of Delaware.....	DE.....	388,440	5,059,162
87017.....	62-1003368....	03/01/2004	SCOR Global Life Reinsurance Company of Delaware.....	DE.....	0	3,259,349
68713.....	84-0499703....	12/01/1999	Security Life of Denver Insurance Company.....	CO.....	1,884,366	0
68713.....	84-0499703....	03/01/2002	Security Life of Denver Insurance Company.....	CO.....	129,743	2,733,153
82627.....	06-0839705....	08/01/1998	Swiss Re Life & Health America Inc.....	MO.....	97,286	23,116,563
82627.....	06-0839705....	01/01/2006	Swiss Re Life & Health America Inc.....	MO.....	0	4,537,462
0899999.	Total - Life and Annuity Non-Affiliates - U.S. Non-Affiliates.....				13,187,849	134,415,119
Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates						
00000.....	AA-3194154....	10/01/2002	Chubb Tempest Life Reinsurance Ltd.....	BMU.....	205,953	0
00000.....	AA-3194154....	06/02/2003	Chubb Tempest Life Reinsurance Ltd.....	BMU.....	543	0
00000.....	AA-3194154....	04/01/2004	Chubb Tempest Life Reinsurance Ltd.....	BMU.....	6,169	0
0999999.	Total - Life and Annuity Non-Affiliates - Non-U.S. Non-Affiliates.....				212,665	0
1099999.	Total - Life and Annuity Non-Affiliates.....				13,400,514	134,415,119
1199999.	Total - Life and Annuity.....				13,400,514	147,808,867
Accident and Health - Affiliates - U.S. - Other						
70815.....	06-0838648....	01/01/2014	Hartford Life and Accident Insurance Company.....	CT.....	0	3,693,156
70815.....	06-0838648....	01/01/2014	Hartford Life and Accident Insurance Company.....	CT.....	0	327,053
70815.....	06-0838648....	01/01/2014	Hartford Life and Accident Insurance Company.....	CT.....	0	13,767,771
1399999.	Total - Accident and Health Affiliates - U.S. - Other.....				0	17,787,980
1499999.	Total - Accident and Health Affiliates - U.S. - Total.....				0	17,787,980
1899999.	Total - Accident and Health Affiliates.....				0	17,787,980
Accident and Health - Non-Affiliates - U.S. Non-Affiliates						
60488.....	25-0598210....	09/01/2006	American General Life Insurance Company.....	TX.....	15,294	0
69515.....	34-0977231....	10/01/2001	MedAmerica Insurance Company.....	PA.....	73,741	0
66346.....	58-0828824....	02/01/2001	Munich American Reassurance Company.....	GA.....	188,678	0
66346.....	58-0828824....	02/01/2008	Munich American Reassurance Company.....	GA.....	117,660	0
19445.....	25-0687550....	07/01/2002	National Union Fire Insurance Company of Pittsburgh, Pa.....	PA.....	112,752	0
66281.....	52-0419790....	07/01/2003	Transamerica Premier Life Insurance Company.....	IA.....	0	113,000
61425.....	36-0792925....	12/01/1985	Trustmark Insurance Company.....	IL.....	0	293,253
61425.....	36-0792925....	01/01/1999	Trustmark Insurance Company.....	IL.....	0	35,995
39845.....	48-0921045....	03/01/1998	Westport Insurance Corporation.....	MO.....	900	0
1999999.	Total - Accident and Health Non-Affiliates - U.S. Non-Affiliates.....				509,026	442,248
2199999.	Total - Accident and Health Non-Affiliates.....				509,026	442,248
2299999.	Total - Accident and Health.....				509,026	18,230,228
2399999.	Total U.S.....				13,696,875	166,039,095
2499999.	Total Non-U.S.....				212,665	0
9999999.	Total.....				13,909,540	166,039,095

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities
Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount In Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
General Account - Authorized - Affiliates - U.S. - Other														
70815	06-0838648	10/12/2001	Hartford Life and Accident Insurance Company	CT	CO/G	FL	0	0	65,183,737	(89,677,990)	0	0	0	0
70815	06-0838648	01/01/2014	Hartford Life and Accident Insurance Company	CT	CO/G	OL	1,567,782,862	26,438,650	30,629,416	21,389,746	0	0	0	0
70815	06-0838648	01/01/2014	Hartford Life and Accident Insurance Company	CT	CO/G	OL	0	133,257	147,807	0	0	0	0	0
70815	06-0838648	01/01/2014	Hartford Life and Accident Insurance Company	CT	CO/G	OL	675,414,566	2,041,835	2,533,173	8,378,055	0	0	0	0
0299999	Total - General Account - Authorized - Affiliates - U.S. - Other						2,243,197,428	28,613,742	98,494,133	(59,910,189)	0	0	0	0
0399999	Total - General Account - Authorized - Affiliates - U.S. - Total						2,243,197,428	28,613,742	98,494,133	(59,910,189)	0	0	0	0
0799999	Total - General Account - Authorized - Affiliates						2,243,197,428	28,613,742	98,494,133	(59,910,189)	0	0	0	0
General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates														
60895	35-0145825	07/01/1997	American United Life Insurance Company	IN	YRT/I	OL	39,940	1,333	1,208	759	0	0	0	0
68365	04-2729166	04/01/1999	AXA Corporate Solutions Life Reinsurance Company	DE	YRT/I	VGAA	0	11,716,520	16,088,466	1,856,623	0	0	0	0
68365	04-2729166	03/13/2000	AXA Corporate Solutions Life Reinsurance Company	DE	YRT/I	VGAA	0	1,867,769	2,282,153	180,902	0	0	0	0
68365	04-2729166	05/08/2000	AXA Corporate Solutions Life Reinsurance Company	DE	YRT/I	VGAA	0	1,017,555	1,359,851	179,686	0	0	0	0
68365	04-2729166	10/01/2000	AXA Corporate Solutions Life Reinsurance Company	DE	YRT/I	VGAA	0	353,006	472,610	419,355	0	0	0	0
62345	47-0766667	11/23/1993	Berkshire Hathaway Life Insurance Company of Nebraska	NE	OTH/G	OL	2,743,298,619	2,368,436	2,275,605	22,129,372	0	0	0	35,369,662
62345	47-0766667	11/23/1993	Berkshire Hathaway Life Insurance Company of Nebraska	NE	OTH/I	OL	1,588,568,342	913,334	862,883	5,155,419	0	0	0	4,422,888
62345	47-0766667	12/30/1993	Berkshire Hathaway Life Insurance Company of Nebraska	NE	YRT/G	OL	27,807,255	0	0	298,217	0	0	0	0
62345	47-0766667	12/30/1993	Berkshire Hathaway Life Insurance Company of Nebraska	NE	YRT/G	OL	27,807,255	0	0	298,217	0	0	0	0
62345	47-0766667	03/28/1995	Berkshire Hathaway Life Insurance Company of Nebraska	NE	OTH/G	OL	1,046,602,797	675,021	717,428	5,812,357	0	0	0	11,953,907
62345	47-0766667	03/28/1995	Berkshire Hathaway Life Insurance Company of Nebraska	NE	OTH/I	OL	3,070,382,296	2,273,119	2,166,015	17,482,267	0	0	0	8,287,264
62308	06-0303370	04/01/1996	Connecticut General Life Insurance Company	CT	YRT/I	VGAA	0	86,698,529	91,956,608	4,653,806	0	0	0	0
68276	48-1024691	07/01/1997	Employers Reassurance Corporation	KS	YRT/I	OL	59,911	2,000	1,812	921	0	0	0	0
68276	48-1024691	10/15/1999	Employers Reassurance Corporation	KS	YRT/I	OL	2,891,567	43,481	55,700	2,797	0	0	0	0
68276	48-1024691	12/01/1999	Employers Reassurance Corporation	KS	YRT/I	OL	9,884,901	0	0	1,268	0	0	0	0
68276	48-1024691	01/01/2001	Employers Reassurance Corporation	KS	CO/G	FL	0	139,701,937	135,614,182	0	0	0	0	0
68276	48-1024691	06/15/2001	Employers Reassurance Corporation	KS	YRT/I	OL	3,787,444	59,282	55,242	47,980	0	0	0	0
68276	48-1024691	06/15/2001	Employers Reassurance Corporation	KS	YRT/I	OL	1,364,135	19,678	17,166	5,731	0	0	0	0
68276	48-1024691	01/01/2002	Employers Reassurance Corporation	KS	YRT/I	OL	2,776,251	14,569	12,084	1,877	0	0	0	0
68276	48-1024691	01/01/2002	Employers Reassurance Corporation	KS	YRT/I	OL	5,809,306	79,357	66,514	16,472	0	0	0	0
68276	48-1024691	11/01/2002	Employers Reassurance Corporation	KS	YRT/I	OL	928,444	28,189	25,468	14,452	0	0	0	0
68276	48-1024691	12/01/2002	Employers Reassurance Corporation	KS	YRT/I	OL	1,762,792	24,950	22,635	18,880	0	0	0	0
91642	06-1016329	05/01/2012	Forethought Life Insurance Company	IN	MCO/I	OA	0	0	0	81,791	0	0	10,977,022	0
86258	13-2572994	03/27/2003	General Re Life Corporation	CT	YRT/I	OL	22,242,402	0	0	140,331	0	0	0	0
88340	59-2859797	03/27/2003	Hannover Life Reassurance Company of America	FL	YRT/I	OL	1,578,224	0	0	12,455	0	0	0	0
65676	35-0472300	04/01/1985	Lincoln National Life Insurance Company	IN	YRT/I	OL	0	0	2,753	(689)	0	0	0	0
65676	35-0472300	08/01/1998	Lincoln National Life Insurance Company (The)	IN	OTH/G	OL	1,474,486,629	1,272,707	1,236,517	11,009,459	0	0	0	19,999,374
65676	35-0472300	08/01/1998	Lincoln National Life Insurance Company (The)	IN	OTH/I	OL	2,970,116,275	1,974,006	1,893,416	10,905,673	0	0	0	14,246,110
65676	35-0472300	12/01/1999	Lincoln National Life Insurance Company (The)	IN	YRT/I	OL	7,676,092	0	0	(21,134)	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities
Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount In Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance	
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year			
65935	04-1590850	01/01/2013	Massachusetts Mutual Life Insurance Company	MA	ACO/G	FL	0	8,585,830,139	8,554,035,208	458,641,006	0	0	0	0	
66346	58-0828824	04/01/1999	Munich American Reassurance Company	GA	YRT/I	VGAA	0	1,842,303	1,968,615	148,932	0	0	0	0	
66346	58-0828824	08/01/2012	Munich American Reassurance Company	GA	YRT/G	OL	185,487,321	0	0	253,972	0	0	0	0	
68241	22-1211670	01/02/2013	Prudential Insurance Company of America	NJ	CO/I	AXXX	5,484,617,460	1,008,867,630	920,969,277	62,994,978	0	0	0	0	
68241	22-1211670	01/02/2013	Prudential Insurance Company of America	NJ	CO/I	OL	4,364,802,064	1,173,964,297	1,220,816,997	58,045,088	0	0	0	0	
68241	22-1211670	01/02/2013	Prudential Insurance Company of America	NJ	CO/I	XXXL	5,077,893,517	91,997,599	85,718,848	8,256,925	0	0	0	0	
93572	43-1235868	03/27/2003	RG A Reinsurance Company	MO	YRT/I	OL	133,203,260	0	0	1,744,058	0	0	0	0	
93572	43-1235868	03/01/2004	RG A Reinsurance Company	MO	OTH/G	OL	103,610,567	34,319	32,346	349,957	0	0	0	(307)	
93572	43-1235868	03/01/2004	RG A Reinsurance Company	MO	YRT/I	OL	39,010,852	0	0	400,809	0	0	0	0	
87017	62-1003368	12/01/1999	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	7,676,092	0	0	744	0	0	0	0	
87017	62-1003368	01/01/2001	SCOR Global Life Reinsurance Company of Delaware	DE	OTH/G	OL	620,676,386	459,603	436,560	4,687,063	0	0	0	9,154,174	
87017	62-1003368	01/01/2001	SCOR Global Life Reinsurance Company of Delaware	DE	OTH/I	OL	26,818,430	27,539	24,904	(45,590)	0	0	0	-	
87017	62-1003368	03/01/2004	SCOR Global Life Reinsurance Company of Delaware	DE	OTH/G	OL	500,876,082	329,064	305,513	2,419,113	0	0	0	7,098,645	
87017	62-1003368	03/01/2004	SCOR Global Life Reinsurance Company of Delaware	DE	OTH/I	OL	15,095,664	(6,914)	(3,878)	14,741	0	0	0	(115,667)	
87017	62-1003368	03/01/2004	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	2,543,743	0	0	7,746	0	0	0	0	
68713	84-0499703	12/01/1999	Security Life of Denver Insurance Company	CO	YRT/I	OL	29,582,984	0	0	68,553	0	0	0	0	
68713	84-0499703	03/01/2002	Security Life of Denver Insurance Company	CO	OTH/G	OL	335,579,825	276,076	256,812	2,062,983	0	0	0	6,902,511	
68713	84-0499703	03/01/2002	Security Life of Denver Insurance Company	CO	OTH/I	OL	17,110,813	18,055	16,329	(38,472)	0	0	0	-	
68713	84-0499703	03/27/2003	Security Life of Denver Insurance Company	CO	YRT/I	OL	114,526,217	0	0	786,077	0	0	0	0	
68713	84-0499703	03/01/2004	Security Life of Denver Insurance Company	CO	YRT/I	OL	7,138,632	0	0	28,754	0	0	0	0	
82627	06-0839705	04/01/1985	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	0	0	2,036	0	0	0	0	0	
82627	06-0839705	08/01/1998	Swiss Re Life & Health America Inc.	MO	OTH/G	OL	2,889,488,817	2,677,846	2,530,717	17,750,712	0	0	0	37,041,293	
82627	06-0839705	08/01/1998	Swiss Re Life & Health America Inc.	MO	OTH/I	OL	2,996,934,705	2,001,547	1,918,320	10,884,415	0	0	0	14,241,466	
82627	06-0839705	12/01/1999	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	45,190,522	0	0	177,155	0	0	0	0	
82627	06-0839705	03/27/2003	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	18,455,741	0	0	106,638	0	0	0	0	
82627	06-0839705	03/01/2004	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	132,119,087	0	0	573,631	0	0	0	0	
82627	06-0839705	01/01/2006	Swiss Re Life & Health America Inc.	MO	OTH/G	OL	1,799,373,932	701,984	663,118	5,281,748	0	0	0	19,768,021	
82627	06-0839705	01/01/2006	Swiss Re Life & Health America Inc.	MO	OTH/I	OL	124,535,238	96,391	86,276	249,423	0	0	0	1,180,632	
82627	06-0839705	07/24/2008	Swiss Re Life & Health America Inc.	MO	CO/I	VGAA	0	1,293,957	1,484,424	6,133,148	0	0	0	0	
70688	36-6071399	08/01/2002	Transamerica Financial Life Insurance Company	NY	CO/I	VGAA	0	532,745	685,368	1,426,707	0	0	0	0	
70688	36-6071399	03/01/2004	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	50,753,413	0	0	538,667	0	0	0	0	
0899999	Total - General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates							38,132,972,241	11,122,048,958	11,049,134,106	724,654,925	0	0	10,977,022	189,549,973
1099999	Total - General Account - Authorized - Non-Affiliates							38,132,972,241	11,122,048,958	11,049,134,106	724,654,925	0	0	10,977,022	189,549,973
1199999	Total - General Account - Authorized							40,376,169,669	11,150,662,700	11,147,628,239	664,744,736	0	0	10,977,022	189,549,973

43.1

General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates

00000	AA-3194154	10/01/2002	Chubb Tempest Life Reinsurance Ltd.	BMU	YRT/I	VGAA	0	0	3,644,775	3,252,880	0	0	0	0
00000	AA-3194154	06/02/2003	Chubb Tempest Life Reinsurance Ltd.	BMU	YRT/I	VGAA	0	0	291,047	671,851	0	0	0	0
00000	AA-3194154	04/01/2004	Chubb Tempest Life Reinsurance Ltd.	BMU	YRT/I	VGAA	0	0	1,225,212	2,066,751	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities
Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount In Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
00000	AA-1560016	11/01/1998	Swiss Re Life and Health Canada	CAN	ACO/I	OA	0	0	0	(5,687)	0	0	0	0
2099999	Total - General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates						0	0	5,161,034	5,985,795	0	0	0	0
2199999	Total - General Account - Unauthorized - Non-Affiliates						0	0	5,161,034	5,985,795	0	0	0	0
2299999	Total - General Account - Unauthorized						0	0	5,161,034	5,985,795	0	0	0	0
3499999	Total - General Account - Authorized, Unauthorized and Certified						40,376,169,669	11,150,662,700	11,152,789,273	670,730,531	0	0	10,977,022	189,549,973
Separate Accounts - Authorized - Non-Affiliates - U.S. Non-Affiliates														
91642	06-1016329	05/01/2012	Forethought Life Insurance Company	IN	MCO/I	OA	0	0	0	0	0	0	21,942,820	0
65935	04-1590850	01/01/2013	Massachusetts Mutual Life Insurance Company	MA	AMCO/G	VSAA	0	0	0	930,198,567	0	0	22,440,043,030	0
68241	22-1211670	01/02/2013	Prudential Insurance Company of America	NJ	MCO/I	OL	5,326,599,430	0	0	28,635,074	0	0	1,134,467,383	0
4299999	Total - Separate Accounts - Authorized - Non-Affiliates - U.S. Non-Affiliates						5,326,599,430	0	0	958,833,641	0	0	23,596,453,233	0
4499999	Total - Separate Accounts - Authorized - Non-Affiliates						5,326,599,430	0	0	958,833,641	0	0	23,596,453,233	0
4599999	Total - Separate Accounts - Authorized						5,326,599,430	0	0	958,833,641	0	0	23,596,453,233	0
6899999	Total - Separate Accounts - Authorized, Unauthorized and Certified						5,326,599,430	0	0	958,833,641	0	0	23,596,453,233	0
6999999	Total U.S.						45,702,769,099	11,150,662,700	11,147,628,239	1,623,578,377	0	0	23,607,430,255	189,549,973
7099999	Total Non-U.S.						0	0	5,161,034	5,985,795	0	0	0	0
9999999	Total						45,702,769,099	11,150,662,700	11,152,789,273	1,629,564,172	0	0	23,607,430,255	189,549,973

43.2

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Premiums	9 Unearned Premiums (Estimated)	10 Reserve Credit Taken Other Than for Unearned Premiums	Outstanding Surplus Relief		13 Modified Coinsurance Reserve	14 Funds Withheld Under Coinsurance	
										11 Current Year	12 Prior Year			
General Account - Authorized - Affiliates - U.S. - Other														
70815....	06-0838648....	.01/01/2014	Hartford Life and Accident Insurance Company.....	CT.....	CO/G.....	A.....	.....994,121	.....8,912	.....0	.....0	.....0	.....0	.....0
70815....	06-0838648....	.01/01/2014	Hartford Life and Accident Insurance Company.....	CT.....	CO/G.....	A.....	.....8,541,296	.....2,390,432	.....880,283	.....0	.....0	.....0	.....0
70815....	06-0838648....	.01/01/2014	Hartford Life and Accident Insurance Company.....	CT.....	CO/G.....	LTDI.....	.....22,185,109	.....192,217	.....273,649,312	.....0	.....0	.....0	.....0
70815....	06-0838648....	.01/01/2014	Hartford Life and Accident Insurance Company.....	CT.....	CO/G.....	LTDI.....	.....4,962,897	.....1,339,732	.....19,406,652	.....0	.....0	.....0	.....0
70815....	06-0838648....	.01/01/2014	Hartford Life and Accident Insurance Company.....	CT.....	CO/G.....	MS.....	.....28,071,275	.....157,992	.....0	.....0	.....0	.....0	.....0
70815....	06-0838648....	.01/01/2014	Hartford Life and Accident Insurance Company.....	CT.....	CO/G.....	OH.....	.....14,428,994	.....1,441,840	.....0	.....0	.....0	.....0	.....0
70815....	06-0838648....	.01/01/2014	Hartford Life and Accident Insurance Company.....	CT.....	CO/G.....	OM.....	.....10,324	.....0	.....0	.....0	.....0	.....0	.....0
70815....	06-0838648....	.01/01/2014	Hartford Life and Accident Insurance Company.....	CT.....	CO/G.....	STDI.....	.....17,698,393	.....1,959,340	.....2,534,222	.....0	.....0	.....0	.....0
70815....	06-0838648....	.01/01/2014	Hartford Life and Accident Insurance Company.....	CT.....	OTH/G.....	STDI.....	.....(2)	.....0	.....73,698	.....0	.....0	.....0	.....0
0299999.	Total - General Account - Authorized - Affiliates - U.S. - Other.....						96,892,4067,490,465296,544,1670000
0399999.	Total - General Account - Authorized - Affiliates - U.S. - Total.....						96,892,4067,490,465296,544,1670000
0799999.	Total - General Account - Authorized - Affiliates.....						96,892,4067,490,465296,544,1670000
General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates														
60488....	25-0598210....	.09/01/2006	American General Life Insurance Company.....	TX.....	YRT/G.....	A.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0
69515....	34-0977231....	.10/01/2001	MedAmerica Insurance Company.....	PA.....	CO/G.....	LTC.....	.....2,773,692	.....0	.....72,412,495	.....0	.....0	.....0	.....0
66346....	58-0828824....	.02/01/2001	Munich American Reassurance Company.....	GA.....	YRT/G.....	LTDI.....	.....0	.....0	.....4,209,304	.....0	.....0	.....0	.....0
66346....	58-0828824....	.02/01/2008	Munich American Reassurance Company.....	GA.....	YRT/G.....	LTDI.....	.....206,116	.....0	.....5,121,603	.....0	.....0	.....0	.....0
66346....	58-0828824....	.08/01/2012	Munich American Reassurance Company.....	GA.....	YRT/G.....	A.....	.....4,337	.....0	.....0	.....0	.....0	.....0	.....0
19445....	25-0687550....	.07/01/2002	National Union Fire Insurance Company of Pittsburgh, Pa.....	PA.....	YRT/G.....	A.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0
19445....	25-0687550....	.06/01/2003	National Union Fire Insurance Company of Pittsburgh, Pa.....	PA.....	OTH/G.....	SD.....	.....23,345	.....0	.....340,000	.....0	.....0	.....0	.....0
93572....	43-1235868....	.09/01/2009	RGA Reinsurance Company.....	MO.....	YRT/G.....	A.....	.....(78,416)	.....0	.....0	.....0	.....0	.....0	.....0
66281....	52-0419790....	.07/01/2003	Transamerica Premier Life Insurance Company.....	IA.....	CO/G.....	MS.....	.....257,553	.....0	.....0	.....0	.....0	.....0	.....0
61425....	36-0792925....	.12/01/1985	Trustmark Insurance Company.....	IL.....	CO/I.....	OH.....	.....32,221	.....10,081	.....90,010	.....0	.....0	.....0	.....0
61425....	36-0792925....	.01/01/1999	Trustmark Insurance Company.....	IL.....	CO/I.....	LTDI.....	.....834,010	.....181,553	.....9,740,163	.....0	.....0	.....0	.....0
39845....	48-0921045....	.03/01/1998	Westport Insurance Corporation.....	MO.....	YRT/G.....	LTDI.....	.....0	.....0	.....807,059	.....0	.....0	.....0	.....0
0899999.	Total - General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates.....						4,052,859191,63492,720,6340000
1099999.	Total - General Account - Authorized - Non-Affiliates.....						4,052,859191,63492,720,6340000
1199999.	Total - General Account - Authorized.....						100,945,2657,682,099389,264,8010000
3499999.	Total - General Account - Authorized, Unauthorized and Certified.....						100,945,2657,682,099389,264,8010000
6999999.	Total - U.S.....						100,945,2657,682,099389,264,8010000
9999999.	Total.....						100,945,2657,682,099389,264,8010000

SCHEDULE S - PART 4
Reinsurance Ceded To Unauthorized Companies

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total (Cols. 5 + 6 + 7)	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Miscellaneous Balances (Credit)	Sum of Cols. 9 + 11 + 12 + 13 + 14 But Not in Excess of Col. 8
General Account - Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates														
00000.....	AA-3194154	.10/01/2002	Chubb Tempest Life Reinsurance Ltd.....	.....0	.....205,953	.....0	.....205,953	.....0	0.....	.....7,145,318	.....0	.....0	.....0	.....205,953
00000.....	AA-3194154	.06/02/2003	Chubb Tempest Life Reinsurance Ltd.....	.....0	.....543	.....0	.....543	.....0	0.....	.....543	.....0	.....0	.....0	.....543
00000.....	AA-3194154	.04/01/2004	Chubb Tempest Life Reinsurance Ltd.....	.....0	.....6,169	.....0	.....6,169	.....0	0.....	.....6,169	.....0	.....0	.....0	.....6,169
00000.....	AA-1560016	.11/01/1998	Swiss Re Life and Health Canada.....	.....0	.....0	.....0	.....0	.....0	0.....	.....0	.....0	.....0	.....0	.....0
0999999.	Total - General Account - Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates.....			.....0	.....212,665	.....0	.....212,665	.....0	XXX.....	.....7,152,030	.....0	.....0	.....0	.....212,665
1099999.	Total - General Account - Life and Annuity.....			.....0	.....212,665	.....0	.....212,665	.....0	XXX.....	.....7,152,030	.....0	.....0	.....0	.....212,665
1199999.	Total - General Account - Life and Annuity.....			.....0	.....212,665	.....0	.....212,665	.....0	XXX.....	.....7,152,030	.....0	.....0	.....0	.....212,665
2399999.	Total - General Account.....			.....0	.....212,665	.....0	.....212,665	.....0	XXX.....	.....7,152,030	.....0	.....0	.....0	.....212,665
3699999.	Total - Non-U.S.....			.....0	.....212,665	.....0	.....212,665	.....0	XXX.....	.....7,152,030	.....0	.....0	.....0	.....212,665
9999999.	Total.....			.....0	.....212,665	.....0	.....212,665	.....0	XXX.....	.....7,152,030	.....0	.....0	.....0	.....212,665

SCHEDULE S - PART 5

Reinsurance Ceded to Certified Reinsurers as of December 31, Current Year (000 Omitted)

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domi- ciliary Juris- diction	6 Certi- fied Rein- surer Rating 1 thru 6)	7 Effective Date of Certified Reinsurer Rating	8 Percent Collateral Required for Full Credit (0% - 100%)	9 Reserve Credit Taken	10 Paid and Unpaid Losses Recoverable (Debit)	11 Other Debits	12 Total Recoverable Reserve Credit Taken (Cols. 9 + 10 + 11)	13 Miscellaneous Balances (Credit)	14 Net Obligation Subject to Collateral (Col. 12 - 13)	15 Dollar Amount of Collateral Required for Full Credit (Col. 14 x Col. 8)	Collateral						23 Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	24 Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to Exceed 100%)	25 Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	26 Liability for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 14 - Col. 25)	
															16 Multiple Beneficiary Trust	17 Letters of Credit	18 Issuing or Confirming Bank Reference Number (a)	19 Trust Agreements	20 Funds Deposited by and Withheld from Reinsurers	21 Other					22 Total Collateral Provided (Cols. 16 + 17 + 19 + 20 + 21)
NONE																									

SCHEDULE S - PART 6Five-Year Exhibit of Reinsurance Ceded Business
(000 Omitted)

	1 2016	2 2015	3 2014	4 2013	5 2012
A. OPERATIONS ITEMS					
1. Premiums and annuity considerations for life and accident and health contracts.....	1,730,509	973,562	2,502,475	10,149,754	464,230
2. Commissions and reinsurance expense allowances.....	16,069	43,819	38,544	434,712	35,303
3. Contract claims.....	549,129	589,673	601,858	635,225	355,147
4. Surrender benefits and withdrawals for life contracts.....	190,986	(2,541,880)	(281,999)	(4,147,888)	(65,634)
5. Dividends to policyholders.....	0	0	0	(10,600)	(12,964)
6. Reserve adjustments on reinsurance ceded.....	(1,822,254)	(1,297,945)	(1,895,995)	(2,356,764)	(10,917)
7. Increase in aggregate reserves for life and accident and health contracts.....	(30,052)	(744,513)	(8,032)	(11,329)	(7,459)
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected.....	(108,770)	(95,212)	(106,914)	(101,613)	38,097
9. Aggregate reserves for life and accident and health contracts.....	8,428,078	8,350,368	9,109,594	9,168,337	1,807,318
10. Liability for deposit-type contracts.....	3,111,850	3,222,383	3,541,407	4,124,000	0
11. Contract claims unpaid.....	166,039	153,584	170,866	151,867	105,654
12. Amounts recoverable on reinsurance.....	13,910	11,492	14,752	16,244	19,820
13. Experience rating refunds due or unpaid.....	0	118,865	133,976	126,397	136,353
14. Policyholders' dividends (not included in Line 10).....	0	0	0	0	0
15. Commissions and reinsurance expense allowances due.....	0	0	0	0	0
16. Unauthorized reinsurance offset.....	0	431	513	755	1,034
17. Offset for reinsurance with certified reinsurers.....	0	0	0	0	0
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18. Funds deposited by and withheld from (F).....	0	0	0	0	0
19. Letters of credit (L).....	0	5,820	0	1,519	1,495
20. Trust agreements (T).....	7,152	2,001	1,968	1,956	5,098
21. Other (O).....	0	0	0	0	0
D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22. Multiple beneficiary trust.....	0	0	0	0	0
23. Funds deposited by and withheld from (F).....	0	0	0	0	0
24. Letters of credit (L).....	0	0	0	0	0
25. Trust agreements (T).....	0	0	0	0	0
26. Other (O).....	0	0	0	0	0

HARTFORD LIFE INSURANCE COMPANY

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

	1 As Reported (Net of Ceded)	2 Restatement Adjustments	3 Restated (Gross of Ceded)
ASSETS (Page 2, Col. 3)			
1. Cash and invested assets (Line 12).....	20,104,543,547	0	20,104,543,547
2. Reinsurance (Line 16).....	147,963,846	0	147,963,846
3. Premiums and considerations (Line 15).....	70,887	(108,770,292)	(108,699,405)
4. Net credit for ceded reinsurance.....	XXX	8,708,443,619	8,708,443,619
5. All other admitted assets (balance).....	795,778,514	0	795,778,514
6. Total assets excluding Separate Accounts (Line 26).....	21,048,356,794	8,599,673,327	29,648,030,121
7. Separate Account assets (Line 27).....	90,401,470,063	0	90,401,470,063
8. Total assets (Line 28).....	111,449,826,857	8,599,673,327	120,049,500,184
LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9. Contract reserves (Lines 1 and 2).....	11,891,636,445	8,433,634,232	20,325,270,677
10. Liability for deposit-type contracts (Line 3).....	2,492,724,274	0	2,492,724,274
11. Claim reserves (Line 4).....	157,780,484	166,039,095	323,819,579
12. Policyholder dividends/reserves (Lines 5 through 7).....	1,653,778	0	1,653,778
13. Premium & annuity considerations received in advance (Line 8).....	0	0	0
14. Other contract liabilities (Line 9).....	573,313,454	0	573,313,454
15. Reinsurance in unauthorized companies (Line 24.02 minus inset amount).....	0	0	0
16. Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount).....	0	0	0
17. Reinsurance with certified reinsurers (Line 24.02 inset amount).....	0	0	0
18. Funds held under reinsurance treaties with certified reinsurers (Line 24.03 inset amount).....	0	0	0
19. All other liabilities (balance).....	1,533,212,392	0	1,533,212,392
20. Total liabilities excluding Separate Accounts (Line 26).....	16,650,320,827	8,599,673,327	25,249,994,154
21. Separate Account liabilities (Line 27).....	90,401,597,400	0	90,401,597,400
22. Total liabilities (Line 28).....	107,051,918,228	8,599,673,327	115,651,591,555
23. Capital & surplus (Line 38).....	4,397,908,629	XXX	4,397,908,629
24. Total liabilities, capital & surplus (Line 39).....	111,449,826,857	8,599,673,327	120,049,500,184
NET CREDIT FOR CEDED REINSURANCE			
25. Contract reserves.....	8,433,634,232		
26. Claim reserves.....	166,039,095		
27. Policyholder dividends/reserves.....	0		
28. Premium & annuity considerations received in advance.....	0		
29. Liability for deposit-type contracts.....	0		
30. Other contract liabilities.....	0		
31. Reinsurance ceded assets.....	0		
32. Other ceded reinsurance recoverables.....	0		
33. Total ceded reinsurance recoverables.....	8,599,673,327		
34. Premiums and considerations.....	(108,770,292)		
35. Reinsurance in unauthorized companies.....	0		
36. Funds held under reinsurance treaties with unauthorized reinsurers.....	0		
37. Reinsurance with certified reinsurers.....	0		
38. Funds held under reinsurance treaties with certified reinsurers.....	0		
39. Other ceded reinsurance payables/offsets.....	0		
40. Total ceded reinsurance payables/offsets.....	(108,770,292)		
41. Total net credit for ceded reinsurance.....	8,708,443,619		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

Table with columns for States, Life Contracts, Direct Business Only, and Total. Rows list states from Alabama to Wyoming, plus various territories and subtotals.

DETAILS OF WRITE-INS

Table detailing write-ins for lines 58001 through 9499, including sub-totals for overflow pages.

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

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

Individual Life Premium, Annuity Considerations and Other Considerations are allocated to the jurisdictions based on the residence of the policyholder, insured or payor. Group Life and Group Accident & Health Premiums are allocated to the jurisdictions based on the residence or worksite location of the insureds. A group policy covering less than 500 lives may be allocated to the jurisdiction where the greatest number of members reside or are employed or to the situs of the contract.

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

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

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.	Direct Business Only					
	1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama.....AL	596,476	1,472,902	35,410	3,441	48,844,996	50,953,225
2. Alaska.....AK	98,284	551,988	24,182	6,883	6,899,815	7,581,152
3. Arizona.....AZ	1,364,363	2,687,775	99,161	6,883	29,381,663	33,539,845
4. Arkansas.....AR	615,458	1,031,300	43,971	0	8,842,877	10,533,606
5. California.....CA	8,763,339	21,989,225	1,078,173	94,636	278,655,871	310,581,244
6. Colorado.....CO	1,449,511	2,457,685	101,568	12,045	19,359,200	23,380,009
7. Connecticut.....CT	3,375,069	(9,415,790)	401,349	17,207	46,244,707	40,622,542
8. Delaware.....DE	723,011	202,425	18,140	0	7,377,099	8,320,675
9. District of Columbia.....DC	207,667	968,772	26,444	0	4,343,478	5,546,361
10. Florida.....FL	8,517,372	13,675,075	513,681	39,575	155,924,911	178,670,614
11. Georgia.....GA	1,928,049	1,173,749	180,975	12,045	83,015,467	86,310,285
12. Hawaii.....HI	1,241,976	758,798	41,268	1,961,544	9,075,674	13,079,260
13. Idaho.....ID	199,175	209,532	24,925	6,883	3,402,630	3,843,145
14. Illinois.....IL	2,753,355	8,650,360	749,411	18,927	61,531,671	73,703,724
15. Indiana.....IN	985,909	2,693,626	133,597	251,215	24,763,472	28,827,819
16. Iowa.....IA	1,681,794	2,123,201	59,028	0	24,686,160	28,550,183
17. Kansas.....KS	767,747	1,372,212	54,211	1,721	15,599,403	17,795,294
18. Kentucky.....KY	298,193	1,323,105	58,080	10,324	31,446,045	33,135,747
19. Louisiana.....LA	1,249,842	3,496,296	68,632	0	39,206,827	44,021,597
20. Maine.....ME	344,954	734,034	37,472	0	17,632,926	18,749,386
21. Maryland.....MD	2,106,979	3,696,241	207,609	10,324	55,783,736	61,804,889
22. Massachusetts.....MA	1,789,231	2,108,863	1,923,587	6,883	43,602,049	49,430,613
23. Michigan.....MI	1,699,822	4,629,819	222,897	27,530	45,824,542	52,404,610
24. Minnesota.....MN	7,569,118	4,177,670	226,391	36,134	56,503,029	68,512,342
25. Mississippi.....MS	420,911	623,306	31,430	1,721	11,035,206	12,112,574
26. Missouri.....MO	1,005,178	3,230,012	98,610	3,441	31,874,798	36,212,039
27. Montana.....MT	197,227	300,736	11,803	1,721	6,038,557	6,550,044
28. Nebraska.....NE	217,036	848,159	51,751	10,324	7,288,648	8,415,918
29. Nevada.....NV	654,033	608,383	78,169	15,486	47,994,921	49,350,992
30. New Hampshire.....NH	389,008	2,017,211	250,110	12,045	6,726,402	9,394,776
31. New Jersey.....NJ	8,814,082	6,678,113	12,166,115	8,603	91,254,016	118,920,929
32. New Mexico.....NM	495,883	347,952	44,811	10,324	3,109,858	4,008,828
33. New York.....NY	99,972,394	29,095,951	22,485,469	8,603	93,421,011	244,983,428
34. North Carolina.....NC	3,294,899	10,381,883	483,015	8,603	43,583,261	57,751,661
35. North Dakota.....ND	205,708	407,186	11,313	0	17,631,901	18,256,108
36. Ohio.....OH	3,248,152	5,086,496	233,387	29,251	54,808,573	63,405,859
37. Oklahoma.....OK	1,008,128	1,322,504	61,113	1,721	13,602,976	15,996,442
38. Oregon.....OR	553,243	2,312,240	44,270	8,603	14,309,285	17,227,641
39. Pennsylvania.....PA	4,243,942	8,591,780	441,549	12,045	16,243,502	29,532,817
40. Rhode Island.....RI	184,043	817,147	45,133	0	4,167,750	5,214,073
41. South Carolina.....SC	10,915,556	2,781,534	173,836	0	29,410,347	43,281,273
42. South Dakota.....SD	127,531	401,531	41,227	0	5,114,805	5,685,094
43. Tennessee.....TN	975,942	2,308,093	456,042	8,603	49,520,414	53,269,094
44. Texas.....TX	5,548,318	8,985,646	683,209	13,765	186,180,445	201,411,383
45. Utah.....UT	399,839	1,107,687	90,663	6,883	12,995,959	14,601,031
46. Vermont.....VT	367,476	551,814	76,627	0	10,359,565	11,355,481
47. Virginia.....VA	4,953,365	7,798,490	218,781	8,603	49,913,314	62,892,553
48. Washington.....WA	1,332,913	5,310,016	100,811	5,162	5,513,547	12,262,448
49. West Virginia.....WV	311,644	1,142,143	18,857	0	24,936,170	26,408,814
50. Wisconsin.....WI	1,043,560	3,564,690	275,946	70,547	2,951,951	7,906,694
51. Wyoming.....WY	109,188	204,502	8,246	3,441	3,909,493	4,234,870
52. American Samoa.....AS	0	0	0	0	0	0
53. Guam.....GU	921	0	0	0	14,325	15,246
54. Puerto Rico.....PR	18,018	0	79,503	0	33,015	130,536
55. US Virgin Islands.....VI	992	0	2,127	0	32,689	35,808
56. Northern Mariana Islands.....MP	0	0	0	0	0	0
57. Canada.....CAN	2,252,116	0	1,570	0	88,893	2,342,579
58. Aggregate Other Alien.....OT	326,068	(24,829)	0	0	0	301,239
59. Totals.....	203,914,012	179,569,237	45,095,652	2,773,692	1,962,013,844	2,393,366,437

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

NORTH AMERICAN PROPERTY/CASUALTY OPERATIONS

LIFE OPERATIONS

OTHER OPERATIONS OWNED BY THE HARTFORD FINANCIAL SERVICES GROUP, INC.

---- *Hartford Fire Insurance Company 06-0383750/NAIC #19682/CT
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)

----- *Hartford Underwriters Insurance Company 06-1222527 /NAIC #30104/CT

----- *Twin City Fire Insurance Company 06-0732738/NAIC #29459/IN

----- *Hartford Insurance Company of Illinois 06-1010609/NAIC #38288/IL

----- *Hartford Lloyd's Insurance Company 06-1007031/NAIC #38253/TX

----- *Hartford Accident and Indemnity Company 06-0383030/NAIC #22357/CT

----- *Hartford Casualty Insurance Company 06-0294398/NAIC #29424/IN

----- HRA Brokerage Services, Inc. 06-1126749/CT

----- Northern Homelands Company 32-0027433/MN

----- *Maxum Indemnity Company 51-0097283/CT

----- *Maxum Casualty Insurance Company 58-2281249/CT

----- Maxum Specialty Services Corporation 47-4283366/GA

----- Access CoverageCorp, Inc. 56-2160819/NC

----- Access CoverageCorp Technologies, Inc. 56-2160810/NC

----- Hartford Underwriters General Agency, Inc. 27-0505408/TX

----- Hartford of Texas General Agency, Inc. 27-0505557/TX

----- Hartford Casualty General Agency, Inc. 01-0769604 /TX

----- Hartford Fire General Agency, Inc. 01-0769609/TX

----- Nutmeg Insurance Agency, Inc. 06-1316175/CT

----- 1st AgChoice, Inc. 46-0362741/SD

----- Hartford Lloyd's Corporation 06-1360317/TX

----- Business Management Group, Inc. 06-1095267/CT

----- Hartford Integrated Technologies, Inc. 06-1138375/CT

---- *Nutmeg Insurance Company 06-1032405/NAIC #39608/CT
(100% of common stock owned by Hartford Holdings, Inc. 22-3866674/DE)

----- *Hartford Financial Products International Limited/United Kingdom

----- Hartford Management, Ltd./Bermuda

----- *Hartford Insurance Ltd./Bermuda

----- Hart Re Group, LLC 06-1032405/CT

----- *Fencourt Reinsurance Company, Ltd. 06-1323788/Bermuda

----- HLA LLC 20-5550106/CT

----- Hartford Residual Market, LLC 74-3112496/CT

----- Trumbull Flood Management, LLC 88-0517612/CT

---- *Hartford Insurance Company of the Midwest 06-1008026/NAIC #37478/IN
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)

---- *Hartford Insurance Company of the Southeast 06-1013048/NAIC #38261/CT
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)

---- *Trumbull Insurance Company 06-1184984/NAIC #27120/CT
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)

----- Hartford Specialty Insurance Services of Texas, LLC 06-1595087 /TX

----- Horizon Management Group, LLC 06-1526449/DE

----- Downlands Liability Management Ltd./United Kingdom

---- *Property and Casualty Insurance Company of Hartford 06-1276326/NAIC #34690/IN
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)

---- *Pacific Insurance Company, Limited 06-1401918/NAIC #10046/CT
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)

---- *Sentinel Insurance Company, Ltd. 06-1552103/NAIC #11000/CT
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)

---- Hartford Holdings, Inc. 22-3866674/DE
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)

----- Hartford Life, Inc. 06-1470915/DE

----- Hartford Funds Management Group, Inc. 46-1470670/DE

----- Hartford Administrative Services Company 41-0679409/MN

----- Hartford Funds Distributors, LLC 06-1629808/DE

----- Hartford Funds Management Company, LLC 45-4276111/DE

----- HL Investment Advisors, LLC 06-1534085/CT

----- Lattice Strategies, LLC 32-0501795/DE

----- *Hartford Life and Accident Insurance Company 06-0838648/NAIC #70815/CT

----- Fountain Investors III, LLC 46-5143460/DE

----- Fountain Investors IV, LLC 46-5156519/DE

----- FPR, LLC 47-5374653/DE

----- Hartford Life Private Placement, LLC 01-0573691/DE

----- Hartford Group Benefits Holding Company 81-1978964/DE

----- *Hartford Life, Ltd. 27-0008332/Bermuda

----- *Hartford Life Insurance Company 06-0974148/NAIC #88072/CT

----- Lanidex Class B, LLC 27-3581138/DE

----- Lanidex R, LLC 47-4913154/DE

----- Fountain Investors I, LLC 46-5138222/DE

----- Fountain Investors II, LLC 46-5143441/DE

----- Hartford Life International Holding Company 46-3295405/DE

----- *American Maturity Life Insurance Company 06-1422508 /NAIC #81213/CT

----- *Hartford International Life Reassurance Corporation 06-1207332/NAIC #93505/CT

----- The Hartford International Asset Management Company/Ireland

----- *Hartford Life and Annuity Insurance Company 39-1052598/NAIC #71153/CT

----- Hartford Financial Services, LLC 52-2137766/DE

----- Hartford-Comprehensive Employee Benefit Service Company 06-1120503/CT

----- HIMCO Distribution Services Company 06-0896599/CT

----- Hartford Securities Distribution Company, Inc. 06-1408044/CT

----- DMS R, LLC 45-5436433/DE

---- Hartford Investment Management Company 06-1472135/DE

---- Hartford Strategic Investments, LLC 20-5814558/DE

---- Heritage Holdings, Inc. 06-1442285/CT

---- *First State Insurance Company 04-2198460 /NAIC #21822/CT

---- *New England Insurance Company 04-2177185 /NAIC #21830/CT

---- *New England Reinsurance Corporation 06-1053492 /NAIC #41629/CT

---- *Heritage Reinsurance Company, Ltd. 98-0188675/Bermuda

---- *Excess Insurance Company, Limited/United Kingdom

---- *New Ocean Insurance Company, Ltd. 98-0188674/Bermuda

---- FTC Resolution Company, LLC 45-3071946/DE

---- MPC Resolution Company, LLC/DE

*denotes an insurance company

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

NORTH AMERICAN PROPERTY/CASUALTY OPERATIONS

---- *Hartford Fire Insurance Company 06-0383750/NAIC #19682/CT
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)

----- *Hartford Underwriters Insurance Company 06-1222527 /NAIC #30104/CT

----- *Twin City Fire Insurance Company 06-0732738/NAIC #29459/IN

----- *Hartford Insurance Company of Illinois 06-1010609/NAIC #38288/IL

----- *Hartford Lloyd's Insurance Company 06-1007031/NAIC #38253/TX

----- *Hartford Accident and Indemnity Company 06-0383030/NAIC #22357/CT

----- *Hartford Casualty Insurance Company 06-0294398/NAIC #29424/IN

----- HRA Brokerage Services, Inc. 06-1126749/CT

----- Northern Homelands Company 32-0027433/MN

----- *Maxum Indemnity Company 51-0097283/CT

----- *Maxum Casualty Insurance Company 58-2281249/CT

----- Maxum Specialty Services Corporation 47-4283366/GA

----- Access CoverageCorp, Inc. 56-2160819/NC

----- Access CoverageCorp Technologies, Inc. 56-2160810/NC

----- Hartford Underwriters General Agency, Inc. 27-0505408/TX

----- Hartford of Texas General Agency, Inc. 27-0505557/TX

----- Hartford Casualty General Agency, Inc. 01-0769604 /TX

----- Hartford Fire General Agency, Inc. 01-0769609/TX

----- Nutmeg Insurance Agency, Inc. 06-1316175 /CT

----- 1st AgChoice, Inc. 46-0362741/SD

----- Hartford Lloyd's Corporation 06-1360317/TX

----- Business Management Group, Inc. 06-1095267/CT

----- Hartford Integrated Technologies, Inc. 06-1138375/CT

---- *Nutmeg Insurance Company 06-1032405/NAIC #39608/CT
(100% of common stock owned by Hartford Holdings, Inc. 22-3866674/DE)

----- *Hartford Financial Products International Limited/United Kingdom

----- Hartford Management, Ltd./Bermuda

----- *Hartford Insurance Ltd./Bermuda

----- Hart Re Group, LLC 06-1032405/CT

----- *Fencourt Reinsurance Company, Ltd. 06-1323788/Bermuda

----- HLA LLC 20-5550106/CT

----- Hartford Residual Market, LLC 74-3112496/CT

----- Trumbull Flood Management, LLC 88-0517612/CT

---- *Hartford Insurance Company of the Midwest 06-1008026/NAIC #37478/IN
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)

---- *Hartford Insurance Company of the Southeast 06-1013048/NAIC #38261/CT
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)

---- *Trumbull Insurance Company 06-1184984/NAIC #27120/CT
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)

----- Hartford Specialty Insurance Services of Texas, LLC 06-1595087 /TX

----- Horizon Management Group, LLC 06-1526449/DE

----- Downlands Liability Management Ltd./United Kingdom

---- *Property and Casualty Insurance Company of Hartford 06-1276326/NAIC #34690/IN
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)

---- *Pacific Insurance Company, Limited 06-1401918/NAIC #10046/CT
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)

---- *Sentinel Insurance Company, Ltd. 06-1552103/NAIC #11000/CT
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)

LIFE OPERATIONS

---- Hartford Holdings, Inc. 22-3866674/DE
(100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)

----- Hartford Life, Inc. 06-1470915/DE

----- Hartford Funds Management Group, Inc. 46-1470670/DE

----- Hartford Administrative Services Company 41-0679409/MN

----- Hartford Funds Distributors, LLC 06-1629808/DE

----- Hartford Funds Management Company, LLC 45-4276111/DE

----- HL Investment Advisors, LLC 06-1534085/CT

----- Lattice Strategies, LLC 32-0501795/DE

----- *Hartford Life and Accident Insurance Company 06-0838648/NAIC #70815/CT

----- Fountain Investors III, LLC 46-5143460/DE

----- Fountain Investors IV, LLC 46-5156519/DE

----- FP R, LLC 47-5374653/DE

----- Hartford Life Private Placement, LLC 01-0573691/DE

----- Hartford Group Benefits Holding Company 81-1978964/DE

----- *Hartford Life, Ltd. 27-0008332/Bermuda

----- *Hartford Life Insurance Company 06-0974148/NAIC #88072/CT

----- Lanidex Class B, LLC 27-3581138/DE

----- Lanidex R, LLC 47-4913154/DE

----- Fountain Investors I, LLC 46-5138222/DE

----- Fountain Investors II, LLC 46-5143441/DE

----- Hartford Life International Holding Company 46-3295405/DE

----- *American Maturity Life Insurance Company 06-1422508 /NAIC #81213/CT

----- *Hartford International Life Reassurance Corporation 06-1207332/NAIC #93505/CT

----- The Hartford International Asset Management Company/Ireland

----- *Hartford Life and Annuity Insurance Company 39-1052598/NAIC #71153/CT

----- Hartford Financial Services, LLC 52-2137766/DE

----- Hartford-Comprehensive Employee Benefit Service Company 06-1120503/CT

----- HIMCO Distribution Services Company 06-0896599/CT

----- Hartford Securities Distribution Company, Inc. 06-1408044/CT

----- DMS R, LLC 45-5436433/DE

OTHER OPERATIONS OWNED BY THE HARTFORD FINANCIAL SERVICES GROUP, INC.

---- Hartford Investment Management Company 06-1472135/DE

---- Hartford Strategic Investments, LLC 20-5814558/DE

---- Heritage Holdings, Inc. 06-1442285/CT

----- *First State Insurance Company 04-2198460 /NAIC #21822/CT

----- *New England Insurance Company 04-2177185 /NAIC #21830/CT

----- *New England Reinsurance Corporation 06-1053492 /NAIC #41629/CT

----- *Heritage Reinsurance Company, Ltd. 98-0188675/Bermuda

----- *Excess Insurance Company, Limited/United Kingdom

---- *New Ocean Insurance Company, Ltd. 98-0188674/Bermuda

---- FTC Resolution Company, LLC 45-3071946/DE

---- MPC Resolution Company, LLC/DE

51.1

*denotes an insurance company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
0091	The Hartford Fin Svcs Grp Inc.....	00000...	13-3317783..		874766	NYSE.....	The Hartford Financial Services Group, Inc.....	DE.....	UIP.....		Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	..N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	19682...	06-0383750..				Hartford Fire Insurance Company.....	CT.....	IA.....	The Hartford Financial Services Group, Inc....	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	..N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	30104...	06-1222527..				Hartford Underwriters Insurance Company.....	CT.....	IA.....	Hartford Fire Insurance Company.....	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	..N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	29459...	06-0732738..				Twin City Fire Insurance Company.....	IN.....	IA.....	Hartford Fire Insurance Company.....	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	..N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	38288...	06-1010609..				Hartford Insurance Company of Illinois.....	IL.....	IA.....	Hartford Fire Insurance Company.....	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	..N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	38253...	06-1007031..				Hartford Lloyd's Insurance Company.....	TX.....	IA.....	Hartford Fire Insurance Company.....	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	..N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	22357...	06-0383030..				Hartford Accident and Indemnity Company.....	CT.....	IA.....	Hartford Fire Insurance Company.....	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	..N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	29424...	06-0294398..				Hartford Casualty Insurance Company.....	IN.....	IA.....	Hartford Accident and Indemnity Company....	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	..N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...	06-1126749..				HRA Brokerage Services, Inc.....	CT.....	NIA.....	Hartford Fire Insurance Company.....	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	..Y.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...	32-0027433..				Northern Homelands Company.....	MN.....	NIA.....	Hartford Fire Insurance Company.....	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	..Y.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	26743...	51-0097283..				Maxum Indemnity Company.....	CT.....	IA.....	Northern Homelands Company.....	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	..N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	10784...	58-2281249..				Maxum Casualty Insurance Company.....	CT.....	IA.....	Maxum Indemnity Company.....	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	..N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...	47-4283366..				Maxum Specialty Services Company.....	GA.....	NIA.....	Maxum Indemnity Company.....	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	..Y.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...	56-2160819..				Access CoverageCorp, Inc.....	NC.....	NIA.....	Hartford Fire Insurance Company.....	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	..Y.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...	56-2160810..				Access CoverageCorp Technologies, Inc.....	NC.....	NIA.....	Access CoverageCorp., Inc.....	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	..N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...	27-0505408..				Hartford Underwriters General Agency, Inc.....	TX.....	NIA.....	Hartford Fire Insurance Company.....	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	..Y.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...	27-0505557..				Hartford of Texas General Agency, Inc.....	TX.....	NIA.....	Hartford Fire Insurance Company.....	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	..Y.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...	01-0769604..				Hartford Casualty General Agency, Inc.....	TX.....	NIA.....	Hartford Fire Insurance Company.....	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	..Y.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...	01-0769609..				Hartford Fire General Agency, Inc.....	TX.....	NIA.....	Hartford Fire Insurance Company.....	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	..Y.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...	06-1316175..				Nutmeg Insurance Agency, Inc.....	CT.....	NIA.....	Hartford Fire Insurance Company.....	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	..Y.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...	46-0362741..				1st Agchoice, Inc.....	SD.....	NIA.....	Hartford Fire Insurance Company.....	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	..Y.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...	06-1360317..				Hartford Lloyd's Corporation.....	TX.....	NIA.....	Hartford Fire Insurance Company.....	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	..Y.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...	06-1095267..				Business Management Group, Inc.....	CT.....	NIA.....	Hartford Fire Insurance Company.....	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	..Y.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...	06-1138375..				Hartford Integrated Technologies, Inc.....	CT.....	NIA.....	Hartford Fire Insurance Company.....	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	..Y.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	39608...	06-1032405..				Nutmeg Insurance Company.....	CT.....	IA.....	Hartford Holdings, Inc.....	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	..N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...					Hartford Financial Products International Limited.....	GBR.....	IA.....	Nutmeg Insurance Company.....	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	..Y.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...					Hartford Management, Ltd.....	BMU.....	NIA.....	Nutmeg Insurance Company.....	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	..Y.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...					Hartford Insurance Ltd.....	BMU.....	IA.....	Hartford Management, Ltd.....	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	..N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...	06-1032405..				Hart Re Group, LLC.....	CT.....	NIA.....	Nutmeg Insurance Company.....	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	..N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...	06-1323788..				Fencourt Reinsurance Company, Ltd.....	BMU.....	IA.....	Hart Re Group, LLC.....	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	..N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...	20-5550106..				HLA LLC.....	CT.....	NIA.....	Nutmeg Insurance Company.....	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	..N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...	74-3112496..				Hartford Residual Market, LLC.....	CT.....	NIA.....	Nutmeg Insurance Company.....	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	..N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...	88-0517612..				Trumbull Flood Management, LLC.....	CT.....	NIA.....	Nutmeg Insurance Company.....	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	..N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	37478...	06-1008026..				Hartford Insurance Company of the Midwest.....	IN.....	IA.....	The Hartford Financial Services Group, Inc....	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	..N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	38261...	06-1013048..				Hartford Insurance Company of the Southeast.....	CT.....	IA.....	The Hartford Financial Services Group, Inc....	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	..N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	27120...	06-1184984..				Trumbull Insurance Company.....	CT.....	IA.....	The Hartford Financial Services Group, Inc....	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	..N.....	0.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0091	The Hartford Fin Svcs Grp Inc.....	00000...	06-1595087..				Hartford Specialty Insurance Services of Texas, LLC.....	TX.....	NIA.....	Trumbull Insurance Company.....	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...	06-1526449..				Horizon Management Group, LLC.....	DE.....	NIA.....	Trumbull Insurance Company.....	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...					Downlands Liability Management Ltd.....	GBR.....	NIA.....	Horizon Management Group, LLC.....	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	34690...	06-1276326..				Property and Casualty Insurance Company of Hartford.....	IN.....	IA.....	The Hartford Financial Services Group, Inc....	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	10046...	06-1401918..				Pacific Insurance Company, Limited.....	CT.....	IA.....	The Hartford Financial Services Group, Inc....	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	11000...	06-1552103..				Sentinel Insurance Company, Ltd.....	CT.....	IA.....	The Hartford Financial Services Group, Inc....	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...					MPC Resolution Company, LLC.....	DE.....	NIA.....	The Hartford Financial Services Group, Inc....	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...	22-3866674..				Hartford Holdings, Inc.....	DE.....	UIP.....	The Hartford Financial Services Group, Inc....	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...	06-1470915..		1032204		Hartford Life, Inc.....	DE.....	UDP.....	Hartford Holdings, Inc.....	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...	46-1470670..				Hartford Funds Management Group, Inc.....	DE.....	NIA.....	Hartford Life, Inc.....	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...	41-0679409..		1411902		Hartford Administrative Services Company.....	MN.....	NIA.....	Hartford Funds Management Group, Inc.....	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...	06-1629808..		1165489		Hartford Funds Distributors, LLC.....	DE.....	NIA.....	Hartford Funds Management Group, Inc.....	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...	45-4276111..				Hartford Funds Management Company, LLC.....	DE.....	NIA.....	Hartford Funds Management Group, Inc.....	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...	06-1534085..		1102793		HL Investment Advisors, LLC.....	CT.....	NIA.....	Hartford Funds Management Company, LLC..	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...	32-0501795..				Lattice Strategies, LLC.....	DE.....	NIA.....	Hartford Funds Management Company, LLC..	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	70815...	06-0838648..				Hartford Life and Accident Insurance Company.....	CT.....	IA.....	Hartford Life, Inc.....	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...	47-5374653..				FP R, LLC.....	DE.....	NIA.....	Hartford Life and Accident Insurance Company	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...	46-5143460..				Fountain Investors III, LLC.....	DE.....	NIA.....	Hartford Life and Accident Insurance Company	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...	46-5156519..				Fountain Investors IV, LLC.....	DE.....	NIA.....	Hartford Life and Accident Insurance Company	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...	01-0573691..				Hartford Life Private Placement, LLC.....	DE.....	NIA.....	Hartford Life and Accident Insurance Company	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...	81-1978964..				Hartford Group Benefits Holding Company.....	DE.....	NIA.....	Hartford Life and Accident Insurance Company	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	Y.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...	27-0008332..				Hartford Life, Ltd.....	BMU.....	IA.....	Hartford Group Benefits Holding Company.....	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	88072...	06-0974148..		45947		Hartford Life Insurance Company.....	CT.....	RE.....	Hartford Life, Inc.....	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...	27-3581138..				Lanidex Class B, LLC.....	DE.....	DS.....	Hartford Life Insurance Company.....	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...	47-4913154..				Lanidex R, LLC.....	DE.....	DS.....	Hartford Life Insurance Company.....	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...	46-5138222..				Fountain Investors I, LLC.....	DE.....	DS.....	Hartford Life Insurance Company.....	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...	46-5143441..				Fountain Investors II, LLC.....	DE.....	DS.....	Hartford Life Insurance Company.....	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...	46-3295405..				Hartford Life International Holding Company.....	DE.....	DS.....	Hartford Life Insurance Company.....	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	Y.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	81213...	06-1422508..				American Maturity Life Insurance Company.....	CT.....	DS.....	Hartford Life International Holding Company..	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	93505...	06-1207332..				Hartford International Life Reassurance Corporation.....	CT.....	DS.....	Hartford Life International Holding Company..	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...					The Hartford International Asset Management Company Limited	IRL.....	DS.....	Hartford Life International Holding Company..	Ownership.....	100.000	The Hartford Fin Svcs Grp Inc.....	N.....	0.....

52.1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0091	The Hartford Fin Svcs Grp Inc.....	71153...	39-1052598..	.....	.....	.....	Hartford Life and Annuity Insurance Company.....	CT.....	DS.....	Hartford Life International Holding Company...	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...	52-2137766..	.....	.....	.....	Hartford Financial Services, LLC.....	DE.....	DS.....	Hartford Life and Annuity Insurance Company	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...	06-1120503..	.....	.....	.....	Hartford-Comprehensive Employee Benefit Service Company...	CT.....	DS.....	Hartford Financial Services, LLC.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...	06-0896599..	.....	45937	.....	HIMCO Distribution Services Company.....	CT.....	DS.....	Hartford Financial Services, LLC.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...	06-1408044..	.....	940622	.....	Hartford Securities Distribution Company, Inc.....	CT.....	DS.....	Hartford Financial Services, LLC.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...	45-5436433..	.....	.....	.....	DMS R, LLC.....	DE.....	NIA.....	Hartford Life, Inc.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...	06-1472135..	.....	922439	.....	Hartford Investment Management Company.....	DE.....	NIA.....	The Hartford Financial Services Group, Inc....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...	20-5814558..	.....	.....	.....	Hartford Strategic Investments, LLC.....	DE.....	NIA.....	The Hartford Financial Services Group, Inc....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...	06-1442285..	.....	.....	.....	Heritage Holdings, Inc.....	CT.....	NIA.....	The Hartford Financial Services Group, Inc....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	21822...	04-2198460..	.....	.....	.....	First State Insurance Company.....	CT.....	IA.....	Heritage Holdings, Inc.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	21830...	04-2177185..	.....	.....	.....	New England Insurance Company.....	CT.....	IA.....	First State Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	41629...	06-1053492..	.....	.....	.....	New England Reinsurance Corporation.....	CT.....	IA.....	First State Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...	98-0188675..	.....	.....	.....	Heritage Reinsurance Company, Ltd.....	BMU.....	IA.....	Heritage Holdings, Inc.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...	.....	.....	.....	.....	Excess Insurance Company, Limited.....	GBR.....	IA.....	Heritage Reinsurance Company, Ltd.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...	98-0188674..	.....	.....	.....	New Ocean Insurance Company, Ltd.....	BMU.....	IA.....	The Hartford Financial Services Group, Inc....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc.....	00000...	45-3071946..	.....	.....	.....	FTC Resolution Company, LLC.....	DE.....	NIA.....	The Hartford Financial Services Group, Inc....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....N.....	0.....

52.2

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/ (Liability)
Affiliated Transactions												
00000	13-3317783	The Hartford Financial Services Group, Inc.	1,319,552,910	490,802,138	0	0	82,264,380	0		0	1,892,619,427	0
19682	06-0383750	Hartford Fire Insurance Company	(376,700,000)	10,162,991	0	0	104,965,436	0		0	(261,571,573)	3,554,054,987
30104	06-1222527	Hartford Underwriters Insurance Company	(66,000,000)	0	0	0	(23,776,476)	0		0	(89,776,476)	663,521,253
29459	06-0732738	Twin City Fire Insurance Company	(26,000,000)	0	0	0	(9,292,814)	0		0	(35,292,814)	1,304,373,754
38288	06-1010609	Hartford Insurance Company of Illinois	(151,000,000)	0	0	0	(62,632,468)	0		0	(213,632,468)	(2,311,188,994)
38253	06-1007031	Hartford Lloyd's Insurance Company	0	0	0	0	(1,027,913)	0		0	(1,027,913)	34,341,199
22357	06-0383030	Hartford Accident and Indemnity Company	(490,000,000)	0	0	0	(208,922,595)	0		0	(698,922,595)	(6,978,354,072)
29424	06-0294398	Hartford Casualty Insurance Company	(90,000,000)	0	0	0	(40,226,630)	0		0	(130,226,630)	(120,030,158)
00000	32-0027433	Northern Homelands Company	0	0	0	0	1,890,435	0		0	1,890,435	0
26743	51-0097283	Maxum Indemnity Company	0	0	0	0	(2,637,951)	0		0	(2,637,951)	0
10784	58-2281249	Maxum Casualty Insurance Company	0	0	0	0	747,516	0		0	747,516	0
00000	47-4283366	Maxum Specialty Services Company	0	0	0	0	0	0		0	0	0
00000	56-2160819	Access CoverageCorp., Inc.	0	0	0	0	66,978	0		0	66,978	0
39608	06-1032405	Nutmeg Insurance Company	0	(6,300,400)	0	0	42,696,595	0		0	36,396,195	(154,454,779)
00000		Hartford Insurance Ltd.	0	0	0	0	0	0		0	0	0
00000	06-1323788	Fencourt Reinsurance Company, Ltd.	0	0	0	0	(1,145,630)	0		0	(1,145,630)	0
00000	00-0000000	Hartford Financial Products International Limited	0	6,300,400	0	0	0	0		0	6,300,400	39,425,000
00000	74-3112496	Hartford Residual Market, LLC	0	0	0	0	1,152,391	0		0	1,152,391	0
00000	88-0517612	Trumbull Flood Management, LLC	0	0	0	0	(10,317,785)	0		0	(10,317,785)	0
37478	06-1008026	Hartford Insurance Company of the Midwest	0	0	0	0	(7,306,469)	0		0	(7,306,469)	1,054,791,085
38261	06-1013048	Hartford Insurance Company of the Southeast	(5,000,000)	0	0	0	(2,950,001)	0		0	(7,950,001)	6,116,885
27120	06-1184984	Trumbull Insurance Company	(14,000,000)	0	0	0	(8,280,883)	0		0	(22,280,883)	766,388,674
00000	06-1526449	Horizon Management Group, LLC	0	0	0	0	15,156,453	0		0	15,156,453	0
34690	06-1276326	Property and Casualty Insurance Company of Hartford	0	0	0	0	(5,041,874)	0		0	(5,041,874)	484,859,110
10046	06-1401918	Pacific Insurance Company, Limited	(24,000,000)	0	0	0	(9,050,566)	0		0	(33,050,566)	(312,643,754)
11000	06-1552103	Sentinel Insurance Company, Ltd.	0	0	0	0	(8,572,749)	0		0	(8,572,749)	1,204,081,338
00000	22-3866674	Hartford Holdings, Inc.	231,156,611	300,201,908	0	0	(31,649,116)	0		0	499,709,403	0
00000	46-1470670	Hartford Funds Management Group, Inc.	2,129,928	0	0	0	(144,447)	0		0	1,985,481	0
00000	41-0679409	Hartford Administrative Services Company	0	(269,163)	0	0	(3,394,382)	0		0	(3,663,545)	0
00000	06-1629808	Hartford Funds Distributors, LLC	0	64,794	0	0	(7,581,489)	0		0	(7,516,695)	0
00000	45-4276111	Hartford Funds Management Company, LLC	(70,139,449)	(6,547,891)	0	0	(52,269,465)	0		0	(128,956,805)	0
00000	32-0501795	Lattice Strategies, LLC	0	5,000,000	0	0	0	0		0	5,000,000	0
70815	06-0838648	Hartford Life and Accident Insurance Company	(240,000,000)	(21,927,084)	0	0	(62,592,592)	0		0	(324,519,676)	(363,822,630)
81213	06-1422508	American Maturity Life Insurance Company	0	0	0	0	(491,398)	0		0	(491,398)	0
00000	01-0573691	Hartford Life Private Placement, LLC	0	(7,062,667)	0	0	331,477	0		0	(6,731,190)	0
00000	81-1978964	Hartford Group Benefits Holding Company	0	31,021,682	0	0	0	0		0	31,021,682	0
88072	06-0974148	Hartford Life Insurance Company	750,000,000	(2,849,546,004)	0	0	(211,184,677)	0		0	(2,310,730,681)	0
00000	06-1470915	Hartford Life, Inc.	0	(45,000,000)	0	0	58,305,633	0		0	13,305,633	363,830,102
93505	06-1207332	Hartford International Life Reassurance Corporation	0	0	0	0	376,345	0		0	376,345	0
71153	39-1052598	Hartford Life and Annuity Insurance Company	(750,000,000)	14,025,578	0	0	353,155,254	0		0	(382,819,168)	0
00000	52-2137766	Hartford Financial Services, LLC	0	0	0	0	0	0		0	0	0

53

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/ (Liability)
00000	06-1120503	Hartford-Comprehensive Employee Benefit Service Company	0	0	0	0	(280,358)	0		0	(280,358)	0
00000	06-0896599	HIMCO Distribution Services Company	0	0	0	0	90,618	0		0	90,618	0
00000	06-1408044	Hartford Securities Distribution Company, Inc.	0	(15,000,000)	0	0	(82,236)	0		0	(15,082,236)	0
00000	06-1534085	HL Investment Advisors, LLC	0	0	0	0	(20,051)	0		0	(20,051)	0
00000	46-3295405	Hartford Life International Holding Company	0	2,098,990,017	0	0	0	0		0	2,098,990,017	0
00000	00-0000000	The Hartford International Asset Management Company Limited	0	0	0	0	(756,696)	0		0	(756,696)	0
00000	27-0008332	Hartford Life, Ltd.	0	0	0	0	(510,246)	0		0	(510,246)	0
00000	06-1472135	Hartford Investment Management Company	0	0	0	0	129,220,294	0		0	129,220,294	0
00000	20-5814558	Hartford Strategic Investments, LLC	0	0	0	0	509,349	0		0	509,349	0
00000	06-1442285	Heritage Holdings, Inc.	0	0	0	0	0	0		0	0	0
21822	04-2198460	First State Insurance Company	0	0	0	0	(13,690,758)	0		20,149,270	6,458,512	738,171,000
21830	04-2177185	New England Insurance Company	0	0	0	0	(582,101)	0		(20,149,270)	(20,731,371)	27,845,000
41629	06-1053492	New England Reinsurance Corporation	0	0	0	0	(882,309)	0		0	(882,309)	(1,305,000)
00000	98-0188675	Heritage Reinsurance Company, Ltd.	0	0	0	0	(4,157,586)	0		0	(4,157,586)	0
00000	00-0000000	Excess Insurance Company, Limited	0	(4,916,299)	0	0	0	0		0	(4,916,299)	0
00000	98-0188674	New Ocean Insurance Co., Ltd.	0	0	0	0	(109,659)	0		0	(109,659)	0
00000	45-3071946	FTC Resolution Company, LLC	0	0	0	0	633,216	0		0	633,216	0
9999999	Control Totals		0	0	0	0	0	0	XXX	0	0	0

53.1

Pooling Information

NAIC Code	Name of Insurer	Pooling %	NAIC Code	Name of Insurer	Pooling %
0	Hartford Fire Insurance Pool:	0.00%	0	Hartford Fire Insurance Pool (Continued):	0.00%
19682	Hartford Fire Insurance Company	41.50%	38261	Hartford Insurance Company of the Southeast	0.50%
22357	Hartford Accident and Indemnity Company	32.69%	39608	Nutmeg Insurance Company	0.70%
29424	Hartford Casualty Insurance Company	5.50%	11000	Sentinel Insurance Company, Ltd.	0.30%
30104	Hartford Underwriters Insurance Company	4.00%	34690	Property and Casualty Insurance Company of Hartford	0.50%
29459	Twin City Fire Insurance Company	1.50%	0	0	0.00%
10046	Pacific Insurance Company, Limited	1.70%	0	First State Insurance Group Pool:	0.00%
38288	Hartford Insurance Company of Illinois	10.10%	21822	First State Insurance Company	98.00%
27120	Trumbull Insurance Company	0.50%	21830	New England Insurance Company	1.00%
38253	Hartford Lloyd's Insurance Company	0.01%	41629	New England Reinsurance Corporation	1.00%
37478	Hartford Insurance Company of the Midwest	0.50%	0	0	0.00%

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED 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.

MARCH FILING

	Responses
1. Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2. Will the confidential Risk-Based Capital Report be filed with the NAIC by March 1?	YES
3. Will the confidential Risk-Based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4. Will an actuarial opinion be filed by March 1?	YES

APRIL FILING

5. Will Management's Discussion and Analysis be filed by April 1?	YES
6. Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
7. Will the Adjustment Form (if required) be filed with state of domicile and the NAIC by April 1?	YES
8. Will the Supplemental Investment Risk Interrogatories be filed by April 1?	YES

JUNE FILING

9. Will an audited financial report be filed by June 1?	YES
10. Will Accountants Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES

AUGUST FILING

11. Will regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1?	YES
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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.

MARCH FILING

12. Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
13. Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	YES
14. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
15. Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16. Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17. Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
18. Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	YES
19. Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
20. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21. 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 by March 1?	YES
22. 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 by March 1?	NO
23. 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 by March 1?	NO
24. 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 by March 1?	YES
25. Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
26. Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	YES
27. Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
28. Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	YES
29. Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	YES
30. Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	YES
31. Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
32. Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	YES
33. Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
34. Will the Workers' Compensation Carve-Out Supplement be filed by March 1?	NO
35. Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
36. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
37. Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
38. Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
39. Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
40. Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by Actuarial Opinion and Memorandum Regulation (Model 822), Section 7A(5), be filed with the state of domicile by March 15?	YES

APRIL FILING

41. Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	YES
42. Will the Interest-Sensitive Life Insurance Products Report Forms be filed with the state of domicile and the NAIC by April 1?	YES
43. Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
44. Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
45. Will the Analysis of Annuity Operations by Lines of Business be filed with the state of domicile and the NAIC by April 1?	YES
46. Will the Analysis of Increase in Annuity Reserves During the Year be filed with the state of domicile and the NAIC by April 1?	YES
47. Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
48. Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO
49. Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	NO
50. Will the Supplemental XXX/AXXX Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES

AUGUST FILING

51. Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES
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SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED 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.

EXPLANATIONS:

BAR CODE:

- 1.
- 2.
- 3.
- 4.
- 5.
- 6.
- 7.
- 8.
- 9.
- 10.
- 11.
- 12. The data for this supplement is not required to be filed.
- 13.
- 14. The data for this supplement is not required to be filed.
- 15.
- 16.
- 17.
- 18.
- 19. The data for this supplement is not required to be filed.
- 20. The data for this supplement is not required to be filed.
- 21.
- 22. The data for this supplement is not required to be filed.
- 23. The data for this supplement is not required to be filed.
- 24.
- 25.
- 26.
- 27. The data for this supplement is not required to be filed.
- 28.
- 29.
- 30.
- 31. The data for this supplement is not required to be filed.
- 32.
- 33. The data for this supplement is not required to be filed.
- 34. The data for this supplement is not required to be filed.



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED 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.

35.

36. The data for this supplement is not required to be filed.



37. The data for this supplement is not required to be filed.



38. The data for this supplement is not required to be filed.



39. The data for this supplement is not required to be filed.



40.

41.

42.

43. The data for this supplement is not required to be filed.



44.

45.

46.

47. The data for this supplement is not required to be filed.



48. The data for this supplement is not required to be filed.



49. The data for this supplement is not required to be filed.



50.

51.

Annual Statement for the year 2016 of the **HARTFORD LIFE INSURANCE COMPANY**
Overflow Page for Write-Ins

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Collateral on derivatives.....	38,421,261	29,419,547
2505. Provision for future dividends.....	20,110,415	23,430,372
2506. Interest on policy or contract funds due or accrued.....	771,226	776,368
2507. Miscellaneous liabilities.....	703,669	3,220,830
2508. Payable on investment purchases.....	14,913	4,546
2597. Summary of remaining write-ins for Line 25.....	60,021,484	56,851,663

Additional Write-ins for Summary of Operations:

	1 Current Year	2 Prior Year
2704. Change in provision for future dividends.....	(3,647,000)	18,071,439
2797. Summary of remaining write-ins for Line 27.....	(3,647,000)	18,071,439

Overflow Page for Write-Ins

Additional Write-ins for Analysis of Operations:

	1 Total	2 Industrial Life	Ordinary			6 Credit Life (Group and Individual)	Group		Accident and Health			12 Aggregate of All Other Lines of Business
			3 Life Insurance	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance(a)	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other	
2704. Change in provision for future dividends.....	(3,647,000)	0	(3,647,000)	0	0	0	0	0	0	0	0	0
2797. Summary of remaining write-ins for Line 27.....	(3,647,000)	0	(3,647,000)	0	0	0	0	0	0	0	0	0

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	1,007,942,502	5.0	1,007,942,502	0	1,007,942,502	5.0
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....	101,274,847	0.5	101,274,847	0	101,274,847	0.5
1.22 Issued by U.S. government sponsored agencies.....	0	0.0	0	0	0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	202,729,398	1.0	202,729,398	0	202,729,398	1.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	54,774,960	0.3	54,774,960	0	54,774,960	0.3
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	133,493,704	0.7	133,493,704	0	133,493,704	0.7
1.43 Revenue and assessment obligations.....	849,746,750	4.2	849,746,750	0	849,746,750	4.2
1.44 Industrial development and similar obligations.....	0	0.0	0	0	0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....	30,000,273	0.1	30,000,273	0	30,000,273	0.1
1.512 Issued or guaranteed by FNMA and FHLMC.....	287,142,963	1.4	287,142,963	0	287,142,963	1.4
1.513 All other.....	0	0.0	0	0	0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	297,274,333	1.5	297,274,333	0	297,274,333	1.5
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....	0	0.0	0	0	0	0.0
1.523 All other.....	2,804,793,870	14.0	2,804,793,870	0	2,804,793,870	14.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	5,677,064,850	28.2	5,677,064,850	0	5,677,064,850	28.2
2.2 Unaffiliated non-U.S. securities (including Canada).....	1,342,547,542	6.7	1,342,547,542	0	1,342,547,542	6.7
2.3 Affiliated securities.....	0	0.0	0	0	0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	72,006,038	0.4	72,006,038	0	72,006,038	0.4
3.2 Preferred stocks:						
3.21 Affiliated.....	0	0.0	0	0	0	0.0
3.22 Unaffiliated.....	58,680,329	0.3	58,680,329	0	58,680,329	0.3
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....	0	0.0	0	0	0	0.0
3.32 Unaffiliated.....	0	0.0	0	0	0	0.0
3.4 Other equity securities:						
3.41 Affiliated.....	1,968,396,807	9.8	1,968,396,807	0	1,968,396,807	9.8
3.42 Unaffiliated.....	49,705,527	0.2	49,705,527	0	49,705,527	0.2
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....	0	0.0	0	0	0	0.0
3.52 Unaffiliated.....	0	0.0	0	0	0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....	0	0.0	0	0	0	0.0
4.2 Agricultural.....	10,784,503	0.1	10,784,503	0	10,784,503	0.1
4.3 Single family residential properties.....	0	0.0	0	0	0	0.0
4.4 Multifamily residential properties.....	0	0.0	0	0	0	0.0
4.5 Commercial loans.....	1,595,839,304	7.9	1,595,839,304	0	1,595,839,304	7.9
4.6 Mezzanine real estate loans.....	0	0.0	0	0	0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....	71,057,734	0.4	71,057,734	0	71,057,734	0.4
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....	0	0.0	0	0	0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....	0	0.0	0	0	0	0.0
6. Contract loans.....	1,313,068,416	6.5	1,313,068,416	0	1,313,068,416	6.5
7. Derivatives.....	380,024,216	1.9	380,024,216	0	380,024,216	1.9
8. Receivables for securities.....	15,958,874	0.1	15,958,874	0	15,958,874	0.1
9. Securities lending (Line 10, Asset Page reinvested collateral).....	274,308,205	1.4	274,308,205	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	477,908,994	2.4	477,908,994	274,308,205	752,217,199	3.7
11. Other invested assets.....	1,028,018,609	5.1	1,028,018,609	0	1,028,018,609	5.1
12. Total invested assets.....	20,104,543,548	100.0	20,104,543,548	274,308,205	20,104,543,548	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		75,324,903
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....	0	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	227,271	227,271
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....	0	
3.2	Totals, Part 3, Column 11.....	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		0
5.	Deduct amounts received on disposals, Part 3, Column 15.....		0
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....	0	
6.2	Totals, Part 3, Column 13.....	0	0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....	0	
7.2	Totals, Part 3, Column 10.....	0	0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....	4,494,440	
8.2	Totals, Part 3, Column 9.....	0	4,494,440
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		71,057,734
10.	Deduct total nonadmitted amounts.....		0
11.	Statement value at end of current period (Line 9 minus Line 10).....		71,057,734

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		1,524,484,605
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	177,295,000	
2.2	Additional investment made after acquisition (Part 2, Column 8).....	18,200,000	195,495,000
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....	2	
3.2	Totals, Part 3, Column 11.....	0	2
4.	Accrual of discount.....		129,836
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....	0	
5.2	Totals, Part 3, Column 8.....	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		(250)
7.	Deduct amounts received on disposals, Part 3, Column 15.....		111,256,451
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		55,659
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....	0	
9.2	Totals, Part 3, Column 13.....	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....	0	
10.2	Totals, Part 3, Column 10.....	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).....		1,608,797,083
12.	Total valuation allowance.....		(2,173,277)
13.	Subtotal (Line 11 plus Line 12).....		1,606,623,806
14.	Deduct total nonadmitted amounts.....		0
15.	Statement value at end of current period (Line 13 minus Line 14).....		1,606,623,806

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		1,184,527,030
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	356,245,005	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	97,316,550	453,561,555
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....	0	
3.2	Totals, Part 3, Column 12.....	0	0
4.	Accrual of discount.....		0
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	43,656,635	
5.2	Totals, Part 3, Column 9.....	(46,822,323)	(3,165,688)
6.	Total gain (loss) on disposals, Part 3, Column 19.....		(16,148)
7.	Deduct amounts received on disposals, Part 3, Column 16.....		709,492,340
8.	Deduct amortization of premium and depreciation.....		110,613
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....	20,995	
9.2	Totals, Part 3, Column 14.....	18	21,012
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....	10,907,646	
10.2	Totals, Part 3, Column 11.....	1,114,054	12,021,700
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		913,303,109
12.	Deduct total nonadmitted amounts.....		565,633
13.	Statement value at end of current period (Line 11 minus Line 12).....		912,737,476

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		15,804,685,218
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		5,547,470,799
3.	Accrual of discount.....		68,947,596
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	53,786	
4.2	Part 2, Section 1, Column 15.....	8,142	
4.3	Part 2, Section 2, Column 13.....	(700,604,019)	
4.4	Part 4, Column 11.....	(151,182)	(700,693,272)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		92,140,119
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		5,783,976,921
7.	Deduct amortization of premium.....		62,024,186
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....	(4,728,802)	
8.2	Part 2, Section 1, Column 19.....	0	
8.3	Part 2, Section 2, Column 16.....	0	
8.4	Part 4, Column 15.....	0	(4,728,802)
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....	10,144,738	
9.2	Part 2, Section 1, Column 17.....	0	
9.3	Part 2, Section 2, Column 14.....	31,463	
9.4	Part 4, Column 13.....	3,305,109	13,481,310
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		14,948,339,240
11.	Deduct total nonadmitted amounts.....		10,764,534
12.	Statement value at end of current period (Line 10 minus Line 11).....		14,937,574,706

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	1,140,832,736	1,250,480,417	1,130,781,447	1,223,456,618
	2. Canada.....	17,342,277	19,913,626	18,182,907	17,268,651
	3. Other Countries.....	185,387,120	202,803,848	196,450,402	180,669,845
	4. Totals.....	1,343,562,133	1,473,197,891	1,345,414,756	1,421,395,114
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	54,774,960	63,373,291	55,720,576	43,405,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	133,493,704	143,980,859	133,663,506	130,320,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	1,432,548,932	1,497,445,320	1,390,566,403	1,340,172,402
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States.....	8,113,186,777	8,871,283,242	8,151,880,104	8,021,529,389
	9. Canada.....	315,093,123	359,384,864	318,181,382	307,860,905
	10. Other Countries.....	1,396,126,363	1,483,020,230	1,349,386,253	1,455,903,775
	11. Totals.....	9,824,406,263	10,713,688,336	9,819,447,739	9,785,294,069
Parent, Subsidiaries and Affiliates	12. Totals.....	0	0	0	0
	13. Total Bonds.....	12,788,785,992	13,891,685,697	12,744,812,980	12,720,586,585
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	30,695,999	31,605,915	30,698,665	
	15. Canada.....	0	0	0	
	16. Other Countries.....	27,984,337	32,240,735	19,746,996	
	17. Totals.....	58,680,336	63,846,650	50,445,661	
Parent, Subsidiaries and Affiliates	18. Totals.....	0	0	0	
	19. Total Preferred Stocks.....	58,680,336	63,846,650	50,445,661	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	115,067,877	115,067,877	106,503,648	
	21. Canada.....	0	0	0	
	22. Other Countries.....	6,643,696	6,643,696	2,379,756	
	23. Totals.....	121,711,573	121,711,573	108,883,404	
Parent, Subsidiaries and Affiliates	24. Totals.....	1,979,161,341	1,979,161,342	476,071,012	
	25. Total Common Stocks.....	2,100,872,914	2,100,872,915	584,954,416	
	26. Total Stocks.....	2,159,553,250	2,164,719,565	635,400,077	
	27. Total Bonds and Stocks.....	14,948,339,242	16,056,405,262	13,380,213,057	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1.....	41,232,195	77,788,999	78,004,637	146,336,109	798,264,431	XXX	1,141,626,370	8.6	1,611,178,284	12.1	1,096,545,646	45,080,724
1.2 NAIC 2.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals.....	41,232,195	77,788,999	78,004,637	146,336,109	798,264,431	XXX	1,141,626,370	8.6	1,611,178,284	12.1	1,096,545,646	45,080,724
2. All Other Governments												
2.1 NAIC 1.....	1,145,313	14,905,572	28,473,766	4,016,759	20,354,390	XXX	68,895,799	0.5	95,897,872	0.7	14,962,145	53,933,655
2.2 NAIC 2.....	0	7,545,981	80,300,226	18,678,108	21,381,430	XXX	127,905,745	1.0	46,801,197	0.4	65,860,908	62,044,837
2.3 NAIC 3.....	0	2,408,857	979,352	0	713,987	XXX	4,102,195	0.0	9,901,699	0.1	0	4,102,195
2.4 NAIC 4.....	0	0	0	1,825,658	0	XXX	1,825,658	0.0	5,619,403	0.0	0	1,825,658
2.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals.....	1,145,313	24,860,410	109,753,344	24,520,524	42,449,806	XXX	202,729,398	1.5	158,220,171	1.2	80,823,053	121,906,345
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....	0	0	0	13,876,301	40,898,659	XXX	54,774,960	0.4	55,055,280	0.4	54,774,960	0
3.2 NAIC 2.....	0	0	0	0	0	XXX	0	0.0	36,895,854	0.3	0	0
3.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals.....	0	0	0	13,876,301	40,898,659	XXX	54,774,960	0.4	91,951,133	0.7	54,774,960	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....	0	0	30,000,000	38,000,000	50,067,761	XXX	118,067,761	0.9	118,182,592	0.9	118,067,761	0
4.2 NAIC 2.....	0	0	0	0	15,425,943	XXX	15,425,943	0.1	7,653,691	0.1	15,425,943	0
4.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals.....	0	0	30,000,000	38,000,000	65,493,704	XXX	133,493,704	1.0	125,836,283	0.9	133,493,704	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	61,912,389	281,292,630	264,290,574	269,728,773	468,808,676	XXX	1,346,033,042	10.2	1,013,289,417	7.6	1,261,657,973	84,375,068
5.2 NAIC 2.....	0	0	30,000,000	43,811,487	12,704,403	XXX	86,515,890	0.7	90,094,522	0.7	73,811,487	12,704,403
5.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	3,445,862	0.0	0	0
5.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	1,188	0.0	0	0
5.7 Totals.....	61,912,389	281,292,630	294,290,574	313,540,260	481,513,079	XXX	1,432,548,932	10.8	1,106,830,990	8.3	1,335,469,461	97,079,471

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SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	782,891,231	1,417,770,032	1,216,413,800	980,487,803	1,825,473,607	XXX	6,223,036,472	47.1	6,108,792,181	45.8	4,271,155,395	1,951,881,077
6.2 NAIC 2.....	52,381,020	430,537,789	672,143,052	1,077,867,860	1,003,113,302	XXX	3,236,043,023	24.5	3,341,165,063	25.1	2,145,197,976	1,090,845,047
6.3 NAIC 3.....	12,715,708	134,193,015	193,894,894	33,541,518	30,549,208	XXX	404,894,342	3.1	404,638,316	3.0	183,519,540	221,374,803
6.4 NAIC 4.....	162,386	65,787,158	54,079,605	2,872,669	2,270,958	XXX	125,172,776	0.9	156,229,696	1.2	45,926,644	79,246,132
6.5 NAIC 5.....	327,568	24,524,575	15,813,126	22,242,489	0	XXX	62,907,758	0.5	77,569,740	0.6	4,485,368	58,422,390
6.6 NAIC 6.....	6,850,420	13,242,705	37	81,482	12,212,166	XXX	32,386,810	0.2	26,955,554	0.2	0	32,386,810
6.7 Totals.....	855,328,333	2,086,055,274	2,152,344,514	2,117,093,820	2,873,619,241	XXX	10,084,441,182	76.3	10,115,350,550	75.9	6,650,284,923	3,434,156,259
7. Hybrid Securities												
7.1 NAIC 1.....	0	0	0	0	9,399,060	XXX	9,399,060	0.1	15,447,877	0.1	9,399,060	0
7.2 NAIC 2.....	0	0	0	69,660,321	32,915,586	XXX	102,575,907	0.8	94,029,847	0.7	91,018,054	11,557,853
7.3 NAIC 3.....	0	0	0	15,000,204	32,762,488	XXX	47,762,692	0.4	15,000,221	0.1	47,762,692	0
7.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals.....	0	0	0	84,660,524	75,077,134	XXX	159,737,658	1.2	124,477,945	0.9	148,179,806	11,557,853
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.2 NAIC 2.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.3 NAIC 3.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.4 NAIC 4.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.5 NAIC 5.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.6 NAIC 6.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.7 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0

901S

SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1.....	(d).....887,181,127	.....1,791,757,232	.....1,617,182,777	.....1,452,445,745	.....3,213,266,583	.....0	.....8,961,833,464	.....67.8	.....XXX	.....XXX	.....6,826,562,940	.....2,135,270,525
10.2 NAIC 2.....	(d).....52,381,020	.....438,083,771	.....782,443,278	.....1,210,017,776	.....1,085,540,664	.....0	.....3,568,466,508	.....27.0	.....XXX	.....XXX	.....2,391,314,369	.....1,177,152,139
10.3 NAIC 3.....	(d).....12,715,708	.....136,601,872	.....194,874,245	.....48,541,721	.....64,025,683	.....0	.....456,759,229	.....3.5	.....XXX	.....XXX	.....231,282,231	.....225,476,998
10.4 NAIC 4.....	(d).....162,386	.....65,787,158	.....54,079,605	.....4,698,327	.....2,270,958	.....0	.....126,998,434	.....1.0	.....XXX	.....XXX	.....45,926,644	.....81,071,790
10.5 NAIC 5.....	(d).....327,568	.....24,524,575	.....15,813,126	.....22,242,489	.....0	.....0	(c).....62,907,758	.....0.5	.....XXX	.....XXX	.....4,485,368	.....58,422,390
10.6 NAIC 6.....	(d).....6,850,420	.....13,242,705	.....37	.....81,482	.....12,212,166	.....0	(c).....32,386,810	.....0.2	.....XXX	.....XXX	.....0	.....32,386,810
10.7 Totals.....	.....959,618,229	.....2,469,997,313	.....2,664,393,068	.....2,738,027,539	.....4,377,316,054	.....0	(b).....13,209,352,203	.....100.0	.....XXX	.....XXX	.....9,499,571,551	.....3,709,780,652
10.8 Line 10.7 as a % of Col. 7.....	.....7.3	.....18.7	.....20.2	.....20.7	.....33.1	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....71.9	.....28.1
11. Total Bonds Prior Year												
11.1 NAIC 1.....	.....768,902,293	.....1,976,975,866	.....1,631,361,768	.....1,259,898,756	.....3,380,704,821	.....XXX	.....XXX	.....XXX	.....9,017,843,504	.....67.6	.....6,790,063,959	.....2,227,779,545
11.2 NAIC 2.....	.....103,479,024	.....473,112,381	.....677,496,038	.....1,115,161,843	.....1,247,390,888	.....XXX	.....XXX	.....XXX	.....3,616,640,174	.....27.1	.....2,495,431,975	.....1,121,208,199
11.3 NAIC 3.....	.....51,604,215	.....138,678,644	.....164,250,373	.....66,795,875	.....8,211,129	.....XXX	.....XXX	.....XXX	.....429,540,236	.....3.2	.....180,340,164	.....249,200,072
11.4 NAIC 4.....	.....2,192,046	.....62,328,052	.....85,461,231	.....10,706,159	.....4,607,473	.....XXX	.....XXX	.....XXX	.....165,294,961	.....1.2	.....57,908,807	.....107,386,154
11.5 NAIC 5.....	.....17,798,454	.....24,940,474	.....17,911,387	.....16,919,425	.....0	.....XXX	.....XXX	.....XXX	(c).....77,569,740	.....0.6	.....17,447,984	.....60,121,755
11.6 NAIC 6.....	.....3,238,552	.....13,360,383	.....1,151,503	.....202,257	.....9,004,048	.....XXX	.....XXX	.....XXX	(c).....26,956,742	.....0.2	.....1,208	.....26,955,535
11.7 Totals.....	.....947,214,584	.....2,689,395,800	.....2,577,632,300	.....2,469,684,314	.....4,649,918,359	.....XXX	.....XXX	.....XXX	(b).....13,333,845,357	.....100.0	.....9,541,194,097	.....3,792,651,260
11.8 Line 11.7 as a % of Col. 9.....	.....7.1	.....20.2	.....19.3	.....18.5	.....34.9	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX	.....71.6	.....28.4
12. Total Publicly Traded Bonds												
12.1 NAIC 1.....	.....733,763,454	.....1,034,069,150	.....1,116,660,295	.....1,176,269,468	.....2,765,800,573	.....0	.....6,826,562,940	.....51.7	.....6,790,063,959	.....50.9	.....6,826,562,940	.....XXX
12.2 NAIC 2.....	.....15,586,245	.....192,775,775	.....414,666,677	.....865,950,917	.....902,334,756	.....0	.....2,391,314,369	.....18.1	.....2,495,431,975	.....18.7	.....2,391,314,369	.....XXX
12.3 NAIC 3.....	.....3,466,274	.....35,546,035	.....104,055,051	.....34,143,355	.....54,071,517	.....0	.....231,282,231	.....1.8	.....180,340,164	.....1.4	.....231,282,231	.....XXX
12.4 NAIC 4.....	.....0	.....24,041,887	.....16,741,130	.....2,872,669	.....2,270,958	.....0	.....45,926,644	.....0.3	.....57,908,807	.....0.4	.....45,926,644	.....XXX
12.5 NAIC 5.....	.....0	.....2,188,781	.....1,282,032	.....1,014,554	.....0	.....0	.....4,485,368	.....0.0	.....17,447,984	.....0.1	.....4,485,368	.....XXX
12.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....1,208	.....0.0	.....0	.....XXX
12.7 Totals.....	.....752,815,973	.....1,288,621,629	.....1,653,405,184	.....2,080,250,962	.....3,724,477,803	.....0	.....9,499,571,551	.....71.9	.....9,541,194,097	.....71.6	.....9,499,571,551	.....XXX
12.8 Line 12.7 as a % of Col. 7.....	.....7.9	.....13.6	.....17.4	.....21.9	.....39.2	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10.....	.....5.7	.....9.8	.....12.5	.....15.7	.....28.2	.....0.0	.....71.9	.....XXX	.....XXX	.....XXX	.....71.9	.....XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1.....	.....153,417,673	.....757,688,083	.....500,522,482	.....276,176,277	.....447,466,010	.....0	.....2,135,270,525	.....16.2	.....2,227,779,545	.....16.7	.....XXX	.....2,135,270,525
13.2 NAIC 2.....	.....36,794,776	.....245,307,995	.....367,776,601	.....344,066,859	.....183,205,908	.....0	.....1,177,152,139	.....8.9	.....1,121,208,199	.....8.4	.....XXX	.....1,177,152,139
13.3 NAIC 3.....	.....9,249,434	.....101,055,837	.....90,819,195	.....14,398,366	.....9,954,166	.....0	.....225,476,998	.....1.7	.....249,200,072	.....1.9	.....XXX	.....225,476,998
13.4 NAIC 4.....	.....162,386	.....41,745,271	.....37,338,475	.....1,825,658	.....0	.....0	.....81,071,790	.....0.6	.....107,386,154	.....0.8	.....XXX	.....81,071,790
13.5 NAIC 5.....	.....327,568	.....22,335,794	.....14,531,094	.....21,227,935	.....0	.....0	.....58,422,390	.....0.4	.....60,121,755	.....0.5	.....XXX	.....58,422,390
13.6 NAIC 6.....	.....6,850,420	.....13,242,705	.....37	.....81,482	.....12,212,166	.....0	.....32,386,810	.....0.2	.....26,955,535	.....0.2	.....XXX	.....32,386,810
13.7 Totals.....	.....206,802,256	.....1,181,375,684	.....1,010,987,884	.....657,776,577	.....652,838,250	.....0	.....3,709,780,652	.....28.1	.....3,792,651,260	.....28.4	.....XXX	.....3,709,780,652
13.8 Line 13.7 as a % of Col. 7.....	.....5.6	.....31.8	.....27.3	.....17.7	.....17.6	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....XXX	.....100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10.....	.....1.6	.....8.9	.....7.7	.....5.0	.....4.9	.....0.0	.....28.1	.....XXX	.....XXX	.....XXX	.....XXX	.....28.1

SIO7

- (a) Includes \$.....1,974,121,490 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
- (b) Includes \$.....51,142,579 current year, \$.....96,272,241 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.
- (c) Includes \$.....32,167,779 current year, \$.....17,440,474 prior year of bonds with 5* designations and \$.....19,278,805 current year, \$.....10,665,690 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
- (d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....420,565,213; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....967; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations.....	25,541,314	27,161,475	40,943,999	120,487,576	794,601,771	XXX	1,008,736,136	7.6	1,511,542,019	11.3	964,472,399	44,263,738
1.2 Residential Mortgage-Backed Securities.....	2,451,929	7,489,383	9,052,532	7,392,138	3,614,292	XXX	30,000,273	0.2	35,711,848	0.3	30,000,273	0
1.3 Commercial Mortgage-Backed Securities.....	302,500	749,665	372,436	171,505	19,008	XXX	1,615,114	0.0	0	0.0	1,615,114	0
1.4 Other Loan-Backed and Structured Securities.....	12,936,452	42,388,476	27,635,669	18,284,890	29,360	XXX	101,274,847	0.8	63,924,418	0.5	100,457,860	816,987
1.5 Totals.....	41,232,195	77,788,999	78,004,637	146,336,109	798,264,431	XXX	1,141,626,370	8.6	1,611,178,284	12.1	1,096,545,646	45,080,724
2. All Other Governments												
2.1 Issuer Obligations.....	1,145,313	24,860,410	109,753,344	24,520,524	42,449,806	XXX	202,729,398	1.5	158,220,171	1.2	80,823,053	121,906,345
2.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 Totals.....	1,145,313	24,860,410	109,753,344	24,520,524	42,449,806	XXX	202,729,398	1.5	158,220,171	1.2	80,823,053	121,906,345
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations.....	0	0	0	13,876,301	40,898,659	XXX	54,774,960	0.4	91,951,133	0.7	54,774,960	0
3.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 Totals.....	0	0	0	13,876,301	40,898,659	XXX	54,774,960	0.4	91,951,133	0.7	54,774,960	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations.....	0	0	30,000,000	38,000,000	65,493,704	XXX	133,493,704	1.0	125,836,283	0.9	133,493,704	0
4.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 Totals.....	0	0	30,000,000	38,000,000	65,493,704	XXX	133,493,704	1.0	125,836,283	0.9	133,493,704	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations.....	533,425	54,941,960	120,124,327	236,294,344	437,852,693	XXX	849,746,750	6.4	814,027,326	6.1	781,357,278	68,389,471
5.2 Residential Mortgage-Backed Securities.....	28,397,074	105,590,120	77,272,424	61,974,648	13,908,696	XXX	287,142,963	2.2	191,696,962	1.4	287,142,963	0
5.3 Commercial Mortgage-Backed Securities.....	32,981,889	120,760,550	96,893,823	15,271,268	1,061,690	XXX	266,969,219	2.0	72,146,702	0.5	266,969,219	0
5.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	28,690,000	XXX	28,690,000	0.2	28,960,000	0.2	0	28,690,000
5.5 Totals.....	61,912,389	281,292,630	294,290,574	313,540,260	481,513,079	XXX	1,432,548,932	10.8	1,106,830,990	8.3	1,335,469,461	97,079,471
6. Industrial and Miscellaneous (unaffiliated)												
6.1 Issuer Obligations.....	517,648,885	862,928,919	1,315,356,851	1,947,473,390	2,714,500,740	XXX	7,357,908,786	55.7	7,220,866,104	54.2	5,212,998,143	2,144,910,642
6.2 Residential Mortgage-Backed Securities.....	136,335,454	311,921,766	80,658,626	9,455,350	221,960	XXX	538,593,156	4.1	446,318,974	3.3	507,473,849	31,119,308
6.3 Commercial Mortgage-Backed Securities.....	118,338,848	191,170,470	513,153,054	97,605,455	8,524,374	XXX	928,792,201	7.0	955,265,939	7.2	564,637,269	364,154,933
6.4 Other Loan-Backed and Structured Securities.....	83,005,145	720,034,120	243,175,983	62,559,624	150,372,166	XXX	1,259,147,038	9.5	1,492,899,533	11.2	365,175,662	893,971,376
6.5 Totals.....	855,328,333	2,086,055,274	2,152,344,514	2,117,093,820	2,873,619,241	XXX	10,084,441,182	76.3	10,115,350,550	75.9	6,650,284,923	3,434,156,259
7. Hybrid Securities												
7.1 Issuer Obligations.....	0	0	0	6,789,080	74,687,074	XXX	81,476,154	0.6	16,334,435	0.1	81,476,154	0
7.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities.....	0	0	0	77,871,445	390,060	XXX	78,261,505	0.6	108,143,510	0.8	66,703,652	11,557,853
7.5 Totals.....	0	0	0	84,660,524	75,077,134	XXX	159,737,658	1.2	124,477,945	0.9	148,179,806	11,557,853
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

801S

SCHEDULE D - PART 1A - SECTION 2 (continued)

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.2 Bond Mutual Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.3 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10. Total Bonds Current Year												
10.1 Issuer Obligations.....	544,868,937	969,892,764	1,616,178,522	2,387,441,216	4,170,484,447	XXX	9,688,865,887	73.3	XXX	XXX	7,309,395,691	2,379,470,196
10.2 Residential Mortgage-Backed Securities.....	167,184,457	425,001,269	166,983,582	78,822,136	17,744,948	XXX	855,736,393	6.5	XXX	XXX	824,617,085	31,119,308
10.3 Commercial Mortgage-Backed Securities.....	151,623,238	312,680,684	610,419,313	113,048,228	9,605,072	XXX	1,197,376,534	9.1	XXX	XXX	833,221,602	364,154,933
10.4 Other Loan-Backed and Structured Securities.....	95,941,597	762,422,596	270,811,652	158,715,959	179,481,586	XXX	1,467,373,389	11.1	XXX	XXX	532,337,174	935,036,215
10.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals.....	959,618,229	2,469,997,313	2,664,393,068	2,738,027,539	4,377,316,054	0	13,209,352,203	100.0	XXX	XXX	9,499,571,551	3,709,780,652
10.7 Line 10.6 as a % of Col. 7.....	7.3	18.7	20.2	20.7	33.1	0.0	100.0	XXX	XXX	XXX	71.9	28.1
11. Total Bonds Prior Year												
11.1 Issuer Obligations.....	513,328,785	1,183,229,537	1,599,135,712	2,154,578,295	4,488,505,143	XXX	XXX	XXX	9,938,777,472	74.5	7,721,094,911	2,217,682,561
11.2 Residential Mortgage-Backed Securities.....	147,170,286	349,986,735	107,603,082	56,812,896	12,154,784	XXX	XXX	XXX	673,727,784	5.1	657,934,310	15,793,474
11.3 Commercial Mortgage-Backed Securities.....	150,342,222	313,755,513	465,443,719	85,193,080	12,678,105	XXX	XXX	XXX	1,027,412,641	7.7	604,198,811	423,213,830
11.4 Other Loan-Backed and Structured Securities.....	136,373,291	842,424,015	405,449,786	173,100,042	136,580,327	XXX	XXX	XXX	1,693,927,461	12.7	557,966,065	1,135,961,396
11.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals.....	947,214,584	2,689,395,800	2,577,632,300	2,469,684,314	4,649,918,359	XXX	XXX	XXX	13,333,845,357	100.0	9,541,194,097	3,792,651,260
11.7 Line 11.6 as a % of Col. 9.....	7.1	20.2	19.3	18.5	34.9	XXX	XXX	XXX	100.0	XXX	71.6	28.4
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations.....	455,778,238	442,054,644	920,985,042	1,847,125,787	3,643,451,980	XXX	7,309,395,691	55.3	7,721,094,911	57.9	7,309,395,691	XXX
12.2 Residential Mortgage-Backed Securities.....	163,223,432	408,704,012	160,038,732	75,113,557	17,537,351	XXX	824,617,085	6.2	657,934,310	4.9	824,617,085	XXX
12.3 Commercial Mortgage-Backed Securities.....	93,863,908	235,958,975	472,882,854	27,698,708	2,817,158	XXX	833,221,602	6.3	604,198,811	4.5	833,221,602	XXX
12.4 Other Loan-Backed and Structured Securities.....	39,950,395	201,903,998	99,498,556	130,312,910	60,671,314	XXX	532,337,174	4.0	557,966,065	4.2	532,337,174	XXX
12.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	XXX
12.6 Totals.....	752,815,973	1,288,621,629	1,653,405,184	2,080,250,962	3,724,477,803	0	9,499,571,551	71.9	9,541,194,097	71.6	9,499,571,551	XXX
12.7 Line 12.6 as a % of Col. 7.....	7.9	13.6	17.4	21.9	39.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10.....	5.7	9.8	12.5	15.7	28.2	0.0	71.9	XXX	XXX	XXX	71.9	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations.....	89,090,699	527,838,120	695,193,480	540,315,429	527,032,468	XXX	2,379,470,196	18.0	2,217,682,561	16.6	XXX	2,379,470,196
13.2 Residential Mortgage-Backed Securities.....	3,961,025	16,297,257	6,944,850	3,708,579	207,597	XXX	31,119,308	0.2	15,793,474	0.1	XXX	31,119,308
13.3 Commercial Mortgage-Backed Securities.....	57,759,330	76,721,709	137,536,459	85,349,520	6,787,914	XXX	364,154,933	2.8	423,213,830	3.2	XXX	364,154,933
13.4 Other Loan-Backed and Structured Securities.....	55,991,202	560,518,598	171,313,095	28,403,049	118,810,272	XXX	935,036,215	7.1	1,135,961,396	8.5	XXX	935,036,215
13.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	XXX	0
13.6 Totals.....	206,802,256	1,181,375,684	1,010,987,884	657,776,577	652,838,250	0	3,709,780,652	28.1	3,792,651,260	28.4	XXX	3,709,780,652
13.7 Line 13.6 as a % of Col. 7.....	5.6	31.8	27.3	17.7	17.6	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10.....	1.6	8.9	7.7	5.0	4.9	0.0	28.1	XXX	XXX	XXX	XXX	28.1

601S

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	348,013,028	348,013,028	0	0	0
2. Cost of short-term investments acquired.....	3,900,855,217	3,900,855,217	0	0	0
3. Accrual of discount.....	3,726	3,726	0	0	0
4. Unrealized valuation increase (decrease).....	0	0	0	0	0
5. Total gain (loss) on disposals.....	(14,220)	(14,220)	0	0	0
6. Deduct consideration received on disposals.....	3,828,291,571	3,828,291,571	0	0	0
7. Deduct amortization of premium.....	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	420,566,180	420,566,180	0	0	0
11. Deduct total nonadmitted amounts.....	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	420,566,180	420,566,180	0	0	0

S110

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:.....

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year).....			(346,302,864)
2.	Cost paid/(consideration received) on additions:			
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12.....	14,898,362		
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14.....	12,959,876		27,858,238
3.	Unrealized valuation increase/(decrease):			
3.1	Section 1, Column 17.....	5,484,533		
3.2	Section 2, Column 19.....	(11,805,434)		(6,320,901)
4.	Total gain (loss) on termination recognized, Section 2, Column 22.....			(51,132,987)
5.	Considerations received/(paid) on terminations, Section 2, Column 15.....			(15,718,180)
6.	Amortization:			
6.1	Section 1, Column 19.....	305,150		
6.2	Section 2, Column 21.....	22,127,012		22,432,162
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item:			
7.1	Section 1, Column 20.....	0		
7.2	Section 2, Column 23.....	0		0
8.	Total foreign exchange change in Book/Adjusted Carrying Value:			
8.1	Section 1, Column 18.....	8,861,631		
8.2	Section 2, Column 20.....	211,518		9,073,149
9.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....			(328,675,022)
10.	Deduct nonadmitted assets.....			0
11.	Statement value at end of current period (Line 9 minus Line 10).....			(328,675,022)

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year).....			7,607,500
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column).....			(1,349,900)
3.1	Add:			
	Change in variation margin on open contracts - highly effective hedges:			
3.11	Section 1, Column 15, current year minus.....	0		
3.12	Section 1, Column 15, prior year.....	0		0
	Change in the valuation margin on open contracts - all other:			
3.13	Section 1, Column 18, current year minus.....	686,380		
3.14	Section 1, Column 18, prior year.....	(200,397)	886,777	886,777
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.....	686,380		
3.24	Section 1, Column 19, prior year.....	(200,397)	886,777	886,777
3.3	Subtotal (Line 3.1 minus Line 3.2).....			0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15).....		(19,783,322)	
4.2	Less:			
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17).....	0		
4.22	Amount recognized (Section 2, Column 16).....	(19,582,920)	(19,582,920)	
4.3	Subtotal (Line 4.1 minus Line 4.2).....			(200,402)
5.	Dispositions gains (losses) on contracts terminated in prior year:			
5.1	Total gain (loss) recognized for terminations in prior year.....			200,403
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).....			6,257,600
7.	Deduct nonadmitted assets.....			0
8.	Statement value at end of current period (Line 6 minus Line 7).....			6,257,600

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Desig. or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
Replicated Assets Open															
12574#GD3....	BOND WITH CREDIT DEFAULT SWAP	1.....	.....5,000,000	.....4,468,227	.....4,922,635	06/24/2016	09/17/2058	CDS: CMBX.NA.A.9 REC 2.00%.....	.....(664,088)	.....(281,500)	46644Y AU 4	JPMBB_15-C31.....	1FM.....	.....5,132,315	.....5,204,135
12518*KM1....	BOND WITH CREDIT DEFAULT SWAP	2.....	.....5,996,394	.....6,200,584	.....6,121,650	09/20/2016	12/20/2021	CME: CDX.NA.IG.27.V1 REC 1.00%.....	.....56,056	.....90,616	61764R BF 4	MSBAM_15-C20.....	1FM.....	.....6,144,528	.....6,031,035
12518*KM1....	BOND WITH CREDIT DEFAULT SWAP	2.....	.....99,939,895	.....98,549,331	.....114,821,012	09/20/2016	12/20/2021	CME: CDX.NA.IG.27.V1 REC 1.00%.....	.....934,263	.....1,510,259	912810 RD 2	TREASURY BOND.....	1.....	.....97,615,068	.....113,310,753
12518*KM1....	BOND WITH CREDIT DEFAULT SWAP	2.....	.....93,593,712	.....94,852,424	.....91,480,054	09/20/2016	12/20/2021	CME: CDX.NA.IG.27.V1 REC 1.00%.....	.....874,937	.....1,414,357	912810 RN 0	TREASURY BOND.....	1.....	.....93,977,487	.....90,065,697
06051GF#1....	BOND WITH CREDIT DEFAULT SWAP	2.....	.....7,500,000	.....7,577,171	.....7,548,154	09/20/2016	12/20/2021	CDS: BANK OF AMERICA CORP (BAC) REC 1.00.....	.....77,701	.....85,879	44890Y AG 1	HART_15-B - ABS.....	1FE.....	.....7,499,470	.....7,462,275
61747YG*0....	BOND WITH CREDIT DEFAULT SWAP	1.....	.....4,000,000	.....4,013,471	.....4,134,631	09/20/2016	12/20/2021	CDS: MORGAN STANLEY (MS) REC 1.00%.....	.....18,681	.....25,651	606822 AD 6	MITSUBISHI UFJ FINANCIAL GROUP INC.....	1FE.....	.....3,994,790	.....4,108,980
46625HJ#8....	BOND WITH CREDIT DEFAULT SWAP	1.....	.....6,375,000	.....6,499,251	.....6,262,375	09/20/2016	12/20/2021	CDS: JP MORGAN CHASE (JPM) REC 1.00%.....	.....124,251	.....110,564	06659# AE 7	BANNER SEVENTEEN LLC.....	2FE.....	.....6,375,000	.....6,151,811
46625HK*0....	BOND WITH CREDIT DEFAULT SWAP	1.....	.....2,125,000	.....2,153,725	.....2,020,427	09/20/2016	12/20/2021	CDS: JP MORGAN CHASE (JPM) REC 1.00%.....	.....40,388	.....36,855	548661 DN 4	LOWES COMPANIES INC.....	1FE.....	.....2,113,337	.....1,983,573
70687WN@7....	BOND WITH CREDIT DEFAULT SWAP	1.....	.....1,800,000	.....1,819,633	.....1,780,227	09/21/2016	12/20/2021	CDS: MALAYSIA FEDERATION (MALAYS) REC 1.....	.....(24,930)	.....(32,391)	200474 BC 7	COMM_15-LC19.....	1FM.....	.....1,844,564	.....1,812,618
70687WN#5....	BOND WITH CREDIT DEFAULT SWAP	1.....	.....4,400,000	.....4,342,881	.....4,328,730	09/21/2016	12/20/2021	CDS: MALAYSIA FEDERATION (MALAYS) REC 1.....	.....(56,927)	.....(79,177)	22533W AA 7	CAALT_15-1A - ABS.....	1FE.....	.....4,399,808	.....4,407,907
9999999.	Total.....			.....230,476,699	.....243,419,897	.....XXX.....	.....XXX.....	.....XXX.....	.....1,380,332	.....2,881,114	.....XXX.....	.....XXX.....	.....XXX.....	.....229,096,366	.....240,538,784

SI12

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.....	10	849,521,794	7	217,051,422	16	301,887,977	9	245,589,306	10	849,521,794
2. Add: Opened or Acquired Transactions.....	1	149,489,792	13	136,344,298	8	228,544,973	0	0	22	514,379,063
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value.....	.XXX	3,863,595	.XXX	4,120	.XXX	444,866	.XXX	49,543	.XXX	4,362,124
4. Less: Closed or Disposed of Transactions.....	4	785,819,689	4	51,439,815	15	285,200,868	1	15,146,673	24	1,137,607,045
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	4,070	.XXX	72,048	.XXX	87,642	.XXX	15,477	.XXX	179,237
7. Ending inventory.....	7	217,051,422	16	301,887,977	9	245,589,306	8	230,476,699	8	230,476,699

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.....	(328,675,022)
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance.....	6,257,600
3.	Total (Line 1 plus Line 2).....	(322,417,422)
4.	Part D, Section 1, Column 5.....	386,281,781
5.	Part D, Section 1, Column 6.....	(708,699,203)
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	(333,979,169)
8.	Part B, Section 1, Column 13.....	643,999
9.	Total (Line 7 plus Line 8).....	(333,335,170)
10.	Part D, Section 1, Column 8.....	385,501,922
11.	Part D, Section 1, Column 9.....	(718,837,092)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	735,266,995
14.	Part B, Section 1, Column 20.....	4,809,700
15.	Part D, Section 1, Column 11.....	740,076,695
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

SCHEDULE E - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	0	0	0
2. Cost of cash equivalents acquired.....	0	0	0
3. Accrual of discount.....	0	0	0
4. Unrealized valuation increase (decrease).....	0	0	0
5. Total gain (loss) on disposals.....	0	0	0
6. Deduct consideration received on disposals.....	0	0	0
7. Deduct amortization of premium.....	0	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	0	0
11. Deduct total nonadmitted amounts.....	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0	0

NONE

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:...

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1 Description of Property	2 Code	Location		5 Date Acquired	6 Date of Last Appraisal	7 Actual Cost	8 Amount of Encumbrances	9 Book/Adjusted Carrying Value Less Encumbrances	10 Fair Value Less Encumbrances	Change in Book/Adjusted Carrying Value Less Encumbrances					16 Gross Income Earned Less Interest on Encumbrances	17 Taxes, Repairs, and Expenses Incurred
		3 City	4 State							11 Current Year Depreciation	12 Current Year's Other-Than-Temporary Impairment Recognized	13 Current Year's Change in Encumbrances	14 Total Change in B./A.C.V. (13 - 11 - 12)	15 Total Foreign Exchange Change in B./A.C.V.		
Properties Occupied by the Reporting Entity - Administrative																
Windsor Building.....		Windsor.....	CT.....	07/01/2007.	NA.....	112,273,175	.0	71,057,734	.0	4,494,440	.0	.0	(4,494,440)	.0	12,623,438	12,623,438
0299999. Properties Occupied by the Reporting Entity - Administrative.....						112,273,175	.0	71,057,734	.0	4,494,440	.0	.0	(4,494,440)	.0	12,623,438	12,623,438
0399999. Total - Properties Occupied by the Reporting Entity.....						112,273,175	.0	71,057,734	.0	4,494,440	.0	.0	(4,494,440)	.0	12,623,438	12,623,438
0699999. Totals.....						112,273,175	.0	71,057,734	.0	4,494,440	.0	.0	(4,494,440)	.0	12,623,438	12,623,438

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
Description of Property	2	3	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Building Improvements to Windsor Property.....	Windsor.....	CT.....	various.....	various.....	.0	.0	.0	.227,271
0199999. Total - Acquired by Purchase.....					.0	.0	.0	.227,271
0399999. Totals.....					.0	.0	.0	.227,271

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A. C. V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred

NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year (Amortization) Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
Mortgages in Good Standing - Farm Mortgages														
BHM032L23.....		STANISLAUS.....	CA.....		04/01/2008.....	6.430.....	6,110,169.....	0.....	0.....	0.....	0.....	0.....	7,658,483.....	10/22/2010.....
BHM032L49.....		STANISLAUS.....	CA.....		04/01/2008.....	6.430.....	4,364,347.....	0.....	0.....	0.....	0.....	0.....	5,470,220.....	10/22/2010.....
BHM039B78.....		STANISLAUS.....	CA.....		04/01/2008.....	6.130.....	1,942,429.....	0.....	0.....	0.....	0.....	0.....	2,422,910.....	10/22/2010.....
BHM039B86.....		STANISLAUS.....	CA.....		11/25/2008.....	6.610.....	540,835.....	0.....	0.....	0.....	0.....	0.....	161,229.....	10/22/2010.....
0199999. Total - Mortgages in Good Standing - Farm Mortgages.....							12,957,780.....	0.....	0.....	0.....	0.....	0.....	15,712,842.....	XXX.....
Mortgages in Good Standing - Commercial Mortgages - All Other														
B0A0FLYC2.....		SEATTLE.....	WA.....		02/24/2004.....	5.590.....	4,481,579.....	0.....	0.....	0.....	0.....	0.....	18,458,956.....	06/28/2016.....
BHM01FKF8.....		BALTIMORE.....	MD.....		12/21/2005.....	6.150.....	5,384,960.....	0.....	0.....	0.....	0.....	0.....	6,581,617.....	05/01/2016.....
BHM01GJ76.....		ONTARIO.....	CA.....		11/18/2015.....	3.530.....	585,000.....	0.....	0.....	0.....	0.....	0.....	1,498,894.....	06/16/2016.....
BHM01GJ84.....		ONTARIO.....	CA.....		11/18/2015.....	3.530.....	606,000.....	0.....	0.....	0.....	0.....	0.....	1,425,568.....	06/16/2016.....
BHM01JC69.....		NEW YORK.....	NY.....		01/05/2006.....	5.510.....	26,401,588.....	0.....	(26,125).....	0.....	0.....	0.....	203,287,321.....	10/27/2016.....
BHM01LDQ9.....		LINTHICUM.....	MD.....		04/28/2006.....	5.800.....	5,697,466.....	0.....	0.....	0.....	0.....	0.....	7,473,300.....	06/28/2016.....
BHM01LDR7.....		LINTHICUM.....	MD.....		04/28/2006.....	5.800.....	4,291,598.....	0.....	0.....	0.....	0.....	0.....	6,777,766.....	06/28/2016.....
BHM01NWT8.....		NEW YORK.....	NY.....		06/05/2006.....	5.680.....	26,828,233.....	0.....	80,696.....	0.....	0.....	0.....	395,505,576.....	11/17/2016.....
BHM01VL05.....		GAITHERSBURG.....	MD.....		09/28/2006.....	6.050.....	9,578,463.....	0.....	0.....	0.....	0.....	0.....	13,792,987.....	10/01/2016.....
BHM01VSS7.....		WASHINGTON.....	DC.....		09/29/2006.....	6.300.....	24,945,994.....	0.....	0.....	0.....	0.....	0.....	37,874,235.....	11/04/2016.....
BHM01WEB7.....		NASSAU COUNTY.....	NY.....		10/19/2006.....	6.080.....	16,298,721.....	0.....	0.....	0.....	0.....	0.....	34,313,096.....	09/01/2016.....
BHM02D9L2.....		PORTLAND.....	OR.....		04/01/2008.....	6.130.....	7,686,905.....	0.....	0.....	0.....	0.....	0.....	10,702,885.....	11/08/2016.....
BHM02QEM5.....		MULTI-CITY.....	MU.....		08/23/2007.....	6.160.....	47,862,687.....	0.....	0.....	0.....	0.....	0.....	69,431,976.....	06/16/2016.....
BHM02T4T5.....		SIMI VALLEY.....	CA.....		09/05/2007.....	5.980.....	15,772,497.....	0.....	0.....	0.....	0.....	0.....	24,762,820.....	10/27/2016.....
BHM0315X5.....		LINTHICUM.....	MD.....		12/20/2007.....	6.120.....	5,593,441.....	0.....	0.....	0.....	0.....	0.....	7,710,957.....	06/28/2016.....
BHM03Z7L4.....		MULTI-CITY.....	MU.....		06/24/2014.....	3.960.....	1,304,239.....	0.....	2,491.....	0.....	0.....	0.....	2,777,395.....	11/03/2016.....
BHM03Z7Q3.....		ROCKVILLE.....	MD.....		10/29/2008.....	6.570.....	16,630,627.....	0.....	0.....	0.....	0.....	0.....	27,419,918.....	05/01/2016.....
BHM0J5AM7.....		WASHINGTON.....	DC.....		06/30/2010.....	5.720.....	9,025,933.....	0.....	0.....	0.....	0.....	0.....	25,689,194.....	06/16/2016.....
BHM0JB0A1.....		ATLANTA.....	GA.....		01/14/2011.....	4.500.....	16,189,824.....	0.....	0.....	0.....	0.....	0.....	39,686,559.....	11/01/2016.....
BHM0JECE4.....		BREA.....	CA.....		02/01/2011.....	4.450.....	11,360,206.....	0.....	0.....	0.....	0.....	0.....	22,720,412.....	09/19/2016.....
BHM0JEHH2.....		MULTI-CITY.....	MU.....		04/14/2011.....	4.900.....	7,923,728.....	0.....	0.....	0.....	0.....	0.....	17,160,365.....	09/19/2016.....
BHM0JEH22.....		MULTI-CITY.....	MU.....		04/14/2011.....	4.900.....	3,991,917.....	0.....	0.....	0.....	0.....	0.....	8,452,288.....	09/19/2016.....
BHM0JEJK3.....		MULTI-CITY.....	MU.....		04/14/2011.....	4.850.....	26,010,332.....	0.....	0.....	0.....	0.....	0.....	74,622,192.....	09/19/2016.....
BHM0JEL1.....		MULTI-CITY.....	MU.....		04/14/2011.....	4.850.....	23,006,119.....	0.....	0.....	0.....	0.....	0.....	45,565,235.....	11/17/2016.....
BHM0JEJN7.....		MULTI-CITY.....	MU.....		04/14/2011.....	4.850.....	22,825,922.....	0.....	0.....	0.....	0.....	0.....	54,718,842.....	09/19/2016.....
BHM0JEJP2.....		SANTA BARBARA.....	CA.....		04/14/2011.....	4.900.....	3,393,638.....	0.....	0.....	0.....	0.....	0.....	6,705,295.....	09/19/2016.....
BHM0JLKV1.....		ALEXANDRIA.....	VA.....		09/01/2011.....	5.660.....	9,776,643.....	0.....	0.....	0.....	0.....	0.....	23,873,933.....	09/01/2016.....
BHM0JMW53.....		STAMFORD.....	CT.....		03/18/2011.....	6.030.....	12,385,430.....	0.....	0.....	0.....	0.....	0.....	20,794,485.....	06/16/2016.....
BHM0JP622.....		FONTANA RIALTO.....	CA.....		02/23/2011.....	4.480.....	3,741,477.....	0.....	0.....	0.....	0.....	0.....	8,249,478.....	09/19/2016.....
BHM0JZXT1.....		ONTARIO.....	CA.....		08/02/2011.....	4.470.....	18,123,615.....	0.....	0.....	0.....	0.....	0.....	34,644,998.....	10/14/2016.....
BHM0K2BG4.....		SANTA CLARA.....	CA.....		05/31/2011.....	5.200.....	28,403,799.....	0.....	0.....	0.....	0.....	0.....	80,305,285.....	06/16/2016.....
BHM0K4486.....		MULTI-CITY.....	MD.....		09/14/2011.....	5.860.....	21,612,732.....	0.....	0.....	0.....	0.....	0.....	148,003,991.....	11/01/2016.....
BHM0K4494.....		MULTI-CITY.....	MD.....		09/14/2011.....	5.630.....	20,938,748.....	0.....	0.....	0.....	0.....	0.....	131,605,182.....	11/01/2016.....
BHM0K8FC6.....		FOSTER CITY.....	CA.....		04/29/2011.....	4.750.....	18,655,000.....	0.....	0.....	0.....	0.....	0.....	56,289,947.....	07/01/2016.....
BHM0K8FD4.....		FOSTER CITY.....	CA.....		04/29/2011.....	4.750.....	14,770,000.....	0.....	0.....	0.....	0.....	0.....	44,125,823.....	07/01/2016.....
BHM0K8FE2.....		FOSTER CITY.....	CA.....		04/29/2011.....	4.750.....	13,375,000.....	0.....	0.....	0.....	0.....	0.....	37,455,110.....	07/01/2016.....
BHM0KJGK3.....		ALEXANDRIA.....	VA.....		10/11/2011.....	4.870.....	12,344,790.....	0.....	0.....	0.....	0.....	0.....	24,072,341.....	09/21/2016.....

E04

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year (Amortization) Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
BHMOKQZY6		KENT VALLEY	WA		07/29/2011	4.270	25,000,000	0	0	0	0	0	63,428,571	09/21/2016
BHMOKTWD9		MISSION VALLEY	CA		09/27/2011	4.340	26,967,218	0	0	0	0	0	55,904,629	05/18/2016
BHMOKTYC9		NEWPORT BEACH	CA		09/28/2011	4.310	9,960,945	0	0	0	0	0	20,962,042	11/04/2016
BHMOKTYD7		IRVINE	CA		09/28/2011	4.310	1,811,081	0	0	0	0	0	3,628,834	11/04/2016
BHMOKTYF2		NEWPORT BEACH	CA		10/26/2011	4.310	14,787,955	0	0	0	0	0	29,496,961	11/04/2016
BHMOKTYG0		IRVINE	CA		10/26/2011	4.310	14,243,614	0	0	0	0	0	27,038,051	11/04/2016
BHMOL66Z8		MULTI-CITY	MU		04/11/2012	4.500	33,510,832	0	0	0	0	0	54,026,658	11/04/2016
BHMOL6753		MULTI-CITY	MU		04/11/2012	4.500	23,748,573	0	0	0	0	0	46,005,646	11/04/2016
BHMOL83Z7		IRVINE	CA		03/28/2012	4.150	10,961,894	0	0	0	0	0	23,010,445	11/04/2016
BHMOL8411		IRVINE	CA		03/28/2012	4.150	10,048,402	0	0	0	0	0	21,637,244	11/04/2016
BHMOL8429		NEWPORT BEACH	CA		03/28/2012	4.150	6,394,438	0	0	0	0	0	14,035,791	11/04/2016
BHMOL8BN5		GLEN BURNIE	MD		11/30/2011	5.000	1,993,054	0	0	0	0	0	2,918,808	11/04/2016
BHMOLBQA0		MULTI-CITY	MU		06/26/2014	3.750	4,489,021	0	(983)	0	0	0	8,808,503	11/17/2016
BHMOLC8T7		SAN BRUNO	CA		12/09/2011	5.000	12,564,869	0	0	0	0	0	28,288,906	10/27/2016
BHMOLC9M1		CHARLOTTE	NC		06/26/2014	4.500	2,856,454	0	(17,211)	0	0	0	5,469,211	10/27/2016
BHMOLKG86		ENCINITAS	CA		02/16/2012	4.020	20,345,194	0	0	0	0	0	36,337,462	06/15/2016
BHMOLZHT6		CARLSBAD	CA		04/03/2012	4.080	23,263,949	0	0	0	0	0	51,046,381	10/14/2016
BHMOM26W3		WASHINGTON	DC		04/28/2015	3.700	4,527,352	0	0	0	0	0	8,413,909	11/08/2016
BHMOM2AN8		CHICAGO	IL		04/24/2012	4.040	15,000,000	0	0	0	0	0	29,536,255	09/29/2016
BHMOM2C06		EVANSTON	IL		04/28/2015	3.860	6,000,000	0	0	0	0	0	11,957,143	10/27/2016
BHMOM3437		DALLAS	TX		04/28/2015	4.300	4,911,521	0	0	0	0	0	10,231,501	10/27/2016
BHMOM3UB0		BELLEVUE	WA		07/17/2012	3.340	17,609,437	0	0	0	0	0	45,274,790	10/28/2016
BHMOM48Q0		SAN JOSE	CA		04/28/2015	4.020	6,800,000	0	0	0	0	0	10,461,538	07/21/2016
BHMOM4LU6		HOUSTON	TX		04/18/2012	3.000	19,000,000	0	0	0	0	0	50,973,000	10/27/2016
BHMOM5QW4		HOUSTON	TX		03/15/2012	3.730	44,000,000	0	0	0	0	0	118,208,955	07/01/2016
BHMOM67U7		MULTI-CITY	MU		09/24/2012	3.550	33,769,069	0	0	0	0	0	68,317,424	10/01/2016
BHMOM68H5		MULTI-CITY	MU		06/19/2012	3.940	14,637,268	0	0	0	0	0	33,327,112	11/04/2016
BHMOMBRR1		SANTA CLARA	CA		05/30/2012	4.090	5,300,000	0	0	0	0	0	13,985,161	06/16/2016
BHMOME839		RALEIGH	NC		06/26/2012	3.630	5,720,680	0	0	0	0	0	17,883,135	11/17/2016
BHMOMG4H7		MULTI-CITY	TX		04/28/2015	3.880	3,000,000	0	0	0	0	0	6,531,987	05/01/2016
BHMOMH1N5		WASHINGTON	DC		06/28/2012	4.220	9,194,531	0	0	0	0	0	16,134,918	11/04/2016
BHMOMN8Z8		MULTI-CITY	MU		09/28/2012	4.300	19,945,287	0	0	0	0	0	39,890,574	11/03/2016
BHMORMP52		MULTI-CITY	MU		06/27/2013	3.320	34,983,865	0	0	0	0	0	70,826,096	11/03/2016
BHMOSD884		PLYMOUTH	MN		04/28/2015	3.300	929,379	0	0	0	0	0	1,436,250	06/16/2016
BHMOSMD47		FALLS CHURCH	VA		04/28/2015	4.200	1,877,651	0	0	0	0	0	3,183,065	06/16/2016
BHMOSN2A3		IRVINE	CA		04/28/2015	2.700	2,000,000	0	0	0	0	0	3,848,682	11/04/2016
BHMOSVJL3		ANAHEIM	MA		04/28/2015	2.740	3,000,000	0	0	0	0	0	8,168,571	10/27/2016
BHMT2SQ5		BOSTON	MA		04/28/2015	3.650	992,289	0	0	0	0	0	1,825,811	10/14/2016
BHMTLCP2		SECAUCUS	NJ		06/27/2013	3.270	8,361,421	0	0	0	0	0	12,243,509	06/01/2016
BHM0U02F9		BOSTON	MA		04/28/2015	3.970	2,485,443	0	0	0	0	0	4,598,069	11/04/2016
BHM0UBFX2		NEW YORK	NY		08/07/2013	3.510	6,000,000	0	0	0	0	0	10,561,644	11/03/2016
BHM0UC982		NEWPORT BEACH	CA		09/19/2013	4.060	4,711,498	0	0	0	0	0	10,333,886	11/04/2016
BHM0UPQ68		BOSTON	MA		09/13/2013	4.500	6,000,000	0	0	0	0	0	9,612,353	10/27/2016
BHM0V2CJ5		DALLAS	TX		10/03/2013	4.720	7,000,000	0	0	0	0	0	12,805,333	11/04/2016

E04.1

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation	
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year (Amortization) Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value			
BHMOXQNM1		TIMONIUM	MD		01/15/2014	5.140	19,461,018	0	0	0	0	0	34,182,705	10/01/2016	
BHMOXVNF5		CORAL SPRINGS	FL		04/28/2015	3.820	2,000,000	0	0	0	0	0	3,728,571	06/28/2016	
BHM10N625		IRVINE	CA		07/07/2014	4.590	37,894,613	0	0	0	0	0	62,701,009	11/04/2016	
BHM127TJ6		NEW YORK	NY		07/31/2014	4.680	40,000,000	0	0	0	0	0	80,204,000	10/27/2016	
BHM13T3U0		CHARLESTON	SC		11/13/2014	3.940	29,874,605	0	0	0	0	0	46,238,179	05/31/2016	
BHM14TC62		SANTA CLARA	CA		01/14/2015	3.810	21,000,000	0	0	0	0	0	37,000,000	10/21/2016	
BHM15T4C7		LAUREL	MD		02/27/2015	4.170	30,000,000	0	0	0	0	0	50,900,000	11/04/2016	
BHM15X6S1		GLEN MILLS	PA		03/31/2015	3.890	40,000,000	0	0	0	0	0	62,066,667	10/21/2016	
BHM190WN1		SAN DIEGO	CA		07/30/2015	3.770	40,000,000	0	0	0	0	0	62,983,099	05/18/2016	
BHM1947Z4		FAIRFAX	VA		03/31/2015	3.220	3,000,000	0	0	0	0	0	5,210,526	10/25/2016	
BHM195YY4		FORT MILL	SC		04/03/2015	3.780	19,750,000	0	0	0	0	0	41,000,000	10/01/2016	
BHM197Y38		NORTH BETHESDA	MD		04/10/2015	3.490	7,000,000	0	0	0	0	0	13,510,843	10/14/2016	
BHM19G5H9		MULTI-CITY	NJ		05/26/2015	3.610	2,300,000	0	0	0	0	0	3,902,737	09/21/2016	
BHM1AEHV8		CHICAGO	IL		09/30/2015	3.930	1,000,000	0	0	0	0	0	1,554,286	10/14/2016	
BHM1AKCX5		WESTMINSTER	MD		08/27/2015	4.000	5,844,622	0	0	0	0	0	15,378,063	05/31/2016	
BHM1CR3Y6		FAIRVIEW	OR		08/12/2015	3.480	590,000	0	0	0	0	0	1,464,163	05/18/2016	
BHM1D4T85		MEMPHIS	TN		09/17/2015	3.750	14,000,000	0	0	0	0	0	26,200,000	10/21/2016	
BHM1D68D2		PALO ALTO	CA		11/05/2015	3.720	895,000	0	0	0	0	0	2,090,749	05/01/2016	
BHM1D68L4		PALO ALTO	CA		11/05/2015	3.720	1,000,000	0	0	0	0	0	1,595,349	05/01/2016	
BHM1D91Z4		FT. LAUDERDALE	FL		09/23/2015	4.140	8,622,941	0	0	0	0	0	14,600,207	10/27/2016	
BHM1DBX43		ONTARIO	CA		11/18/2015	3.530	1,077,000	0	0	0	0	0	2,884,891	06/16/2016	
BHM1DGLR4		BOSTON	MA		10/30/2015	3.600	2,400,000	0	0	0	0	0	4,896,000	05/01/2016	
BHM1E2204		CHICAGO SUBMARKETS	IL		12/08/2015	4.000	4,000,000	0	0	0	0	0	6,640,000	11/30/2016	
BHM1EEKQ1		GRANADA HILLS	CA		12/11/2015	4.000	40,000,000	0	0	0	0	0	72,684,444	10/29/2015	
BHM1EZCW0		RALEIGH	NC		01/19/2016	3.900	2,939,927	0	0	0	0	0	8,039,365	11/24/2015	
BHM1J09R7		SAN DIEGO	CA		03/23/2016	3.850	1,350,000	0	0	0	0	0	2,877,907	02/25/2016	
BHM1JQZN7		SAN ANTONIO	TX		03/01/2016	3.960	3,483,285	0	0	0	0	0	5,532,276	01/29/2016	
BHM1JWGP3		BREA	CA		07/21/2016	4.030	3,170,000	0	0	0	0	0	6,335,304	09/19/2016	
BHM1K1AN0		MULTI-CITY	MD		12/22/2016	3.670	48,650,000	0	0	0	0	0	52,600,000	07/21/2016	
BHM1K91U7		OAKLAND	CA		09/29/2016	3.050	4,700,000	0	0	0	0	0	10,401,304	07/28/2016	
BHM1KA3P3		CHARLOTTE	NC		10/26/2016	3.400	29,752,276	0	0	0	0	0	53,756,433	08/15/2016	
BHM1KBXM5		BALTIMORE	MD		11/22/2016	3.810	10,500,000	0	0	0	0	0	15,390,000	08/23/2016	
BHM1KDYL2		CONSHOHOCKEN	PA		11/30/2016	3.000	3,500,000	0	0	0	0	0	7,391,839	10/03/2016	
BHM1KFJV2		SECACUS	NJ		11/01/2016	3.390	35,250,000	0	0	0	0	0	53,965,139	11/01/2016	
BHM1KHWT8		MONTBELLO	CO		11/15/2016	3.800	25,825,000	0	0	0	0	0	52,710,000	09/27/2016	
BHM1LLN27		LOGAN TOWNSHIP	NJ		12/01/2016	3.410	6,500,000	0	0	0	0	0	10,300,000	11/18/2016	
0599999		Total - Mortgages in Good Standing - Commercial Mortgages - All Other						1,595,839,320	0	38,868	0	0	0	3,830,067,091	XXX
0899999		Total - Mortgages in Good Standing						1,608,797,099	0	38,868	0	0	0	3,845,779,933	XXX
Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Commercial Mortgages - All Other															
BHM01NWU5		BALTIMORE	MD		06/23/2006	5.890	0	0	0	0	0	0	0	07/21/2016	
2199999		Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Comm. Mortgages - All Other						0	0	0	0	0	0	0	XXX
2499999		Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure						0	0	0	0	0	0	0	XXX
3399999		Totals						1,608,797,099	0	38,868	0	0	0	3,845,779,933	XXX

E04.2

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year (Amortization) Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		

General Interrogatory:

1. Mortgages in good standing \$.....0 unpaid taxes \$.....0 interest due and unpaid.
2. Restructured mortgages \$.....0 unpaid taxes \$.....0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.
4. Mortgages in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.

E04.3

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
Mortgages in Good Standing - Commercial Mortgages - All Other								
BHM0M48Q0.....	SAN JOSE.....	CA.....		04/28/2016.....	4.020.....	0.....	1,800,000.....	2,769,231.....
BHM1EZCW0.....	RALEIGH.....	NC.....		01/19/2016.....	3.900.....	3,000,000.....	0.....	8,203,636.....
BHM1J09R7.....	SAN DIEGO.....	CA.....		03/23/2016.....	3.850.....	4,500,000.....	0.....	9,593,023.....
BHM1J0ZN7.....	SAN ANTONIO.....	TX.....		03/01/2016.....	3.960.....	5,000,000.....	0.....	7,941,176.....
BHM1JWGP3.....	BREA.....	CA.....		07/21/2016.....	4.030.....	3,170,000.....	0.....	25,007,778.....
BHM1K1AN0.....	MULTI-CITY.....	MD.....		08/25/2016.....	3.670.....	32,250,000.....	16,400,000.....	52,600,000.....
BHM1K91U7.....	OAKLAND.....	CA.....		09/29/2016.....	3.050.....	12,000,000.....	0.....	26,556,522.....
BHM1KA3P3.....	CHARLOTTE.....	NC.....		10/26/2016.....	3.400.....	29,800,000.....	0.....	53,842,661.....
BHM1KBXM5.....	BALTIMORE.....	MD.....		11/22/2016.....	3.810.....	10,500,000.....	0.....	15,390,000.....
BHM1KDYL2.....	CONSHOCKEN.....	PA.....		11/30/2016.....	3.000.....	5,750,000.....	0.....	12,143,736.....
BHM1KFJV2.....	SECACUS.....	NJ.....		11/01/2016.....	3.390.....	39,000,000.....	0.....	59,706,111.....
BHM1KHWT8.....	MONTBELLO.....	CO.....		11/15/2016.....	3.800.....	25,825,000.....	0.....	52,710,000.....
BHM1LLN27.....	LOGAN TOWNSHIP.....	NJ.....		12/01/2016.....	3.410.....	6,500,000.....	0.....	10,300,000.....
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....						177,295,000.....	18,200,000.....	336,763,874.....
0899999. Total - Mortgages in Good Standing.....						177,295,000.....	18,200,000.....	336,763,874.....
3399999. Totals.....						177,295,000.....	18,200,000.....	336,763,874.....

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
Mortgages Closed by Repayment																	
BHM01NWU5	BALTIMORE	MD		06/23/2006	07/01/2016	347,707	0	0	0	0	0	0	347,707	347,707	0	0	0
BHM0J5QN8	SILICON VALLEY	CA		08/04/2010	01/01/2016	728,837	0	0	0	0	0	0	728,837	728,837	0	0	0
0199999. Total - Mortgages Closed by Repayment						1,076,544	0	0	0	0	0	0	1,076,544	1,076,544	0	0	0
Mortgages With Partial Repayments																	
B0A0FLYC2	SEATTLE	WA		02/24/2004	01/01/2016	154,955	0	0	0	0	0	0	154,955	154,955	0	0	0
BHM01FKF8	BALTIMORE	MD		12/21/2005	01/01/2016	235,532	0	0	0	0	0	0	235,532	235,532	0	0	0
BHM01JC69	NEW YORK	NY		01/05/2006	01/01/2016	466,882	0	(6,153)	0	0	(6,153)	0	460,729	460,729	0	0	0
BHM01LDQ9	LINTHICUM	MD		04/28/2006	01/01/2016	245,845	0	0	0	0	0	0	245,845	245,845	0	0	0
BHM01LDR7	LINTHICUM	MD		04/28/2006	01/01/2016	185,182	0	0	0	0	0	0	185,182	185,182	0	0	0
BHM01VL05	GAITHERSBURG	MD		09/28/2006	01/01/2016	692,377	0	0	0	0	0	0	692,377	692,377	0	0	0
BHM01VSS7	WASHINGTON	DC		09/29/2006	01/01/2016	613,292	0	0	0	0	0	0	613,292	613,292	0	0	0
BHM01WEB7	NASSAU COUNTY	NY		10/19/2006	01/01/2016	375,288	0	0	0	0	0	0	375,288	375,288	0	0	0
BHM02D9L2	PORTLAND	OR		07/26/2007	01/01/2016	144,057	0	0	0	0	0	0	144,057	144,057	0	0	0
BHM02QEM5	MULTI-CITY	MU		08/23/2007	01/01/2016	630,299	0	0	0	0	0	0	630,299	630,299	0	0	0
BHM02T4T5	SIMI VALLEY	CA		09/05/2007	01/01/2016	581,198	0	0	0	0	0	0	581,198	581,198	0	0	0
BHM0315X5	LINTHICUM	MD		12/20/2007	01/01/2016	198,434	0	0	0	0	0	0	198,434	198,434	0	0	0
BHM032LZ3	STANISLAUS	CA		04/01/2008	01/01/2016	105,755	0	23,878	0	0	23,878	0	129,633	129,633	0	0	0
BHM032L49	STANISLAUS	CA		04/01/2008	01/01/2016	77,016	0	15,588	0	0	15,588	0	92,604	92,604	0	0	0
BHM039B78	STANISLAUS	CA		04/01/2008	01/01/2016	38,674	0	4,233	0	0	4,233	0	42,907	42,907	0	0	0
BHM039B86	STANISLAUS	CA		11/25/2008	12/01/2015	8,811	0	2,553	0	0	2,553	0	11,364	11,364	0	0	0
BHM03Z7L4	MULTI-CITY	MU		06/24/2014	01/01/2016	24,077	0	398	0	0	398	0	24,475	24,475	0	0	0
BHM03Z7Q3	ROCKVILLE	MD		10/29/2008	01/01/2016	519,699	0	0	0	0	0	0	519,699	519,699	0	0	0
BHM0J5AM7	WASHINGTON	DC		06/30/2010	01/01/2016	176,212	0	0	0	0	0	0	176,212	176,212	0	0	0
BHM0JB0A1	ATLANTA	GA		01/14/2011	01/01/2016	297,788	0	0	0	0	0	0	297,788	297,788	0	0	0
BHM0JECE4	BREA	CA		02/01/2011	01/01/2016	316,293	0	0	0	0	0	0	316,293	316,293	0	0	0
BHM0JEHH2	MULTI-CITY	MU		04/14/2011	01/01/2016	153,372	0	0	0	0	0	0	153,372	153,372	0	0	0
BHM0JEH22	MULTI-CITY	MU		04/14/2011	01/01/2016	77,268	0	0	0	0	0	0	77,268	77,268	0	0	0
BHM0JEJK3	MULTI-CITY	MU		04/14/2011	01/01/2016	507,423	0	0	0	0	0	0	507,423	507,423	0	0	0
BHM0JEJL1	MULTI-CITY	MU		04/14/2011	01/01/2016	448,815	0	0	0	0	0	0	448,815	448,815	0	0	0
BHM0JEJN7	MULTI-CITY	MU		04/14/2011	01/01/2016	445,300	0	0	0	0	0	0	445,300	445,300	0	0	0
BHM0JEJP2	SANTA BARBARA	CA		04/14/2011	01/01/2016	65,687	0	0	0	0	0	0	65,687	65,687	0	0	0
BHM0JLKV1	ALEXANDRIA	VA		09/01/2011	01/01/2016	261,803	0	0	0	0	0	0	261,803	261,803	0	0	0
BHM0JMW53	STAMFORD	CT		03/18/2011	01/01/2016	528,433	0	0	0	0	0	0	528,433	528,433	0	0	0
BHM0JP622	FONTANA RIALTO	CA		02/23/2011	01/01/2016	73,231	0	0	0	0	0	0	73,231	73,231	0	0	0
BHM0JZXT1	ONTARIO	CA		08/02/2011	01/01/2016	392,087	0	0	0	0	0	0	392,087	392,087	0	0	0
BHM0K2BG4	SANTA CLARA	CA		05/31/2011	01/01/2016	486,004	0	0	0	0	0	0	486,004	486,004	0	0	0
BHM0K4486	MULTI-CITY	MD		09/14/2011	01/01/2016	475,032	0	0	0	0	0	0	475,032	475,032	0	0	0
BHM0K4494	MULTI-CITY	MD		09/14/2011	01/01/2016	514,578	0	0	0	0	0	0	514,578	514,578	0	0	0
BHM0KJGK3	ALEXANDRIA	VA		10/11/2011	01/01/2016	358,705	0	0	0	0	0	0	358,705	358,705	0	0	0
BHM0KTWD9	MISSION VALLEY	CA		09/27/2011	01/01/2016	488,727	0	0	0	0	0	0	488,727	488,727	0	0	0
BHM0KTYC9	NEWPORT BEACH	CA		09/28/2011	01/01/2016	219,530	0	0	0	0	0	0	219,530	219,530	0	0	0
BHM0KTYD7	IRVINE	CA		09/28/2011	01/01/2016	39,915	0	0	0	0	0	0	39,915	39,915	0	0	0

E06

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value						
BHMOKTYF2	NEWPORT BEACH	CA		10/26/2011	01/01/2016	324,140	0	0	0	0	0	0	324,140	324,140	0	0	0	
BHMOKTYG0	IRVINE	CA		10/26/2011	01/01/2016	312,208	0	0	0	0	0	0	312,208	312,208	0	0	0	
BHMOL66Z8	MULTI-CITY	MU		04/11/2012	01/01/2016	646,779	0	0	0	0	0	0	646,779	646,779	0	0	0	
BHMOL6753	MULTI-CITY	MU		04/11/2012	01/01/2016	458,362	0	0	0	0	0	0	458,362	458,362	0	0	0	
BHMOL83Z7	IRVINE	CA		03/28/2012	01/01/2016	239,649	0	0	0	0	0	0	239,649	239,649	0	0	0	
BHMOL8411	IRVINE	CA		03/28/2012	01/01/2016	219,678	0	0	0	0	0	0	219,678	219,678	0	0	0	
BHMOL8429	NEWPORT BEACH	CA		03/28/2012	01/01/2016	139,795	0	0	0	0	0	0	139,795	139,795	0	0	0	
BHMOL8BN5	GLEN BURNIE	MD		11/30/2011	01/01/2016	56,641	0	0	0	0	0	0	56,641	56,641	0	0	0	
BHMOLBQA0	MULTI-CITY	MU		06/26/2014	09/01/2016	103,154	0	(74)	0	0	(74)	0	103,081	103,081	0	0	0	
BHMOLC8T7	SAN BRUNO	CA		12/09/2011	01/01/2016	544,809	0	0	0	0	0	0	544,809	544,809	0	0	0	
BHMOLC9M1	CHARLOTTE	NC		06/26/2014	01/01/2016	55,166	0	(1,018)	0	0	(1,018)	0	54,148	54,148	0	0	0	
BHMOLKG86	ENCINITAS	CA		02/16/2012	01/01/2016	379,796	0	0	0	0	0	0	379,796	379,796	0	0	0	
BHMOLZHT6	CARLSBAD	CA		04/03/2012	06/01/2016	236,051	0	0	0	0	0	0	236,051	236,051	0	0	0	
BHMOM26W3	WASHINGTON	DC		04/28/2015	01/01/2016	106,511	0	0	0	0	0	0	106,511	106,511	0	0	0	
BHMOM3437	DALLAS	TX		04/28/2015	01/01/2016	95,369	0	0	0	0	0	0	95,369	95,369	0	0	0	
BHMOM3UB0	BELLEVUE	WA		04/28/2015	01/01/2016	2,776,562	0	0	0	0	0	0	2,776,562	2,776,562	0	0	0	
BHMOME839	RALEIGH	NC		06/26/2012	01/01/2016	118,555	0	0	0	0	0	0	118,555	118,555	0	0	0	
BHMOMH1N5	WASHINGTON	DC		06/28/2012	01/01/2016	195,711	0	0	0	0	0	0	195,711	195,711	0	0	0	
BHMOMN8Z8	MULTI-CITY	MU		09/28/2012	11/01/2016	54,713	0	0	0	0	0	0	54,713	54,713	0	0	0	
BHMORMP52	MULTI-CITY	MU		06/27/2013	01/01/2016	722,210	0	0	0	0	0	0	722,210	722,210	0	0	0	
BHMOSD884	PLYMOUTH	MN		04/28/2015	01/01/2016	21,499	0	0	0	0	0	0	21,499	21,499	0	0	0	
BHMOSMD47	FALLS CHURCH	VA		04/28/2015	01/01/2016	37,641	0	0	0	0	0	0	37,641	37,641	0	0	0	
BHMOT2SQ5	BOSTON	MA		04/28/2015	08/01/2016	7,711	0	0	0	0	0	0	7,711	7,711	0	0	0	
BHMOTLCP2	SECAUCUS	NJ		06/27/2013	01/01/2016	194,331	0	0	0	0	0	0	194,331	194,331	0	0	0	
BHM0U02F9	BOSTON	MA		04/28/2015	09/01/2016	14,557	0	0	0	0	0	0	14,557	14,557	0	0	0	
BHM0UC982	NEWPORT BEACH	CA		09/19/2013	01/01/2016	95,137	0	0	0	0	0	0	95,137	95,137	0	0	0	
BHM0XQNM1	TIMONIUM	MD		01/15/2014	01/01/2016	300,263	0	0	0	0	0	0	300,263	300,263	0	0	0	
BHM10N625	IRVINE	CA		07/07/2014	01/01/2016	929,931	0	0	0	0	0	0	929,931	929,931	0	0	0	
BHM13T3U0	CHARLESTON	SC		11/13/2014	01/01/2016	573,763	0	0	0	0	0	0	573,763	573,763	0	0	0	
BHM1AKCX5	WESTMINSTER	MD		08/27/2015	01/01/2016	205,317	0	0	0	0	0	0	205,317	205,317	0	0	0	
BHM1D91Z4	FT. LAUDERDALE	FL		09/23/2015	01/01/2016	152,285	0	0	0	0	0	0	152,285	152,285	0	0	0	
BHM1EZCW0	RALEIGH	NC		01/19/2016	03/01/2016	0	0	0	0	0	0	0	60,073	60,073	0	0	0	
BHM1J0ZN7	SAN ANTONIO	TX		03/01/2016	04/01/2016	0	0	0	0	0	0	0	46,715	46,715	0	0	0	
BHM1KA3P3	CHARLOTTE	NC		10/26/2016	12/01/2016	0	0	0	0	0	0	0	47,724	47,724	0	0	0	
0299999	Total - Mortgages With Partial Repayments						21,941,868	0	39,406	0	0	39,406	0	22,135,786	22,135,786	0	0	0
Mortgages Disposed																		
BHM01NWU5	BALTIMORE	MD		06/23/2006	08/25/2016	12,693,586	0	0	0	0	0	0	12,693,586	12,693,586	0	0	0	
BHM026952	VARIOUS	CA		02/22/2007	12/15/2016	23,000,000	0	0	0	0	0	0	23,000,000	23,000,000	0	0	0	
BHM0290U0	WALTHAM	MA		03/22/2007	12/21/2016	10,000,000	0	0	0	0	0	0	10,000,000	10,000,000	0	0	0	
BHM02QEM5	MULTI-CITY	MU		08/23/2007	07/01/2016	57,450	0	0	0	0	0	0	57,450	57,450	0	0	0	
BHM0J5QN8	SILICON VALLEY	CA		08/04/2010	12/07/2016	16,089,631	0	0	0	0	0	0	16,089,631	16,089,631	0	0	0	
BHM0K3QS0	RICHMOND	VA		04/28/2015	06/28/2016	2,000,000	0	0	0	0	0	0	2,000,000	2,000,000	0	0	0	
BHMOL6JF8	OSWEGO	IL		11/14/2011	09/02/2016	2,000,000	0	0	0	0	0	0	2,000,000	2,000,000	0	0	0	

E06.1

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
BHMLBQA0.....	MULTI-CITY.....	MU.....	06/26/2014.	08/19/2016.	120,807	0	(16)	0	0	(16)	0	120,791	120,721	0	(70)	(70)	
BHMOLD071.....	SUNRISE AND FT. LAUD.....	FL.....	04/28/2015.	12/16/2016.	1,954,260	0	(4,080)	0	0	(4,080)	0	1,950,180	1,950,000	0	(180)	(180)	
BHMOLDDP7.....	BOWIE.....	MD.....	04/28/2015.	12/23/2016.	950,000	0	0	0	0	0	0	950,000	950,000	0	0	0	
BHMOM68H5.....	MULTI-CITY.....	MU.....	04/28/2015.	12/19/2016.	1,262,732	0	0	0	0	0	0	1,262,732	1,262,732	0	0	0	
BHM1J09R7.....	SAN DIEGO.....	CA.....	03/23/2016.	03/23/2016.	0	0	0	0	0	0	0	3,150,000	3,150,000	0	0	0	
BHM1J0ZLN7.....	SAN ANTONIO.....	TX.....	03/01/2016.	03/01/2016.	0	0	0	0	0	0	0	1,470,000	1,470,000	0	0	0	
BHM1K91U7.....	OAKLAND.....	CA.....	09/29/2016.	09/29/2016.	0	0	0	0	0	0	0	7,300,000	7,300,000	0	0	0	
BHM1KDYL2.....	CONSHOHOCKEN.....	PA.....	11/30/2016.	11/30/2016.	0	0	0	0	0	0	0	2,250,000	2,250,000	0	0	0	
BHM1KFJV2.....	SECACUS.....	NJ.....	11/01/2016.	11/01/2016.	0	0	0	0	0	0	0	3,750,000	3,750,000	0	0	0	
0399999. Total - Mortgages Disposed.....					70,128,467	0	(4,096)	0	0	(4,096)	0	88,044,371	88,044,121	0	(250)	(250)	
0599999. Total Mortgages.....					93,146,879	0	35,309	0	0	35,309	0	111,256,701	111,256,451	0	(250)	(250)	

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	4 Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			City	State								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Oil and Gas Production Payments - Unaffiliated																			
BHM0NF	NK 0	BICE 161H BNK PETROLEUM	CAMARILLO	CA	DIRECT WITH ISSUER		09/10/2012	0	0	0	0	0	0	0	0	0	37,010	0	0.000
0199999. Total - Oil and Gas Production Payments - Unaffiliated												0	0	0	0	0	37,010	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
995737	22 8	ADAMS STREET PARTNERS	CHICAGO	IL	DIRECT WITH ISSUER		11/02/2005	0	1,879,764	1,663,560	1,663,560	(205,084)	0	0	0	343,816	357,000	0.840	
BHM025	L7 6	AEA INVESTORS 2006 FUND LP	NEW YORK	NY	DIRECT WITH ISSUER		09/28/2011	3	5,269,121	8,345,965	8,345,965	691,170	0	0	0	415,812	1,605,350	1.680	
BHM0JB	RQ 7	AEA INVESTORS CAYMAN FEEDER LP	NEW YORK	NY	DIRECT WITH ISSUER		04/28/2015	3	1,058	38,316	38,316	31,821	0	0	0	26,267	411,000	3.240	
BHM1J8	8K 6	AEA INVESTORS FUND VI LP	NEW YORK	NY	DIRECT WITH ISSUER		03/03/2016	3	4,962,461	4,538,533	4,538,533	(423,928)	0	0	0	0	22,037,537	0.860	
BHM0JP	76 2	AEA INVESTORS SBF II LP	NEW YORK	NY	DIRECT WITH ISSUER		12/13/2011	3	7,563,246	9,791,806	9,791,806	981,079	0	0	0	0	492,182	2.470	
BHM1JL	JQ 2	AEA INVESTORS SBF III LP	NEW YORK	NY	DIRECT WITH ISSUER		03/25/2016	3	4,109,496	3,749,635	3,749,635	(359,861)	0	0	0	120	14,640,504	4.580	
BHM01F	03 7	AEA INVESTORS SMALL BUSINESS FUND	NEW YORK	NY	DIRECT WITH ISSUER		04/28/2015	3	600,285	680,731	680,731	133,734	0	0	0	205,568	356,387	4.770	
BHM13F	H2 7	AMPORIS PARENT LLC	JACKSONVILLE	FL	HIMCO OPERATIONAL TRANSACTION		07/18/2014	0	2,500,000	2,104,322	2,104,322	(126,493)	0	0	0	0	0	2.590	
999712	49 0	APOLLO ADVISORS V L.P.	NEW YORK	NY	DIRECT WITH ISSUER		02/09/2006	3	1,626,603	357,638	357,638	(32,272)	0	53,748	0	56,541	957,854	0.390	
BHM01A	ME 0	APOLLO INVESTMENT FUND VI LP	NEW YORK	NY	DIRECT WITH ISSUER		04/04/2007	3	5,755,271	2,833,204	2,833,204	(612,594)	0	0	0	(49,066)	418,000	0.160	
BHM03W	XD 0	APOLLO INVESTMENT FUND VII	NEW YORK	NY	DIRECT WITH ISSUER		03/27/2012	3	5,271,500	3,835,615	3,835,615	(506,761)	0	0	0	175,590	2,378,711	0.190	
BHM1B2	YM 4	AQR MANAGED FUTURES FUND II LP	GREENWICH	CT	DIRECT WITH ISSUER		06/01/2016	4	28,554,869	27,050,111	27,050,111	(1,504,758)	0	0	0	0	0	12.950	
BHM01Q	52 0	ARLINGTON CAPITAL PARTNERS II LP	WASHINGTON	DC	DIRECT WITH ISSUER		04/07/2008	3	6,354,294	2,045,698	2,045,698	(467,357)	0	0	0	58,004	210,156	2.150	
BHM0KR	3A 1	ARLINGTON CAPITAL PARTNERS III	CHEVY CHASE	MD	DIRECT WITH ISSUER		03/28/2014	3	9,640,027	11,547,744	11,547,744	1,916,869	0	0	0	142,937	0	2.860	
BHM1N0	07 5	ARLINGTON CAPITAL PARTNERS IV LP	CHEVY CHASE	MD	DIRECT WITH ISSUER		12/19/2016	3	771,429	771,429	771,429	0	0	0	0	0	17,228,571	2.570	
BHM02X	3K 6	BCP V CO-INVESTORS L.P.	WARSAW	IN	DIRECT WITH ISSUER		09/28/2007	0	510	0	0	(633)	0	0	0	7,715	0	1.110	
BHM02K	M8 0	BLACKSTONE CAPITAL PARTNERS V	NEW YORK	NY	DIRECT WITH ISSUER		11/27/2009	3	6,160,894	5,622,207	5,622,207	(1,197,484)	0	0	0	2,064,098	1,449,000	0.938	
BHM1JY	L4 0	BLACKSTONE CAPITAL PARTNERS VII LP	NEW YORK	NY	DIRECT WITH ISSUER		10/21/2016	0	91,262	90,303	90,303	(959)	0	0	0	959	14,908,736	0.090	
BHM15W	G6 0	BLACKSTONE STRATEGIC CAPITAL HOLDI	NEW YORK	NY	DIRECT WITH ISSUER		06/01/2016	13	5,230,405	5,177,142	5,177,142	(53,263)	0	0	0	0	19,912,662	0.730	
BHM021	9E 4	BOSTON VENTURES VII LP	BOSTON	MA	DIRECT WITH ISSUER		03/20/2007	3	11,649,428	13,129,322	13,129,322	(453,217)	0	0	0	0	3,459,559	4.090	
BHM01Q	7D 4	BRAZOS EQUITY FUND II L.P.	DALLAS	TX	DIRECT WITH ISSUER		12/20/2007	3	2,509,739	3	3	(364,453)	0	514,050	0	689,010	477,000	2.450	
BHM05F	QF 8	BRAZOS EQUITY FUND III L.P.	DALLAS	TX	DIRECT WITH ISSUER		12/28/2011	3	5,594,597	5,614,981	5,614,981	(2,460,847)	0	0	0	2,154,592	2,943,053	1.580	
995744	93 5	BRIDGEPOINT CAPITAL LIMITED	LONDON	GBR	VARIOUS		09/23/2003	3	3,424,477	318,843	318,843	(12,106)	0	261,716	20,995	0	407,000	2.290	
BHM0L2	3G 2	BRIDGEWATER MAJOR MARKET'S ONSHORE	WESTPORT	CT	DIRECT WITH ISSUER		06/01/2016	4	35,752,203	39,030,604	39,030,604	3,278,402	0	0	0	0	0	4.030	
BHM03J	4Q 2	BROOKSIDE MEZZANINE FUND II	GREENWICH	CT	VARIOUS		05/15/2008	2	5,072,499	6,138,749	6,138,749	(576,099)	0	0	0	603,680	785,000	10.456	
BHM03J	4H 2	BROOKSIDE MEZZANINE PARTNERS II	GREENWICH	CT	DIRECT WITH ISSUER		08/20/2012	2	206	140,818	140,818	138,548	0	0	0	9,261	0	0.090	
BHM0JA	JE 5	BRYNWOOD PARTNERS VI LP	GREENWICH	CT	DIRECT WITH ISSUER		09/11/2013	3	2,157,772	2,762,224	2,762,224	(2,378,460)	0	0	0	4,603,157	2,971,144	2.800	
BHM0L5	YM 8	BRYNWOOD VI PCC PARALLEL I LP	GREENWICH	CT	PORTFOLIO TRANSFER		08/17/2011	3	752,302	516,081	516,081	(739,196)	0	0	0	0	0	0.510	
BHM05J	QC 7	BUNKER HILL CAPITAL II LP	BOSTON	MA	DIRECT WITH ISSUER		01/29/2010	3	12,246,652	12,025,763	12,025,763	1,596,110	0	0	0	0	2,751,675	7.630	
BHM00Z	Y1 1	BUNKER HILL CAPITAL LP	BOSTON	MA	DIRECT WITH ISSUER		12/23/2005	3	10,729,101	12,506,309	12,509,824	(2,240,078)	0	0	0	1,098,070	3,777,056	18.150	
13138@	10 6	CALTUS PARTNERS III L.P.	LOS ANGELES	CA	DIRECT WITH ISSUER		11/13/2006	2	504,290	207,323	207,323	(9,082)	0	71,719	0	0	592,000	2.010	
BHM01W	XR 1	CAPITAL PARTNERS	GREENWICH	CT	DIRECT WITH ISSUER		08/27/2010	3	1,863,926	2,684,034	2,684,034	15,598	0	0	0	1,195,163	1,391,643	5.820	
BHM0MG	1V 9	CAPITAL PARTNERS INCOME FUND II LP	GREENWICH	CT	DIRECT WITH ISSUER		03/17/2014	3	7,497,811	7,564,846	7,564,846	82,630	0	0	0	669,885	4,218,437	3.340	
BHM030	T6 0	CARLYLE MC PARTNERS LP	WASHINGTON	DC	DIRECT WITH ISSUER		11/05/2007	0	2,383,404	406,396	406,396	(957,551)	0	0	0	0	0	3.040	
BHM0L6	YU 8	CARLYLE PARTNERS V AIV LP	WASHINGTON	DC	DIRECT WITH ISSUER		07/29/2011	3	22,682	6,947	6,947	(15,735)	0	0	0	0	0	0.000	
BHM02X	9R 5	CARLYLE PARTNERS V L.P.	WASHINGTON	DC	DIRECT WITH ISSUER		01/05/2011	3	8,092,770	5,416,433	5,416,433	(3,343,215)	0	0	0	3,456,304	3,553,077	0.120	
BHM024	UY 0	CAROUSEL CAPITAL PARTNERS III LP	CHARLOTTE	NC	DIRECT WITH ISSUER		07/11/2008	3	1,646,764	1,685,845	1,685,845	214,378	0	0	0	308,027	2,039,000	4.370	
BHM0LK	HQ 5	CAROUSEL CAPITAL PARTNERS IV LP	CHARLOTTE	NC	DIRECT WITH ISSUER		12/17/2012	3	3,228,897	5,945,562	5,945,562	1,724,433	0	0	0	1,038,655	1,890,655	2.150	

E07

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
BHM1J5	9W 5		CENTURY CS&B CO INVEST LP	BOSTON	MA	DIRECT WITH ISSUER	02/19/2016	3	9,200,000	8,906,716	8,906,716	(293,284)	0	0	0	290,000	0	3.990	
BHM0LL	V8 7		CENTURY FOCUSED FUND III LP	BOSTON	MA	DIRECT WITH ISSUER	02/29/2012	3	5,734,526	7,544,809	7,544,809	796,311	0	0	0	263,586	0	2.680	
BHM1HH	9D 3		CENTURY FOCUSED FUND IV LP	BOSTON	MA	DIRECT WITH ISSUER	02/02/2016	3	1,381,680	1,071,346	1,071,346	(310,334)	0	0	0	6,043	9,868,320	0.560	
999703	42 4		CHARLESBANK EQUITY FUND V LP	BOSTON	MA	DIRECT WITH ISSUER	01/02/2013	3	385	104,742	104,742	103,315	0	0	0	1,073	281,000	1.810	
BHM018	OZ 2		CHARLESBANK EQUITY FUND VI LP	BOSTON	MA	DIRECT WITH ISSUER	07/30/2009	3	3,724,250	1,317,155	1,317,155	(990,811)	0	0	0	1,449,614	326,096	0.860	
BHM072	SD 4		CHURCHILL STATESIDE NC TAX CREDIT	CLEARWATER	FL	DIRECT WITH ISSUER	05/24/2013	0	287,467	159,684	159,683	0	0	43,138	0	0	0	0.000	
BHM1KA	3R 9		CIP CAPITAL FUND II LP	NEW YORK	NY	DIRECT WITH ISSUER	08/18/2016	3	1,795,000	1,795,000	1,795,000	0	0	0	0	11,955,000	5,500		
999657	49 7		CITICORP MEZZANINE III LP	NEW YORK	NY	VARIOUS	10/03/2005	2	1,816,322	3,081,536	3,081,536	1,173,322	0	0	0	0	0	6.560	
BHM01S	FA 7		CLAREN ROAD	NEW YORK	NY	DIRECT WITH ISSUER	05/31/2006	13	165	0	0	0	0	0	0	0	0	0.020	
BHM0L2	3L 1		CLAREN ROAD CREDIT OPP ONSHORE	NEW YORK	NY	DIRECT WITH ISSUER	06/01/2016	7	11,753,018	12,549,098	12,549,098	796,080	0	0	0	0	0	13.070	
BHM020	P8 1		CLEARVIEW CAPITAL FUND II LP	GREENWICH	CT	DIRECT WITH ISSUER	07/13/2012	3	2,286,412	6,324,218	6,324,218	1,494,237	0	0	0	268,703	846,212	3.510	
BHM0K4	9L 2		CORTEC GROUP FUND V LP	NEW YORK	NY	DIRECT WITH ISSUER	11/01/2012	3	7,241,399	42,062,205	42,062,205	26,617,767	0	0	0	2,438,649	786,545	1.380	
BHM1CS	2E 9		CORTEC GROUP FUND VI LP	NEW YORK	NY	DIRECT WITH ISSUER	03/10/2016	3	4,713,621	4,266,850	4,266,850	(446,771)	0	0	0	0	13,112,372	2.650	
BHM0KJ	32 7		CP STOLLER LLC	BROOMFIELD	CO	DIRECT WITH ISSUER	07/30/2010	0	700	355,464	355,464	(293,605)	0	0	0	337,881	0	14.880	
BHM01P	Q6 0		D. E. SHAW SECURITIES LP	NEW YORK	NY	DIRECT WITH ISSUER	03/31/2006	13	1,001,969	1,217,062	1,217,062	(116,429)	0	0	0	0	0	0.060	
999698	17 8		DCM III L.P.	MENLO PARK	CA	VARIOUS	01/22/2001	1	4,251,365	1,992,099	1,992,099	(272,122)	0	0	0	650,812	0	1.331	
BHM01Q	ZH 4		DEEPHAVEN EVENT FUND LLC	MINNETONKA	MN	DIRECT WITH ISSUER	05/02/2006	13	262,646	23,835	23,835	142	0	0	0	0	0	9.300	
999656	90 3		DLJ INVESTMENT PARTNERS II LP	NEW YORK	NY	DIRECT WITH ISSUER	12/15/2005	2	519,837	15,107	15,107	7	0	0	0	0	0	1.050	
BHM025	UB 7		DLJ INVESTMENT PARTNERS III LP	NEW YORK	NY	DIRECT WITH ISSUER	12/23/2016	2	999,696	615,614	615,614	(384,082)	0	0	0	0	4,014,628	1.400	
BHM19H	WE 4		DRAWBRIDGE SPECIAL OPPORTUNITIES F	NEW YORK	NY	DIRECT WITH ISSUER	06/01/2016	7	31,835,896	33,376,763	33,376,763	1,540,867	0	0	0	0	0	0.650	
BHM037	87 6		DRAWBRIDGE SPECIAL OPS	NEW YORK	NY	DIRECT WITH ISSUER	07/31/2008	13	1,421,746	3,354,419	3,354,419	231,718	0	0	0	0	0	0.130	
BHM1AM	CX 1		DWH EQUITY INVESTORS LP	ST LOUIS	MO	HIMCO OPERATIONAL TRANSACTION	05/01/2015	0	6,000,000	12,374,737	12,374,737	6,375,277	0	0	0	0	0	3.230	
BHM0L7	3Z 9		EDG PARTNERS II LP	ATLANTA	GA	DIRECT WITH ISSUER	02/29/2012	3	4,673,667	3,493,759	3,493,759	(1,196,665)	0	0	0	327,731	932,075	3.360	
BHM035	2R 2		EIG ENERGY FUND XIV LP	LOS ANGELES	CA	DIRECT WITH ISSUER	11/09/2009	0	5,259,130	1,074,389	1,074,389	10,087	0	1,931,743	0	31,174	276,413	1.160	
BHM0MH	3A 1		EN ENGINEERING HOLDINGS LLC - CL A	WOODBIDGE	IL	HIMCO OPERATIONAL TRANSACTION	05/02/2012	0	60,000	0	0	0	0	0	0	0	0	0.000	
BHM1GW	W0 3		ENCORE CONSUMER CAPITAL FUND III L	SAN FRANCISCO	CA	DIRECT WITH ISSUER	01/04/2016	3	1,227,255	1,096,932	1,096,932	(130,323)	0	0	0	0	7,397,745	3.300	
BHM025	M2 6		FAITH MEDIA HOLDINGS LLC	NEW YORK	NY	HIMCO OPERATIONAL TRANSACTION	11/25/2013	0	4,208,139	4,497,047	4,497,047	(1,219,142)	0	0	0	0	0	1.310	
995724	51 5		FINANCIAL TECHNOLOGY VENTURES II	SAN FRANCISCO	CA	VARIOUS	11/06/2003	1	2,077,316	1,096,462	1,096,462	(98,806)	0	0	0	115,398	0	0.730	
BHM14X	G2 8		FS EQUITY PARTNERS VII LP	LOS ANGELES	CA	DIRECT WITH ISSUER	12/18/2014	0	2,650,272	2,583,687	2,583,687	(34,194)	0	0	0	0	2,527,661	0.430	
BHM1JX	C1 8		GAMUT INVESTMENT FUND I LP	NEW YORK	NY	DIRECT WITH ISSUER	05/23/2016	3	270,296	141,631	141,631	(128,665)	0	0	0	188	10,729,701	1.950	
BHM01E	1X 3		GARTMORE RIVERVIEW DIVERSIFIED OPP	RED BANK	NY	DIRECT WITH ISSUER	04/28/2006	13	540,693	444,553	444,553	(64,458)	0	0	0	0	0	50.370	
BHM03T	V8 0		GLOBAL INFRASTRUCTURE PARTNERS	NEW YORK	NY	DIRECT WITH ISSUER	12/15/2009	0	3,726,967	4,822,028	4,822,028	67,149	0	0	0	2,401,623	1,551,567	0.570	
BHM0ZH	1W 1		GOLDMAN PETERSHILL II LP	NEW YORK	NY	DIRECT WITH ISSUER	07/27/2016	0	4,726,963	5,394,988	5,394,988	668,025	0	0	0	0	18,195,442	3.110	
BHM0KJ	87 1		GRIDIRON CAPITAL FUND II LP	NEW CANAAN	CT	DIRECT WITH ISSUER	10/10/2012	3	9,155,039	8,921,527	8,921,527	(1,598,611)	0	0	0	3,132,072	698,473	2.580	
BHM1CV	9A 3		GRIDIRON CAPITAL FUND III LP	NEW CANAAN	CT	DIRECT WITH ISSUER	08/14/2015	3	7,541,934	8,367,238	8,367,238	930,165	0	0	0	79,795	18,183,000	3.753	
BHM1B4	2P 8		GRIDIRON CAPITAL II AIV LP	NEW CANAAN	CT	DIRECT WITH ISSUER	05/27/2015	3	1,914,015	780,457	780,457	(132,188)	0	0	0	0	0	0.044	
995670	05 6		GRP II LLP	LOS ANGELES	CA	DIRECT WITH ISSUER	11/16/2009	1	858,694	3,431,661	3,431,661	852,046	0	0	0	0	862,000	3.490	
BHM03B	4L 0		GRP III LP	LOS ANGELES	CA	DIRECT WITH ISSUER	06/28/2011	1	5,538,943	8,332,514	8,332,514	(2,118,290)	0	0	0	523,252	144,077	4.470	
BHM1EV	P2 1		GRYPHON CO-INVEST FUND IV LP	SAN FRANCISCO	CA	DIRECT WITH ISSUER	12/02/2015	3	1,457,935	1,782,617	1,782,617	324,682	0	0	0	18,199	2,221,840	7.520	
BHM1EV	P1 3		GRYPHON PARTNERS IV LP	SAN FRANCISCO	CA	DIRECT WITH ISSUER	12/02/2015	3	10,566,020	12,908,052	12,908,052	2,342,032	0	0	0	118,554	15,658,254	7.096	
BHM1AE	FF 5		GSO CREDIT ALPHA FUND LP	NEW YORK	NY	DIRECT WITH ISSUER	06/01/2016	13	15,046,299	17,075,343	17,075,343	2,029,044	0	0	0	0	10,005,329	2.370	
BHM02Q	B6 3		HALYARD CAPITAL FUND II L.P.	NEW YORK	NY	DIRECT WITH ISSUER	08/31/2011	3	5,838,371	5,946,878	5,946,878	1,573,144	0	0	0	104,769	737,562	4.480	

E07.1

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	4 Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			City	State								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
BHM007	G5 4		HIGHSTAR CAPITAL L.P. II	NEW YORK	NY	DIRECT WITH ISSUER	12/23/2005	3	5,772,906	6,467,799	6,467,799	149,784	0	0	0	0	0	119,000	2,700
BHM02H	UN 5		HIGHSTAR CAPITAL L.P. III	NEW YORK	NY	DIRECT WITH ISSUER	09/19/2008	3	15,245,036	13,540,175	13,540,175	(3,588,620)	0	0	0	3,683,698	282,374	1,414	
BHM031	EK 3		HIGHSTAR KNIGHT PARTNERS LP	NEW YORK	NY	PORTFOLIO TRANSFER	11/26/2007	0	1,342,209	2,897,074	2,897,074	(708,121)	0	0	0	0	39,000	1,950	
BHM00X	JR 6		HURON II LLP	DETROIT	MI	VARIOUS	12/22/2004	3	2,882,327	97,532	97,532	65,926	0	402,850	0	74,106	2,451,000	4,803	
BHM1AM	CW 3		ICCN HOLDINGS LLC	WESTCHESTER	IL	HIMCO OPERATIONAL TRANSACTION	04/30/2015	0	12,000,000	10,969,155	10,969,155	(233,627)	0	0	0	0	0	5,210	
999690	26 6		INDUSTRI KAPITAL 2000 LIMITED	LONDON	SWE	DIRECT WITH ISSUER	03/06/2013	3	1,001	0	0	0	0	0	0	0	0	0,000	
BHM025	L8 4		INTERMEDIA PARTNERS VII LP	GREENWICH	CT	DIRECT WITH ISSUER	01/05/2007	3	13,643,597	11,307,801	11,307,801	(3,564,110)	0	0	0	2,192,520	0	2,711	
995742	02 0		J W CHILDS EQUITY PARTNERS III	BOSTON	MA	DIRECT WITH ISSUER	08/07/2013	3	20,178	78	78	(135)	0	0	0	0	0	0,340	
BHM1JV	YA 8		JUGGERNAUT CAPITAL PARTNERS III LP	CHEVY CHASE	MD	DIRECT WITH ISSUER	05/17/2016	3	4,569,403	4,562,666	4,562,666	(6,737)	0	0	0	193,997	6,680,597	2,960	
BHM035	DC 3		KRG CAPITAL FUND IV LP	DENVER	CO	DIRECT WITH ISSUER	11/21/2011	3	6,990,889	5,480,703	5,480,703	(907,139)	0	0	0	3,435,481	1,052,139	0,890	
BHM1AK	95 0		LEXINGTON CAPITAL PARTNERS VIII LP	NEW YORK	NY	DIRECT WITH ISSUER	04/27/2015	0	5,469,136	5,696,463	5,696,463	(441,198)	0	0	0	664,667	19,334,838	0,263	
BHM016	JV 5		LINCOLNSHIRE EQUITY FUND III LP	NEW YORK	NY	DIRECT WITH ISSUER	02/27/2006	3	9,882,881	7,692,788	7,692,788	43,662	0	0	0	26,678	203,207	3,640	
BHM0FS	8H 5		LINCOLNSHIRE EQUITY FUND IV LP	NEW YORK	NY	DIRECT WITH ISSUER	07/17/2012	3	7,561,815	9,104,371	9,104,371	2,199,905	0	0	0	0	446,990	1,220	
BHM1B4	26 0		LINEAGE CAPITAL II LP	BOSTON	MA	DIRECT WITH ISSUER	06/10/2015	3	442,000	392,168	392,168	(91,159)	0	0	0	354	2,158,000	1,060	
BHM0JQ	ZJ 1		LOCAL RETAIL SOLUTIONS MEZZANINE	WINSTON-SALEM	NC	DIRECT WITH ISSUER	05/01/2015	0	0	0	0	0	0	0	0	0	0	0,860	
995636	35 4		MESIROW PARTNERSHIP FUND I	CHICAGO	IL	VARIOUS	02/17/2000	0	5,285,792	1,030,325	1,030,325	(37,666)	0	0	0	0	0	9,989	
995660	63 6		MIDMARK EQUITY PARTNERS II	CHATHAM	NJ	PORTFOLIO TRANSFER	06/01/2004	3	769	1,555,823	1,555,823	1,555,546	0	0	0	483,593	0	6,550	
BHM03E	Z8 9		MORGAN STANLEY INFRASTRCTR PART LP	NEW YORK	NY	DIRECT WITH ISSUER	04/23/2010	0	5,690,836	5,203,451	5,203,451	67,300	0	0	0	218,890	765,680	0,230	
BHM0Z5	TL 1		MSD TORCHLIGHT PARTNERS LP	NEW YORK	NY	DIRECT WITH ISSUER	07/12/2016	0	0	97,280	97,280	97,280	0	0	0	0	0	2,050	
BHM0LU	T1 5		MSOUTH EQUITY PARTNERS II LP	WILMINGTON	DE	DIRECT WITH ISSUER	01/30/2013	3	8,636,248	9,381,355	9,381,355	(597,817)	0	0	0	2,269,790	1,296,859	2,915	
BHM1EM	SA 0		MSOUTH EQUITY PARTNERS III LP	ATLANTA	GA	DIRECT WITH ISSUER	11/06/2015	3	3,623,079	3,407,984	3,407,984	(162,731)	0	0	0	0	11,376,615	2,570	
BHM032	S5 9		NEW SILK ROUTE PE ASIA FUND	NEW YORK	IND	VARIOUS	03/05/2008	3	10,968,728	8,198,409	8,198,409	759,895	0	1,391,079	0	0	2,049,000	1,240	
BHM01V	U9 6		NEWSTONE CAPITAL PARTNERS LLC	LOS ANGELES	CA	DIRECT WITH ISSUER	09/24/2010	2	2,293,933	1,621,743	1,621,743	464,019	0	0	0	90,690	732,000	1,200	
995734	20 9		OZ DOMESTIC PARTNERS	GRAND CAYMAN	KY	DIRECT WITH ISSUER	01/02/2002	13	13	274	274	(60)	0	0	0	0	0	0,000	
BHM0ME	7Y 2		PARTHENON INVESTORS IV LP	BOSTON	MA	DIRECT WITH ISSUER	07/24/2012	3	7,914,234	12,128,615	12,128,615	3,215,429	0	0	0	0	2,570,866	1,500	
BHM0MA	07 6		PHYSICAL REHABILITATION NETWORK HO	EVANSTON	IL	DIRECT WITH ISSUER	05/01/2015	0	2,822,498	1,065,567	1,065,567	(287,863)	0	0	0	0	1,620,000	7,130	
BHM134	VQ 3		PHYSICAL REHABILITATION NETWORK HO	CARLSBAD	CA	DIRECT WITH ISSUER	06/27/2014	0	489,996	380,984	380,984	(49,974)	0	0	0	0	0	2,270	
BHM1K7	8W 0		POLK GROUP HOLDINGS LP	LAKELAND	FL	DIRECT WITH ISSUER	07/20/2016	0	9,000,000	9,000,000	9,000,000	0	0	0	0	0	0	3,900	
BHM1KN	K1 9		PRAIRIE CAPITAL VI QP LP	CHICAGO	IL	DIRECT WITH ISSUER	11/03/2016	3	500,000	500,000	500,000	0	0	0	0	0	9,500,000	2,860	
BHM01V	2W 6		PRIVATE MARKETS FUND III LP	CONSHOCKEN	PA	DIRECT WITH ISSUER	08/01/2012	0	3,124,795	13,360,254	13,360,254	1,976,673	0	0	0	1,798,721	1,686,304	3,320	
BHM01G	MU 1		RIVERSIDE FUND III LP	BOSTON	MA	DIRECT WITH ISSUER	11/28/2007	3	5,718,556	1,198,257	1,198,257	(1,025,812)	0	0	0	1,779,160	323,000	4,540	
BHM1KE	CC 4		RIVERSIDE MICRO CAP FUND IV LP	BOSTON	MA	DIRECT WITH ISSUER	09/28/2016	0	3,769,342	3,769,342	3,769,342	0	0	0	0	0	20,230,658	3,700	
BHM018	T0 8		SAGUENAY FUND II LLC	WILMINGTON	USA	DIRECT WITH ISSUER	02/27/2006	13	376,791	465,726	465,726	(69,151)	0	0	0	0	0	48,090	
BHM1JV	Y9 1		SAW MILL CAPITAL PARTNERS II LP	BRIARCLIFF MANOR	NY	DIRECT WITH ISSUER	05/23/2016	3	1,110,561	1,186,020	1,186,020	75,459	0	0	0	5,578	12,639,435	4,910	
BHM025	L9 2		SAW MILL CAPITAL PARTNERS LP	BRIARCLIFF MANOR	NY	DIRECT WITH ISSUER	06/03/2010	3	7,589,297	11,887,793	11,887,793	3,081,421	0	0	0	1,653,151	1,572,186	4,070	
BHM0ZK	TA 2		SBP HOLDING LP - CL B	GLENBURNIE	MD	HIMCO OPERATIONAL TRANSACTION	03/27/2014	0	1,766,953	162,864	162,864	(656,786)	0	0	0	0	0	0,906	
BHM0LT	ZL 7		SILVER OAK SERVICE PARTNERS II LP	EVANSTON	IL	DIRECT WITH ISSUER	03/28/2012	3	6,527,502	7,814,036	7,814,036	1,555,809	0	0	0	80,879	1,198,500	3,423	
BHM1M5	PC 7		SILVER OAK SERVICE PARTNERS III LP	EVANSTON	IL	DIRECT WITH ISSUER	11/21/2016	3	163,125	163,125	163,125	0	0	0	0	0	11,086,875	3,360	
BHM1DD	U1 8		SLS MSOUTH HOLDINGS LLC	ATLANTA	GA	HIMCO OPERATIONAL TRANSACTION	09/14/2015	3	1,500,000	1,307,198	1,307,198	(177,539)	0	0	0	0	0	2,040	
BHM033	G9 2		STEELRIVER INFRASTRUCTURE FUND NA	SAN FRANCISCO	CA	DIRECT WITH ISSUER	11/17/2008	0	7,039,631	10,605,174	10,605,174	1,757,525	0	0	0	163,995	774,358	0,390	
BHM045	M8 1		STONE ARCH CAPITAL II LP	MINNEAPOLIS	MN	DIRECT WITH ISSUER	12/24/2010	3	3,426,755	5,016,742	5,016,742	421,619	0	0	0	0	1,742,000	4,370	
BHM0Z5	TK 3		STRAT VALUE RESTRUCTURING FD LP	GREENWICH	CT	DIRECT WITH ISSUER	06/01/2016	7	1,180,879	973,292	973,292	(207,587)	0	0	0	0	0	11,850	

E07.2

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2		3 Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20	
			4	5								13	14	15	16	17				
CUSIP Identification	Name or Description		Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
BHM1K1 G4 6	STRATEGIC PARTNERS FUND VII LP.....		.....	NEW YORK.....	NY.....	DIRECT WITH ISSUER.....	.....	06/27/2016.....	.....0	.....901,820	.....1,032,493	.....1,032,493	.....130,673	.....0	.....0	.....0	.....0	.....0	.....21,598,180	.....0.420
BHM02C DX 3	SUMMER STREET CAPITAL II LP.....		.....	BUFFALO.....	NY.....	DIRECT WITH ISSUER.....	.....	12/14/2007.....	.....3	.....6,887,588	.....6,862,663	.....6,862,663	.....395,938	.....0	.....0	.....0	.....0	.....0	.....1,084,589	.....5.550
BHMO0M LK 8	SUMMER STREET CAPITAL III LP.....		.....	BUFFALO.....	NY.....	DIRECT WITH ISSUER.....	.....	04/11/2012.....	.....3	.....6,845,534	.....6,834,654	.....6,834,654	.....(240,208)	.....0	.....0	.....0	.....0	.....0	.....2,154,787	.....3.770
BHM0JB 5A 6	SUNT CAPITAL PARTNERS II.....		.....	DALLAS.....	TX.....	DIRECT WITH ISSUER.....	.....	09/24/2010.....	.....3	.....9,220,364	.....13,795,353	.....13,795,353	.....(2,209,746)	.....0	.....0	.....0	.....0	.....0	.....3,080,950	.....5.510
BHM197 P7 9	TAILWIND CAPITAL PARTNERS II LP.....		.....	NEW YORK.....	NY.....	DIRECT WITH ISSUER.....	.....	03/17/2015.....	.....3	.....3,426,188	.....3,738,665	.....3,738,665	.....376,623	.....0	.....0	.....0	.....0	.....242,497	.....1,461,694	.....0.541
BHM1JM 43 7	TAILWIND DISTINCT INVESTOR LP.....		.....	KENILWORTH.....	NJ.....	DIRECT WITH ISSUER.....	.....	03/30/2016.....	.....3	.....2,768,897	.....3,870,106	.....3,870,106	.....1,101,209	.....0	.....0	.....0	.....0	.....0	.....36,103	.....3.810
999671 74 6	TCV IV LP.....		.....	PALO ALTO.....	CA.....	DIRECT WITH ISSUER.....	.....	09/27/2010.....	.....2	.....516	.....17,998	.....17,998	.....2,782	.....0	.....0	.....0	.....0	.....0	.....372,000	.....1.260
BHM04X Q4 5	TCV VII LP.....		.....	MILBURN.....	NJ.....	DIRECT WITH ISSUER.....	.....	07/07/2016.....	.....1	.....830	.....11,082,963	.....11,082,963	.....11,082,133	.....0	.....0	.....0	.....625,419	.....199,400	.....0.478	
87311@ 10 9	TCW CRESCENT MEZZ PARTNERS III.....		.....	LOS ANGELES.....	CA.....	DIRECT WITH ISSUER.....	.....	01/05/2006.....	.....2	.....1,467,147	.....267,100	.....267,100	.....(27,281)	.....0	.....163,908	.....0	.....0	.....0	.....3,322,000	.....0.750
BHM01Z L0 6	TCW/CRESCENT MEZZANINE IV.....		.....	LOS ANGELES.....	CA.....	DIRECT WITH ISSUER.....	.....	01/19/2007.....	.....2	.....3,500,859	.....508,500	.....508,500	.....(30,326)	.....0	.....463,705	.....0	.....0	.....0	.....1,907,000	.....1.320
BHM04S 4W 8	TCW/CRESCENT MEZZANINE PARTNERS V.....		.....	LOS ANGELES.....	CA.....	DIRECT WITH ISSUER.....	.....	07/05/2012.....	.....2	.....2,637,063	.....3,561,553	.....3,561,553	.....218,641	.....0	.....0	.....0	.....510,326	.....2,197,000	.....1.290	
BHM03C AA 5	THE HURON FUND III LP.....		.....	DETROIT.....	USA..	DIRECT WITH ISSUER.....	.....	05/31/2011.....	.....3	.....4,733,502	.....3,947,091	.....3,947,091	.....1,706,610	.....0	.....0	.....0	.....22,752	.....1,427,000	.....2.860	
995720 82 8	THE PENINSULA FUND III.....		.....	DETROIT.....	MI.....	VARIOUS.....	.....	10/03/2005.....	.....0	.....1,304,312	.....1	.....1	.....1	.....0	.....0	.....0	.....0	.....0	.....0	.....2.490
991036 20 3	THE RESOLUTE FUND LP.....		.....	NEW YORK.....	NY.....	VARIOUS.....	.....	10/25/2004.....	.....3	.....704,187	.....49,950	.....49,950	.....(14,225)	.....0	.....0	.....0	.....107,021	.....397,313	.....0.698	
BHM05D GA 5	TPF II LP.....		.....	OMAHA.....	NE.....	DIRECT WITH ISSUER.....	.....	10/01/2013.....	.....0	.....2,220,401	.....444,457	.....444,457	.....429,088	.....0	.....940,659	.....0	.....(329,696)	.....1,326,951	.....0.570	
BHM0JQ VC 0	UCC-LRS LLC.....		.....	NEW YORK.....	NY.....	DIRECT WITH ISSUER.....	.....	05/01/2015.....	.....0	.....600	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....15.180
BHM1KJ Y0 5	UPFRONT IV ANCILLARY LP.....		.....	SANTA CLARA.....	CA.....	DIRECT WITH ISSUER.....	.....	10/28/2016.....	.....0	.....2,243,660	.....2,243,660	.....2,243,660	.....0	.....0	.....0	.....0	.....0	.....0	.....2,256,335	.....12.500
BHMO0E 7Z 9	UPFRONT IV LP.....		.....	LOS ANGELES.....	CA.....	DIRECT WITH ISSUER.....	.....	05/02/2012.....	.....3	.....12,153,606	.....17,022,270	.....17,022,270	.....2,159,483	.....0	.....0	.....0	.....0	.....33,073	.....0	.....5.836
BHM19E G1 7	UPFRONT OPPORTUNITY FUND I LP.....		.....	SANTA MONICA.....	CA.....	DIRECT WITH ISSUER.....	.....	03/31/2015.....	.....0	.....3,424,910	.....3,587,146	.....3,587,146	.....177,769	.....0	.....0	.....0	.....0	.....0	.....475,211	.....7.570
BHM197 VC 1	UPFRONT V LP.....		.....	SANTA MONICA.....	CA.....	DIRECT WITH ISSUER.....	.....	03/19/2015.....	.....0	.....1,954,928	.....1,643,409	.....1,643,409	.....(214,786)	.....0	.....0	.....0	.....0	.....0	.....3,242,996	.....1.920
BHM02S 3T 8	VMG EQUITY PARTNERS LP.....		.....	LOS ANGELES.....	CA.....	DIRECT WITH ISSUER.....	.....	01/15/2010.....	.....3	.....3,921,390	.....191,847	.....191,847	.....(182,819)	.....0	.....0	.....0	.....166,809	.....519,000	.....2.521	
BHM0L1 V7 3	VMG PARTNERS II LP.....		.....	SAN FRANCISCO.....	CA.....	DIRECT WITH ISSUER.....	.....	01/16/2013.....	.....3	.....9,024,051	.....8,761,749	.....8,761,749	.....425,792	.....0	.....0	.....0	.....3,785,551	.....1,641,432	.....3.985	
BHM1DU 0C 9	VMG PARTNERS III LP.....		.....	SAN FRANCISCO.....	CA.....	DIRECT WITH ISSUER.....	.....	10/15/2015.....	.....3	.....6,881,152	.....6,455,072	.....6,455,072	.....(426,080)	.....0	.....0	.....0	.....0	.....9,993,630	.....3.310	
999671 75 3	WALDEN II LP.....		.....	SAN FRANCISCO.....	CA.....	VARIOUS.....	.....	06/15/2004.....	.....1	.....846,163	.....114,102	.....114,102	.....(207,505)	.....0	.....389,584	.....0	.....0	.....34,610	.....464,000	.....1.823
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....		.....	.....	.....	.....	.....	.....	.....	.....668,451,419	.....726,768,478	.....726,771,992	.....49,087,107	.....0	.....6,627,899	.....0	.....20,995	.....55,847,592	.....433,020,312	.....XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																				
BHM1BV A5 3	1250 23RD STREET NW.....		.....	VIENNA.....	VA.....	DIRECT WITH ISSUER.....	.....	11/23/2015.....	.....0	.....2,107,466	.....1,911,701	.....1,911,701	.....(109,828)	.....0	.....0	.....0	.....0	.....109,828	.....92,534	.....8.500
BHM0ZN SV 1	1305 CENTRAL AVE (JV EQUITY).....		.....	CHARLOTTE.....	NC.....	DIRECT WITH ISSUER.....	.....	12/23/2014.....	.....0	.....4,227,872	.....4,227,872	.....4,227,872	.....0	.....0	.....0	.....0	.....0	.....0	.....420,128	.....23.800
BHM15D UJ 8	401 OBERLIN ROAD (JV EQUITY).....		.....	RALEIGH.....	NC.....	DIRECT WITH ISSUER.....	.....	01/20/2015.....	.....0	.....5,412,825	.....4,421,880	.....4,421,880	.....(717,570)	.....0	.....0	.....0	.....140,625	.....87,175	.....22.500	
BHM125 SR 3	8860 & 9000 SMITHS MILL ROAD (JV E.....		.....	NEW ALBANY.....	OH.....	DIRECT WITH ISSUER.....	.....	10/02/2014.....	.....0	.....2,962,864	.....2,739,574	.....2,739,574	.....(7,946)	.....0	.....0	.....0	.....0	.....251,409	.....185,187	.....20.800
BHM1M7 8P 3	AMERICAN CAPITAL GROUP MULTIFAMILY.....		.....	BELLEVUE.....	WA.....	DIRECT WITH ISSUER.....	.....	12/15/2016.....	.....0	.....3,016,903	.....3,016,903	.....3,016,903	.....0	.....0	.....0	.....0	.....0	.....0	.....2,233,097	.....12.750
BHM026 G5 8	ANSLEY FALLS (JV EQUITY).....		.....	CHARLOTTE.....	NC.....	DIRECT WITH ISSUER.....	.....	03/13/2014.....	.....0	.....2,836,663	.....1,993,053	.....1,993,053	.....(246,297)	.....0	.....0	.....0	.....213,823	.....163,338	.....17.850	
BHM1J5 US 0	ATRIUM AT WORLDGATE.....		.....	HERNDON.....	VA.....	DIRECT WITH ISSUER.....	.....	03/14/2016.....	.....0	.....1,034,257	.....1,034,257	.....1,034,257	.....0	.....0	.....0	.....0	.....0	.....0	.....765,743	.....12.750
BHM01U 54 7	BABSON MEZZANINE REALTY INVESTORS.....		.....	SPRINGFIELD.....	MA.....	DIRECT WITH ISSUER.....	.....	01/30/2007.....	.....0	.....600	.....11,049	.....11,049	.....(168,014)	.....0	.....0	.....0	.....0	.....262,572	.....0	.....5.630
BHM02A 4Y 5	BLACKSTONE RE PARTNERS VI.....		.....	NEW YORK.....	NY.....	DIRECT WITH ISSUER.....	.....	12/22/2009.....	.....0	.....21,176,948	.....25,340,694	.....25,340,694	.....(4,577,736)	.....0	.....0	.....0	.....7,385,942	.....2,944,744	.....1.136	
BHM198 DA 3	BLACKSTONE RE PARTNERS VIII.....		.....	NEW YORK.....	NY.....	DIRECT WITH ISSUER.....	.....	12/04/2015.....	.....0	.....1,728,840	.....1,915,576	.....1,915,576	.....182,273	.....0	.....0	.....0	.....78,336	.....3,356,578	.....0.030	
BHM14W AW 0	BROOKDALE ON THE PARK.....		.....	NAPERVILLE.....	IL.....	DIRECT WITH ISSUER.....	.....	01/13/2015.....	.....0	.....2,728,964	.....2,292,283	.....2,292,283	.....(352,204)	.....0	.....0	.....0	.....95,976	.....1,249,036	.....23.400	
BHM0XV KH 4	CAMDEN PINEY POINT (JV EQUITY).....		.....	HOUSTON.....	TX.....	DIRECT WITH ISSUER.....	.....	02/27/2014.....	.....0	.....4,055,013	.....3,307,725	.....3,307,725	.....(85,591)	.....0	.....0	.....0	.....48,795	.....444,987	.....24.400	
BHM1D3 EP 5	CARMEL CENTER (JV EQUITY).....		.....	LOUISVILLE.....	KY.....	DIRECT WITH ISSUER.....	.....	10/14/2015.....	.....0	.....1,510,475	.....1,324,932	.....1,324,932	.....(134,777)	.....0	.....0	.....0	.....46,504	.....239,525	.....7.500	
BHM01W E7 6	COLONY REALTY PARTNERS II LP 2006.....		.....	LOS ANGELES.....	CA.....	DIRECT WITH ISSUER.....	.....	12/20/2006.....	.....0	.....15,473,653	.....3,333,300	.....3,333,300	.....(1,004,100)	.....0	.....1,756,020	.....0	.....0	.....0	.....0	.....1.540
BHM1B0 E5 7	COLUMBIA TRAILS.....		.....	GRESHAM.....	OR.....	DIRECT WITH ISSUER.....	.....	07/27/2015.....	.....0	.....1,837,139	.....1,686,747	.....1,686,747	.....(64,130)	.....0	.....0	.....0	.....69,539	.....0	.....8.600	
BHM01R GG 5	CROSSHARBOR INSTITUTIONAL PARTNERS.....		.....	BOSTON.....	MA.....	DIRECT WITH ISSUER.....	.....	10/18/2010.....	.....0	.....221,582	.....1,904,960	.....1,904,960	.....1,441,773	.....0	.....0	.....0	.....29,448	.....393,524	.....2.250	

E07.3

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	4 Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20	
			City	State								Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost				Fair Value	Book/Adjusted Carrying Value Less Encumbrances	13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization) / Accretion	15 Current Year's Other Than Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
BHM12A	EH 9		GRAMERCY APARTMENTS (JV EQUITY)	NEW ALBANY	OH	DIRECT WITH ISSUER		07/16/2014	0	4,044,600	2,299,772	2,299,772	(542,197)	0	0	0	0	81,270	155,400	25.200
BHM02R	QU 2		MACFARLANE URBAN REAL ESTATE FUND	SAN FRANCISCO	CA	DIRECT WITH ISSUER		01/16/2008	0	20,002,922	4,085,555	4,085,555	3,380,455	0	2,523,727	0	0	0	0	2.020
BHM1H9	6G 7		MAPLE KNOLL (JV EQUITY)	WESTFILED	IN	DIRECT WITH ISSUER		02/18/2016	0	2,460,886	2,338,486	2,338,486	(122,400)	0	0	0	0	122,400	539,114	18.000
BHM1CC	4R 3		MCBEE STATION	GREENVILLE	SC	DIRECT WITH ISSUER		07/30/2015	0	1,592,199	1,460,586	1,460,586	(86,613)	0	0	0	0	15,750	407,801	9.000
BHM12G	SJ 7		MERITEX INDUSTRIAL PORTFOLIO JV	MINNEAPOLIS	MN	DIRECT WITH ISSUER		10/02/2014	0	5,036,535	4,931,658	4,931,658	(82,742)	0	0	0	0	104,463	903,465	28.800
BHM1J1	EN 9		MERITEX INVESTMENT ENTITY - JV	MINNEAPOLIS	MN	DIRECT WITH ISSUER		04/08/2016	0	7,361,883	7,316,826	7,316,826	(45,057)	0	0	0	0	45,057	2,198,709	12.700
BHM193	OC 4		MERITEX METROAIR3 (JV EQUITY)	PLAINFIELD	IN	DIRECT WITH ISSUER		03/25/2015	0	1,217,178	1,101,933	1,101,933	48,451	0	0	0	0	120,927	2,292,822	20.800
BHM01R	L9 5		METROPOLITAN RE PARTNERS IV	NEW YORK	NY	DIRECT WITH ISSUER		06/30/2006	0	8,930,262	7,009,466	7,009,466	593,090	0	0	0	0	25,093	11,246,328	7.690
BHM10N	P9 9		MILLINGTON AT MERRILL CREEK (JV EQ	EVERETT	WA	DIRECT WITH ISSUER		03/06/2015	0	312	0	0	(268)	0	0	0	0	70,209	0	22.360
BHM02B	Y1 2		MORGAN STANLEY RE FUND VI INTERNAT	NEW YORK	NY	DIRECT WITH ISSUER		04/04/2008	0	2,808,774	2,576,683	2,576,683	1,121,815	0	0	0	0	0	0	0.310
BHM01F	2Z 4		NYLIM RE MEZZ FUND II LP 05	NEW YORK	NY	DIRECT WITH ISSUER		10/02/2006	0	774,959	604,451	604,451	(190,637)	0	0	0	0	0	0	14.540
BHM17A	FL 4		ONYX AT WARNER CENTER APTS	WOODLAND HILLS	CA	DIRECT WITH ISSUER		03/11/2015	0	3,992,119	3,604,967	3,604,967	(40,759)	0	0	0	0	52,088	819,731	22.700
BHM01R	E7 7		PEARLMARK MULTIFAMILY PARTNERS LLC	CHICAGO	IL	DIRECT WITH ISSUER		07/06/2011	0	2,289,400	892,312	892,312	(74,169)	0	0	0	0	57,664	0	4.400
BHM01J	EY 6		PHILLIPS EDISON SC FUND III LP 06	CINCINNATI	OH	DIRECT WITH ISSUER		06/25/2007	0	943,440	159,661	159,661	(75,966)	0	0	0	0	0	0	2.270
BHM1D2	WA 0		PRÆDIUM VIII MF VALUE FUND LP	NEW YORK CITY	NY	DIRECT WITH ISSUER		09/25/2015	0	2,096,794	2,109,656	2,109,656	91,496	0	0	0	0	179,349	439,491	1.130
BHM1DQ	ZM 8		PRESTON PARK	NAPERVILLE	IL	DIRECT WITH ISSUER		10/29/2015	0	3,113,284	2,917,984	2,917,984	(69,300)	0	0	0	0	69,300	686,716	18.000
BHM1AB	F5 3		PROLOGIS LP	BOSTON	MA	DIRECT WITH ISSUER		04/14/2016	0	5,000,000	5,099,864	5,061,050	61,050	0	0	0	0	45,870	0	0.100
BHM13R	MZ 2		REDROCK BUSINESS CENTER (JV EQUITY	MAPLE GROVE	MN	DIRECT WITH ISSUER		09/08/2014	0	1,850,750	1,850,750	1,850,750	0	0	0	0	0	0	349,250	22.000
BHM0RB	8D 8		SAVANNAH AT PARK PLACE (JV EQUITY)	ATLANTA	GA	DIRECT WITH ISSUER		07/07/2014	0	275	0	0	(143)	0	0	0	0	32,338	0	24.750
BHM10S	JZ 7		SIGNATURE CLUB (JV EQUITY)	ANN ARBOR	MI	DIRECT WITH ISSUER		08/14/2014	0	3,254,024	2,769,722	2,769,722	(84,817)	0	0	0	0	150,480	466,811	24.750
BHM0ZF	3B 9		SILVER OAKS (JV EQUITY)	EVANSTON	IL	DIRECT WITH ISSUER		03/31/2014	0	2,579,759	2,060,226	2,060,226	(77,260)	0	0	0	0	114,865	420,242	25.000
BHM024	NH 5		SQUARE MILE PARTNERS II LP	NEW YORK	NY	DIRECT WITH ISSUER		07/31/2007	0	5,533,543	560,703	560,703	145,412	0	0	0	0	0	0	4.480
BHM0V8	ZT 5		THE ASHFORD APTS (JV EQUITY)	ATLANTA	GA	DIRECT WITH ISSUER		04/01/2016	0	995	0	0	(950)	0	0	0	0	839	0	24.080
BHM13V	RQ 8		TRADITION AT STONEWATER (JV EQUITY	CARY	NC	DIRECT WITH ISSUER		10/20/2014	0	2,800,187	2,139,334	2,139,334	(264,691)	0	0	0	0	180,519	358,813	15.777
BHM1AB	XW 4		VALLEY CREEK (JV EQUITY)	WOODBURY	MN	DIRECT WITH ISSUER		05/12/2015	0	1,844,181	1,635,140	1,635,140	(30,391)	0	0	0	0	60,300	405,819	9.000
BHM1JS	ZT 3		WHEATLANDS APTS (JV EQUITY)	AURORA	CO	DIRECT WITH ISSUER		08/09/2016	0	2,271,320	2,271,320	2,271,320	0	0	0	0	0	0	1,238,680	13.500
BHM1JW	CZ 5		WHITE OAKS INVESTMENT ENTITY (JV E	WESTERVILLE	OH	DIRECT WITH ISSUER		06/16/2016	0	2,184,602	2,092,232	2,092,232	(92,370)	0	0	0	0	92,370	7,940,398	13.500
BHM1CC	4K 8		WIND DANCE APTS	CAROLTON	TX	DIRECT WITH ISSUER		07/17/2015	0	1,472,330	1,148,107	1,148,107	(178,818)	0	0	0	0	49,661	227,670	9.000
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated										165,789,578	125,499,900	125,461,086	(2,461,927)	0	4,279,747	0	0	10,403,612	43,672,853	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																				
BHM0HY	CA 0		CC PROPERTIES LLC	WILMINGTON	DE	HIMCO OPERATIONAL TRANSACTION		02/18/2010	0	243,888	132,688	132,688	0	0	0	0	0	0	0	0.000
BHM0V8	ZN 8		FOUNTAINS INVESTORS I LLC (JV EQUI	ALINGTON	VA	DIRECT WITH ISSUER		12/03/2013	0	2,000,000	1,741,072	1,741,072	(104,634)	0	0	0	0	54,900	147,059	20.000
BHM0V8	ZP 3		FOUNTAINS INVESTORS II LLC (JV EQU	ARLINGTON	VA	DIRECT WITH ISSUER		12/03/2013	0	2,000,000	1,741,072	1,741,072	(104,634)	0	0	0	0	54,900	0	20.000
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated										4,243,888	3,614,831	3,614,831	(209,267)	0	0	0	0	109,800	147,059	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																				
BHM025	HJ 5		GREAT LAKES II LLC	SPRINGFIELD	MA	DIRECT WITH ISSUER		12/14/2006	13	100,000	2,581,557	2,581,557	(2,759,277)	0	0	0	0	3,253,173	0	0.000
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated										100,000	2,581,557	2,581,557	(2,759,277)	0	0	0	0	3,253,173	0	XXX
Surplus Debentures - Unaffiliated																				
309588	AE 1		FARMERS EXCHANGE CAPITAL		NV	EXCHANGE		03/23/2006	0	17,138,077	22,685,020	17,244,039	0	14,719	0	0	0	1,440,000	0	0.000
592173	AE 8		METROPOLITAN LIFE INSURANCE CO	NEW YORK	NY	PORTFOLIO TRANSFER		11/08/1995	0	13,782,067	17,616,746	13,878,719	0	9,093	0	0	0	1,092,000	0	0.000
668131	AA 3		NORTHWESTERN MUTUAL LIFE INSURANCE	MILWAUKEE	WI	PORTFOLIO TRANSFER		09/07/2011	0	6,390,046	6,772,623	6,316,365	0	(18,336)	0	0	0	333,465	0	0.000
743917	AH 9		PRUDENTIAL INSURANCE CO OF AMERICA	NEWARK	NJ	VARIOUS		03/23/2006	0	18,247,622	21,050,961	17,434,520	0	(116,089)	0	0	0	1,333,810	0	0.000

E07.4

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
2399999	Total - Surplus Debentures - Unaffiliated.....								55,557,812	68,125,350	54,873,643	0	(110,613)	0	0	0	4,199,275	0	XXX
4499999	Subtotal - Unaffiliated.....								889,898,809	922,975,285	909,688,278	43,865,903	(110,613)	10,907,646	0	20,995	73,740,663	476,693,165	XXX
4599999	Subtotal - Affiliated.....								4,243,888	3,614,831	3,614,831	(209,267)	0	0	0	109,800	147,059	XXX	
4699999	Totals.....								894,142,698	926,590,116	913,303,109	43,656,635	(110,613)	10,907,646	0	20,995	73,850,463	476,840,224	XXX

E07.5

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2		Location		5	6	7	8	9	10	11	
			3	4								
CUSIP Identification	Name or Description		City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
BHM025	L7	6	AEA INVESTORS 2006 FUND LP.....	NEW YORK	NY.....	DIRECT WITH ISSUER.....	03/08/2016.....	3	.0	338,650	.0	1.680
BHM1J8	8K	6	AEA INVESTORS FUND VI LP.....	NEW YORK	NY.....	DIRECT WITH ISSUER.....	03/03/2016.....	3	154,304	4,808,157	.0	0.860
BHM0JP	76	2	AEA INVESTORS SBF II LP.....	NEW YORK	NY.....	DIRECT WITH ISSUER.....	01/20/2016.....	3	.0	705,818	.0	2.470
BHM1JL	JQ	2	AEA INVESTORS SBF III LP.....	NEW YORK	NY.....	DIRECT WITH ISSUER.....	03/25/2016.....	3	170,245	3,939,251	.0	4.580
BHM01F	03	7	AEA INVESTORS SMALL BUSINESS FUND.....	NEW YORK	NY.....	DIRECT WITH ISSUER.....	09/30/2016.....	3	.0	29,613	.0	4.770
999712	49	0	APOLLO ADVISORS V L.P.....	NEW YORK	NY.....	DIRECT WITH ISSUER.....	12/27/2016.....	3	.0	6,146	.0	0.390
BHM03W	XD	0	APOLLO INVESTMENT FUND VII.....	NEW YORK	NY.....	DIRECT WITH ISSUER.....	10/06/2016.....	3	.0	135,288	.0	0.190
BHM1B2	YM	4	AQR MANAGED FUTURES FUND II LP.....	GREENWICH	CT.....	DIRECT WITH ISSUER.....	06/01/2016.....	4	28,554,869	.0	.0	12.950
BHM01Q	52	0	ARLINGTON CAPITAL PARTNERS II LP.....	WASHINGTON	DC.....	DIRECT WITH ISSUER.....	01/05/2016.....	3	.0	844	.0	2.150
BHM0KR	3A	1	ARLINGTON CAPITAL PARTNERS III.....	CHEVY CHASE	MD.....	DIRECT WITH ISSUER.....	01/05/2016.....	3	.0	3,347,486	.0	2.860
BHM1N0	07	5	ARLINGTON CAPITAL PARTNERS IV LP.....	CHEVY CHASE	MD.....	DIRECT WITH ISSUER.....	12/19/2016.....	3	771,429	.0	.0	2.570
BHM1JY	L4	0	BLACKSTONE CAPITAL PARTNERS VII LP.....	NEW YORK	NY.....	DIRECT WITH ISSUER.....	10/21/2016.....	0	40,777	50,484	.0	0.000
BHM15W	G6	0	BLACKSTONE STRATEGIC CAPITAL HOLDI.....	NEW YORK	NY.....	DIRECT WITH ISSUER.....	06/01/2016.....	13	4,283,607	946,798	.0	0.730
BHM021	9E	4	BOSTON VENTURES VII LP.....	BOSTON	MA.....	DIRECT WITH ISSUER.....	04/01/2016.....	3	.0	160,441	.0	4.090
BHM05F	QF	8	BRAZOS EQUITY FUND III L P.....	DALLAS	TX.....	DIRECT WITH ISSUER.....	03/25/2016.....	3	.0	32,947	.0	1.580
BHM0L2	3G	2	BRIDGEWATER MAJOR MARKETS ONSHORE.....	WESTPORT	CT.....	DIRECT WITH ISSUER.....	06/01/2016.....	4	35,752,203	.0	.0	4.030
BHM0JA	JE	5	BRYNWOOD PARTNERS VI LP.....	GREENWICH	CT.....	DIRECT WITH ISSUER.....	04/19/2016.....	3	.0	94,856	.0	2.800
BHM05J	QC	7	BUNKER HILL CAPITAL II LP.....	BOSTON	MA.....	DIRECT WITH ISSUER.....	12/30/2016.....	3	.0	94,325	.0	7.630
BHM01W	XR	1	CAPITAL PARTNERS.....	GREENWICH	CT.....	DIRECT WITH ISSUER.....	05/04/2016.....	3	.0	8,357	.0	5.820
BHM0MG	1V	9	CAPITAL PARTNERS INCOME FUND II LP.....	GREENWICH	CT.....	DIRECT WITH ISSUER.....	01/13/2016.....	3	.0	2,385,731	.0	3.340
BHM02X	9R	5	CARLYLE PARTNERS V L.P.....	WASHINGTON	DC.....	DIRECT WITH ISSUER.....	05/19/2016.....	3	.0	82,892	.0	0.120
BHM0LK	HQ	5	CAROUSEL CAPITAL PARTNERS IV LP.....	CHARLOTTE	NC.....	DIRECT WITH ISSUER.....	01/15/2016.....	3	.0	917,349	.0	2.150
BHM1J5	9W	5	CENTURY CS&B CO INVEST LP.....	BOSTON	MA.....	DIRECT WITH ISSUER.....	02/19/2016.....	3	8,000,000	1,200,000	.0	3.990
BHM0LL	V8	7	CENTURY FOCUSED FUND III LP.....	BOSTON	MA.....	DIRECT WITH ISSUER.....	05/12/2016.....	3	.0	249,020	.0	2.680
BHM1HH	9D	3	CENTURY FOCUSED FUND IV LP.....	BOSTON	MA.....	DIRECT WITH ISSUER.....	02/02/2016.....	3	1,230,469	151,211	.0	0.560
BHM018	OZ	2	CHARLESBANK EQUITY FUND VI LP.....	BOSTON	MA.....	DIRECT WITH ISSUER.....	01/07/2016.....	3	.0	48,908	.0	0.860
BHM1KA	3R	9	CIP CAPITAL FUND II LP.....	NEW YORK	NY.....	DIRECT WITH ISSUER.....	08/18/2016.....	3	1,795,000	.0	.0	5.500
BHM0L2	3L	1	CLAREN ROAD CREDIT OPP ONSHORE.....	NEW YORK	NY.....	DIRECT WITH ISSUER.....	06/01/2016.....	7	22,299,896	.0	.0	13.070
BHM020	P8	1	CLEARVIEW CAPITAL FUND II LP.....	GREENWICH	CT.....	DIRECT WITH ISSUER.....	01/22/2016.....	3	.0	14,660	.0	3.510
BHM0K4	9L	2	CORTEC GROUP FUND V LP.....	NEW YORK	NY.....	DIRECT WITH ISSUER.....	01/07/2016.....	3	.0	43,455	.0	1.380
BHM1CS	2E	9	CORTEC GROUP FUND VI LP.....	NEW YORK	NY.....	DIRECT WITH ISSUER.....	01/07/2016.....	3	.0	5,207,832	.0	2.650
BHM025	UB	7	DLJ INVESTMENT PARTNERS III LP.....	NEW YORK	NY.....	DIRECT WITH ISSUER.....	12/23/2016.....	2	.0	1,179,372	.0	1.400
BHM19H	WE	4	DRAWBRIDGE SPECIAL OPPORTUNITIES F.....	NEW YORK	NY.....	DIRECT WITH ISSUER.....	06/01/2016.....	7	31,835,896	.0	.0	0.650
BHM0L7	3Z	9	EDG PARTNERS II LP.....	ATLANTA	GA.....	DIRECT WITH ISSUER.....	06/22/2016.....	3	.0	487,440	.0	3.360
BHM035	2R	2	EIG ENERGY FUND XIV LP.....	LOS ANGELES	CA.....	DIRECT WITH ISSUER.....	03/18/2016.....	0	.0	282,587	.0	1.160
BHM1GW	W0	3	ENCORE CONSUMER CAPITAL FUND III L.....	SAN FRANCISCO	CA.....	DIRECT WITH ISSUER.....	01/04/2016.....	3	784,123	443,133	.0	3.300
BHM14X	G2	8	FS EQUITY PARTNERS VII LP.....	LOS ANGELES	CA.....	DIRECT WITH ISSUER.....	01/28/2016.....	0	.0	2,082,557	.0	0.430
BHM1JX	C1	8	GAMUT INVESTMENT FUND I LP.....	NEW YORK	NY.....	DIRECT WITH ISSUER.....	05/23/2016.....	3	128,478	141,818	.0	1.950
BHM03T	V8	0	GLOBAL INFRASTRUCTURE PARTNERS.....	NEW YORK	NY.....	DIRECT WITH ISSUER.....	02/05/2016.....	0	.0	301,433	.0	0.570
BHM0ZH	1W	1	GOLDMAN PETERSHILL II LP.....	NEW YORK	NY.....	DIRECT WITH ISSUER.....	07/27/2016.....	0	4,726,963	.0	.0	3.110
BHM0KJ	87	1	GRIDIRON CAPITAL FUND II LP.....	NEW CANAAN	CT.....	DIRECT WITH ISSUER.....	01/08/2016.....	3	.0	320,527	.0	2.580
BHM1CV	9A	3	GRIDIRON CAPITAL FUND III LP.....	NEW CANAAN	CT.....	DIRECT WITH ISSUER.....	11/07/2016.....	3	.0	4,127,314	.0	3.753
BHM03B	4L	0	GRP III LP.....	LOS ANGELES	CA.....	DIRECT WITH ISSUER.....	08/12/2016.....	1	.0	144,923	.0	4.470
BHM1EV	P2	1	GRYPHON CO-INVEST FUND IV LP.....	SAN FRANCISCO	CA.....	DIRECT WITH ISSUER.....	06/28/2016.....	3	.0	1,358,105	.0	7.520

E08

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2		Location		5	6	7	8	9	10	11	
			3	4								
CUSIP Identification	Name or Description		City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership	
BHM1EV	P1	3	GRYPHON PARTNERS IV LP	SAN FRANCISCO	CA	DIRECT WITH ISSUER	06/28/2016	3	0	9,685,187	0	7.096
BHM1AE	FF	5	GSO CREDIT ALPHA FUND LP	NEW YORK	NY	DIRECT WITH ISSUER	06/01/2016	13	10,250,013	4,798,295	0	2.370
BHM02Q	B6	3	HALYARD CAPITAL FUND II LP	NEW YORK	NY	DIRECT WITH ISSUER	01/21/2016	3	0	577,440	0	4.480
BHM02H	UN	5	HIGHSTAR CAPITAL L.P. III	NEW YORK	NY	DIRECT WITH ISSUER	03/24/2016	3	0	596,940	0	1.414
BHM025	L8	4	INTERMEDIA PARTNERS VII LP	GREENWICH	CT	DIRECT WITH ISSUER	07/13/2016	3	0	111,104	0	2.630
BHM1JV	YA	8	JUGGERNAUT CAPITAL PARTNERS III LP	CHEVY CHASE	MD	DIRECT WITH ISSUER	05/17/2016	3	2,400,124	2,169,279	0	2.960
BHM035	DC	3	KRG CAPITAL FUND IV LP	DENVER	CO	DIRECT WITH ISSUER	05/13/2016	3	0	34,857	0	0.890
BHM1AK	95	0	LEXINGTON CAPITAL PARTNERS VIII LP	NEW YORK	NY	DIRECT WITH ISSUER	02/05/2016	0	0	3,155,599	0	0.263
BHM016	JV	5	LINCOLNSHIRE EQUITY FUND III LP	NEW YORK	NY	DIRECT WITH ISSUER	01/04/2016	3	0	265,790	0	3.640
BHM0FS	8H	5	LINCOLNSHIRE EQUITY FUND IV LP	NEW YORK	NY	DIRECT WITH ISSUER	03/31/2016	3	0	605,009	0	1.220
BHM1B4	26	0	LINEAGE CAPITAL II LP	BOSTON	MA	DIRECT WITH ISSUER	02/26/2016	3	0	364,000	0	1.060
BHM0W7	2N	5	MOORE MACRO MANAGERS FUND LP	NEW YORK	NY	DIRECT WITH ISSUER	06/01/2016	0	63,459,247	0	0	0.000
BHM03E	Z8	9	MORGAN STANLEY INFRASTRCTR PART LP	NEW YORK	NY	DIRECT WITH ISSUER	04/27/2016	0	0	83,320	0	0.230
BHM0Z5	TL	1	MSD TORCHLIGHT PARTNERS LP	NEW YORK	NY	DIRECT WITH ISSUER	06/01/2016	0	17,205,880	0	0	2.050
BHM0LU	T1	5	MSOUTH EQUITY PARTNERS II LP	WILMINGTON	DE	DIRECT WITH ISSUER	01/13/2016	3	0	1,319,141	0	2.915
BHM1EM	SA	0	MSOUTH EQUITY PARTNERS III LP	ATLANTA	GA	DIRECT WITH ISSUER	03/15/2016	3	0	3,015,387	0	2.570
BHM0ME	7Y	2	PARTHENON INVESTORS IV LP	BOSTON	MA	DIRECT WITH ISSUER	01/21/2016	3	0	2,457,133	0	1.500
BHM1K7	8W	0	POLK GROUP HOLDINGS LP	LAKELAND	FL	DIRECT WITH ISSUER	07/20/2016	0	9,000,000	0	0	3.900
BHM12N	CV	2	POLYGON EUROPEAN EQUITY OPPORTUNIT	NEW YORK	NY	DIRECT WITH ISSUER	06/01/2016	5	12,999,777	0	0	0.000
BHM1KN	K1	9	PRAIRIE CAPITAL VI QP LP	CHICAGO	IL	DIRECT WITH ISSUER	11/03/2016	3	500,000	0	0	2.860
BHM01V	2W	6	PRIVATE MARKETS FUND III LP	CONSHOHOCKEN	PA	DIRECT WITH ISSUER	02/02/2016	0	0	1,696	0	3.320
BHM1KE	CC	4	RIVERSIDE MICRO CAP FUND IV LP	BOSTON	MA	DIRECT WITH ISSUER	09/28/2016	0	3,769,342	0	0	3.700
BHM1JV	Y9	1	SAW MILL CAPITAL PARTNERS II LP	BRIARCLIFF MANOR	NY	DIRECT WITH ISSUER	05/23/2016	3	1,410,979	0	0	4.910
BHM025	L9	2	SAW MILL CAPITAL PARTNERS LP	BRIARCLIFF MANOR	NY	DIRECT WITH ISSUER	09/14/2016	3	0	68,492	0	4.070
BHM0LT	ZL	7	SILVER OAK SERVICE PARTNERS II LP	EVANSTON	IL	DIRECT WITH ISSUER	01/19/2016	3	0	1,822,500	0	3.423
BHM1M5	PC	7	SILVER OAK SERVICE PARTNERS III LP	EVANSTON	IL	DIRECT WITH ISSUER	11/21/2016	3	163,125	0	0	3.360
BHM033	G9	2	STEELRIVER INFRASTRUCTURE FUND NA	SAN FRANCISCO	CA	DIRECT WITH ISSUER	01/29/2016	0	0	147,645	0	0.390
BHM0Z5	TK	3	STRAT VALUE RESTRUCTURING FD LP	GREENWICH	CT	DIRECT WITH ISSUER	06/01/2016	7	24,015,423	0	0	11.850
BHM1K1	G4	6	STRATEGIC PARTNERS FUND VII LP	NEW YORK	NY	DIRECT WITH ISSUER	06/27/2016	0	450,000	451,820	0	0.420
BHM02C	DX	3	SUMMER STREET CAPITAL II LP	BUFFALO	NY	DIRECT WITH ISSUER	07/05/2016	3	0	127,411	0	5.550
BHM0MD	LK	8	SUMMER STREET CAPITAL III LP	BUFFALO	NY	DIRECT WITH ISSUER	05/24/2016	3	0	921,213	0	3.770
BHM0JB	5A	6	SUNTX CAPITAL PARTNERS II	DALLAS	TX	DIRECT WITH ISSUER	10/07/2016	3	0	515,054	0	5.510
BHM197	P7	9	TAILWIND CAPITAL PARTNERS II LP	NEW YORK	NY	DIRECT WITH ISSUER	03/30/2016	3	0	1,661,736	0	0.541
BHM1JM	43	7	TAILWIND DISTINCT INVESTOR LP	KENILWORTH	NJ	DIRECT WITH ISSUER	03/30/2016	3	2,768,897	0	0	3.810
BHM04X	Q4	5	TCV VII LP	MILBURN	NJ	DIRECT WITH ISSUER	01/13/2016	1	0	99,600	0	0.478
991036	20	3	THE RESOLUTE FUND LP	NEW YORK	NY	DIRECT WITH ISSUER	08/09/2016	3	0	11,687	0	0.440
BHM05D	GA	5	TPF II LP	OMAHA	NE	DIRECT WITH ISSUER	01/21/2016	0	0	5,049	0	0.570
BHM0LZ	AL	0	TUDOR BVI GLOBAL FUND LP -A	GREENWICH	CT	DIRECT WITH ISSUER	06/01/2016	4	53,041,262	0	0	0.000
BHM1KJ	Y0	5	UPFRONT IV ANCILLARY LP	SANTA CLARA	CA	DIRECT WITH ISSUER	10/28/2016	0	1,143,965	1,099,695	0	12.500
BHM0ME	7Z	9	UPFRONT IV LP	LOS ANGELES	CA	DIRECT WITH ISSUER	03/30/2016	3	0	1,491,428	0	5.836
BHM19E	G1	7	UPFRONT OPPORTUNITY FUND I LP	SANTA MONICA	CA	DIRECT WITH ISSUER	01/20/2016	0	0	1,018,789	0	7.570
BHM197	VC	1	UPFRONT V LP	SANTA MONICA	CA	DIRECT WITH ISSUER	02/16/2016	0	0	1,084,004	0	1.920
BHM0L1	V7	3	VMG PARTNERS II LP	SAN FRANCISCO	CA	DIRECT WITH ISSUER	01/15/2016	3	0	370,568	0	3.985
BHM1DU	0C	9	VMG PARTNERS III LP	SAN FRANCISCO	CA	DIRECT WITH ISSUER	01/15/2016	3	0	6,788,963	0	3.310

E08.1

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2		Location		5	6	7	8	9	10	11	
			3	4								
CUSIP Identification	Name or Description		City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								343,106,292	82,795,562	0	XXX	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
BHM1M7	8P	3	AMERICAN CAPITAL GROUP MULTIFAMILY.....	BELLEVUE.....	WA.....	DIRECT WITH ISSUER.....	12/15/2016.....	0	3,016,903	0	0	12.750
BHM1J5	US	0	ATRIUM AT WORLGDGATE.....	HERNDON.....	VA.....	DIRECT WITH ISSUER.....	03/14/2016.....	0	1,034,257	0	0	12.750
BHM02A	4Y	5	BLACKSTONE RE PARTNERS VI.....	NEW YORK.....	NY.....	DIRECT WITH ISSUER.....	02/01/2016.....	0	432,946	0	0	1.136
BHM198	DA	3	BLACKSTONE RE PARTNERS VIII.....	NEW YORK.....	NY.....	DIRECT WITH ISSUER.....	01/20/2016.....	0	0	1,220,173	0	0.030
BHM14W	AW	0	BROOKDALE ON THE PARK.....	NAPERVILLE.....	IL.....	DIRECT WITH ISSUER.....	03/09/2016.....	0	0	235,431	0	23.400
BHM0XV	KH	4	CAMDEN PINEY POINT (JV EQUITY).....	HOUSTON.....	TX.....	DIRECT WITH ISSUER.....	02/01/2016.....	0	0	17,056	0	24.400
BHM1D3	EP	5	CARMEL CENTER (JV EQUITY).....	LOUISVILLE.....	KY.....	DIRECT WITH ISSUER.....	10/05/2016.....	0	0	45,000	0	7.500
BHM1B0	E5	7	COLUMBIA TRAILS.....	GRESHAM.....	OR.....	DIRECT WITH ISSUER.....	01/25/2016.....	0	0	108,001	0	8.600
BHM1H9	6G	7	MAPLE KNOLL (JV EQUITY).....	WESTFILED.....	IN.....	DIRECT WITH ISSUER.....	02/18/2016.....	0	2,460,886	0	0	18.000
BHM1JJ	EN	9	MERITEX INVESTMENT ENTITY - JV.....	MINNEAPOLIS.....	MN.....	DIRECT WITH ISSUER.....	04/08/2016.....	0	1,011,293	6,350,590	0	12.700
BHM02B	Y1	2	MORGAN STANLEY RE FUND VI INTERNAT.....	NEW YORK.....	NY.....	DIRECT WITH ISSUER.....	02/01/2016.....	0	0	27,660	0	0.310
BHM17A	FL	4	ONYX AT WARNER CENTER APTS.....	WOODLAND HILLS.....	CA.....	DIRECT WITH ISSUER.....	06/03/2016.....	0	0	125,098	0	22.700
BHM1D2	WA	0	PRAEDIUM VIII MF VALUE FUND LP.....	NEW YORK CITY.....	NY.....	DIRECT WITH ISSUER.....	04/26/2016.....	0	0	1,336,032	0	1.130
BHM1AB	F5	3	PROLOGIS LP.....	BOSTON.....	MA.....	DIRECT WITH ISSUER.....	04/14/2016.....	0	2,400,000	2,600,000	0	0.100
BHM10S	JZ	7	SIGNATURE CLUB (JV EQUITY).....	ANN ARBOR.....	MI.....	DIRECT WITH ISSUER.....	02/01/2016.....	0	0	132,686	0	24.750
BHM0ZF	3B	9	SILVER OAKS (JV EQUITY).....	EVANSTON.....	IL.....	DIRECT WITH ISSUER.....	04/01/2016.....	0	0	97,221	0	25.000
BHM0V8	ZT	5	THE ASHFORD APTS (JV EQUITY).....	ATLANTA.....	GA.....	DIRECT WITH ISSUER.....	04/01/2016.....	0	0	360,000	0	24.080
BHM1AB	XW	4	VALLEY CREEK (JV EQUITY).....	WOODBURY.....	MN.....	DIRECT WITH ISSUER.....	08/19/2016.....	0	0	100,043	0	9.000
BHM1JS	ZT	3	WHEATLANDS APTS (JV EQUITY).....	AURORA.....	CO.....	DIRECT WITH ISSUER.....	08/09/2016.....	0	1,030,771	1,240,549	0	13.500
BHM1JW	CZ	5	WHITE OAKS INVESTMENT ENTITY (JV E.....	WESTERVILLE.....	OH.....	DIRECT WITH ISSUER.....	06/16/2016.....	0	2,184,602	0	0	13.500
BHM1CC	4K	8	WIND DANCE APTS.....	CARROLTON.....	TX.....	DIRECT WITH ISSUER.....	04/25/2016.....	0	0	92,502	0	9.000
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								13,138,713	14,520,988	0	XXX	
4499999. Subtotal - Unaffiliated.....								356,245,005	97,316,550	0	XXX	
4699999. Totals.....								356,245,005	97,316,550	0	XXX	

E08.2

SCHEDULE BA - PART 3

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

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 Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
995737 22 8	ADAMS STREET PARTNERS.....	CHICAGO.....	IL.....	DIRECT WITH ISSUER.....	11/02/2005.	02/18/2016.	.....402,601	.....(32,846)	.....0	.....0	.....0	.....(32,846)	.....0	.....369,755	.....369,755	.....0	.....0	.....0	.....54,098
BHM025 L7 6	AEA INVESTORS 2006 FUND LP.....	NEW YORK.....	NY.....	DIRECT WITH ISSUER.....	09/28/2011.	03/08/2016.	.....1,726,941	.....(563,127)	.....0	.....0	.....0	.....(563,127)	.....0	.....1,163,814	.....1,163,814	.....0	.....0	.....0	.....88,066
BHM0JB RQ 7	AEA INVESTORS CAYMAN FEEDER LP.....	NEW YORK.....	NY.....	DIRECT WITH ISSUER.....	12/30/2014.	01/11/2016.	.....123,394	.....(103,301)	.....0	.....0	.....0	.....(103,301)	.....0	.....20,093	.....20,093	.....0	.....0	.....0	.....61,235
BHM01F 03 7	AEA INVESTORS SMALL BUSINESS FUND.....	NEW YORK.....	NY.....	DIRECT WITH ISSUER.....	12/09/2011.	01/05/2016.	.....1,789,603	.....(678,069)	.....0	.....0	.....0	.....(678,069)	.....0	.....1,512,949	.....1,512,949	.....0	.....0	.....0	.....857,420
BHM01A ME 0	APOLLO INVESTMENT FUND VI LP.....	NEW YORK.....	NY.....	DIRECT WITH ISSUER.....	04/03/2007.	03/31/2016.	.....3,742	.....206	.....0	.....0	.....0	.....206	.....0	.....109,781	.....109,781	.....0	.....0	.....0	.....267
BHM03W XD 0	APOLLO INVESTMENT FUND VII.....	NEW YORK.....	NY.....	DIRECT WITH ISSUER.....	02/09/2012.	03/29/2016.	.....227,196	.....21,801	.....0	.....0	.....0	.....21,801	.....0	.....622,711	.....622,711	.....0	.....0	.....0	.....13,077
BHM01Q 52 0	ARLINGTON CAPITAL PARTNERS II LP.....	WASHINGTON.....	DC.....	DIRECT WITH ISSUER.....	04/01/2008.	08/05/2016.	.....5,766	.....82	.....0	.....0	.....0	.....82	.....0	.....122,540	.....122,540	.....0	.....0	.....0	.....384
BHM0KR 3A 1	ARLINGTON CAPITAL PARTNERS III.....	CHEVY CHASE.....	MD.....	DIRECT WITH ISSUER.....	04/29/2013.	01/14/2016.	.....510,496	.....744	.....0	.....0	.....0	.....744	.....0	.....511,240	.....511,240	.....0	.....0	.....0	.....6,972
995648 67 2	ASGI PRIVATE EQUITY PARTNERS 1999.....	ST LOUIS.....	MO.....	DIRECT WITH ISSUER.....	03/22/2000.	02/05/2016.	.....200,858	.....0	.....0	.....0	.....0	.....0	.....0	.....200,858	.....200,858	.....0	.....0	.....0	.....(54,285)
BHM02X 3K 6	BCP V CO-INVESTORS L.P.....	WARSAW.....	IN.....	DIRECT WITH ISSUER.....	09/28/2007.	02/22/2016.	.....3,164,698	.....(616,707)	.....0	.....0	.....0	.....(616,707)	.....0	.....2,547,990	.....2,547,990	.....0	.....0	.....0	.....749,522
BHM02K M8 0	BLACKSTONE CAPITAL PARTNERS V.....	NEW YORK.....	NY.....	DIRECT WITH ISSUER.....	12/31/2007.	02/19/2016.	.....2,669,540	.....(318,682)	.....0	.....0	.....0	.....(318,682)	.....0	.....2,350,859	.....2,350,859	.....0	.....0	.....0	.....418,315
BHM01F 7D 4	BRAZOS EQUITY FUND II L.P.....	DALLAS.....	TX.....	DIRECT WITH ISSUER.....	04/02/2007.	06/13/2016.	.....1,260,267	.....(350,584)	.....54,790	.....0	.....0	.....(405,374)	.....0	.....1,155,783	.....1,155,783	.....0	.....0	.....0	.....686,760
BHM05F QF 8	BRAZOS EQUITY FUND III L.P.....	DALLAS.....	TX.....	DIRECT WITH ISSUER.....	12/20/2011.	04/19/2016.	.....1,480,795	.....(456,826)	.....0	.....0	.....0	.....(456,826)	.....0	.....1,023,969	.....1,023,969	.....0	.....0	.....0	.....264,453
BHM03J 4H 2	BROOKSIDE MEZZANINE PARTNERS II.....	GREENWICH.....	CT.....	DIRECT WITH ISSUER.....	05/15/2008.	02/12/2016.	.....110,057	.....(100,085)	.....0	.....0	.....0	.....(100,085)	.....0	.....9,972	.....9,972	.....0	.....0	.....0	.....168,097
BHM0JA JE 5	BRYNWOOD PARTNERS VI LP.....	GREENWICH.....	CT.....	DIRECT WITH ISSUER.....	09/11/2013.	07/08/2016.	.....737,834	.....(436,181)	.....0	.....0	.....0	.....(436,181)	.....0	.....301,653	.....301,653	.....0	.....0	.....0	.....633,037
BHM00Z Y1 1	BUNKER HILL CAPITAL LP.....	BOSTON.....	MA.....	DIRECT WITH ISSUER.....	07/27/2006.	01/22/2016.	.....5,543,460	.....(1,510,178)	.....0	.....0	.....0	.....(1,510,178)	.....0	.....4,033,282	.....4,033,282	.....0	.....0	.....0	.....412,754
13138@ 10 6	CALTUS PARTNERS III L.P.....	LOS ANGELES.....	CA.....	DIRECT WITH ISSUER.....	11/13/2006.	06/24/2016.	.....151,381	.....0	.....0	.....0	.....0	.....0	.....0	.....151,381	.....151,381	.....0	.....0	.....0	.....0
BHM01W XR 1	CAPITAL PARTNERS.....	GREENWICH.....	CT.....	DIRECT WITH ISSUER.....	04/16/2010.	03/04/2016.	.....2,919,255	.....(882,895)	.....0	.....0	.....0	.....(882,895)	.....0	.....2,036,360	.....2,036,360	.....0	.....0	.....0	.....696,857
BHM0MG 1V 9	CAPITAL PARTNERS INCOME FUND II LP.....	GREENWICH.....	CT.....	DIRECT WITH ISSUER.....	09/10/2012.	01/27/2016.	.....1,303,958	.....(59,784)	.....0	.....0	.....0	.....(59,784)	.....0	.....1,244,173	.....1,244,173	.....0	.....0	.....0	.....22,493
BHM02X 9R 5	CARLYLE PARTNERS V L.P.....	WASHINGTON.....	DC.....	DIRECT WITH ISSUER.....	01/03/2011.	03/01/2016.	.....1,680,219	.....(261,913)	.....0	.....0	.....0	.....(261,913)	.....0	.....2,230,583	.....2,230,583	.....0	.....0	.....0	.....333,086
BHM024 UY 0	CAROUSEL CAPITAL PARTNERS III LP.....	CHARLOTTE.....	NC.....	DIRECT WITH ISSUER.....	07/07/2008.	06/20/2016.	.....6,768	.....(120)	.....0	.....0	.....0	.....(120)	.....0	.....211,775	.....211,775	.....0	.....0	.....0	.....2,072
BHM0LK HQ 5	CAROUSEL CAPITAL PARTNERS IV LP.....	CHARLOTTE.....	NC.....	DIRECT WITH ISSUER.....	12/17/2012.	01/27/2016.	.....987,613	.....(296,612)	.....0	.....0	.....0	.....(296,612)	.....0	.....691,000	.....691,000	.....0	.....0	.....0	.....66,545
BHM0LL V8 7	CENTURY FOCUSED FUND III LP.....	BOSTON.....	MA.....	DIRECT WITH ISSUER.....	12/22/2011.	02/22/2016.	.....385,751	.....(60,180)	.....0	.....0	.....0	.....(60,180)	.....0	.....325,570	.....325,570	.....0	.....0	.....0	.....15,644
BHM0L2 5S 4	CERVIDAE MULTI-STRATEGY LLC.....	HARTFORD.....	CT.....	DIRECT WITH ISSUER.....	08/01/2011.	05/09/2016.	.....400,615,218	.....(10,247,907)	.....0	.....0	.....0	.....(10,247,907)	.....0	.....390,367,311	.....390,367,311	.....0	.....0	.....0	.....719,686
999703 42 4	CHARLESBANK EQUITY FUND V LP.....	BOSTON.....	MA.....	DIRECT WITH ISSUER.....	01/05/2011.	03/03/2016.	.....411,137	.....(366,838)	.....0	.....0	.....0	.....(366,838)	.....0	.....44,299	.....44,299	.....0	.....0	.....0	.....309,083
BHM018 0Z 2	CHARLESBANK EQUITY FUND VI LP.....	BOSTON.....	MA.....	DIRECT WITH ISSUER.....	09/02/2008.	02/26/2016.	.....1,212,289	.....35,843	.....0	.....0	.....0	.....35,843	.....0	.....2,558,870	.....2,558,870	.....0	.....0	.....0	.....340,124
BHM0T2 SD 4	CHURCHILL STATESIDE NC TAX CREDIT.....	CLEARWATER.....	FL.....	VARIOUS.....	05/08/2013.	01/22/2016.	.....3,155	.....(0)	.....304	.....0	.....0	.....(304)	.....0	.....2,851	.....2,851	.....0	.....0	.....0	.....(0)
BHM0L2 3L 1	CLAREN ROAD CREDIT OPP ONSHORE.....	NEW YORK.....	NY.....	DIRECT WITH ISSUER.....	06/01/2016.	07/22/2016.	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....10,546,878	.....10,546,878	.....0	.....0	.....0	.....(53,823)
BHM020 P8 1	CLEARVIEW CAPITAL FUND II LP.....	GREENWICH.....	CT.....	DIRECT WITH ISSUER.....	06/07/2012.	11/18/2016.	.....824,273	.....(435,401)	.....0	.....0	.....0	.....(435,401)	.....0	.....388,872	.....388,872	.....0	.....0	.....0	.....45,777
BHM0K4 9L 2	CORTEC GROUP FUND V LP.....	NEW YORK.....	NY.....	DIRECT WITH ISSUER.....	07/16/2012.	05/23/2016.	.....2,078,858	.....(1,107,264)	.....0	.....0	.....0	.....(1,107,264)	.....0	.....971,594	.....971,594	.....0	.....0	.....0	.....328,138
BHM1CS 2E 9	CORTEC GROUP FUND VI LP.....	NEW YORK.....	NY.....	DIRECT WITH ISSUER.....	07/09/2015.	01/11/2016.	.....2,576,206	.....107,117	.....0	.....0	.....0	.....107,117	.....0	.....3,177,534	.....3,177,534	.....0	.....0	.....0	.....0
BHM01P Q6 0	D. E. SHAW SECURITIES LP.....	NEW YORK.....	NY.....	DIRECT WITH ISSUER.....	03/31/2006.	03/01/2016.	.....117,886	.....(29,308)	.....0	.....0	.....0	.....(29,308)	.....0	.....88,578	.....88,578	.....0	.....0	.....0	.....37,283
999698 17 8	DCM III L.P.....	MENLO PARK.....	CA.....	DIRECT WITH ISSUER.....	08/16/2004.	06/28/2016.	.....323,113	.....(76,576)	.....0	.....0	.....0	.....(76,576)	.....0	.....246,537	.....246,537	.....0	.....0	.....0	.....109,691
BHM025 UB 7	DLJ INVESTMENT PARTNERS III LP.....	NEW YORK.....	NY.....	DIRECT WITH ISSUER.....	08/27/2013.	03/31/2016.	.....1,327,339	.....16,048	.....0	.....373,323	.....0	.....(357,275)	.....0	.....1,149,741	.....1,149,741	.....0	.....0	.....0	.....576,640
BHM037 87 6	DRAWBRIDGE SPECIAL OPS.....	NEW YORK.....	NY.....	DIRECT WITH ISSUER.....	07/31/2008.	03/31/2016.	.....1,820,372	.....(991,568)	.....0	.....0	.....0	.....(991,568)	.....0	.....828,803	.....828,803	.....0	.....0	.....0	.....1,053,014
BHM0L7 3Z 9	EDG PARTNERS II LP.....	ATLANTA.....	GA.....	DIRECT WITH ISSUER.....	10/20/2011.	06/22/2016.	.....612,459	.....(2,442)	.....0	.....0	.....0	.....(2,442)	.....0	.....610,017	.....610,017	.....0	.....0	.....0	.....22,189
BHM035 2R 2	EIG ENERGY FUND XIV LP.....	LOS ANGELES.....	CA.....	DIRECT WITH ISSUER.....	10/03/2008.	03/18/2016.	.....427,497	.....(4,739)	.....0	.....50,385	.....0	.....(55,124)	.....0	.....372,373	.....372,373	.....0	.....0	.....0	.....7,085
995724 51 5	FINANCIAL TECHNOLOGY VENTURES II.....	SAN FRANCISCO.....	CA.....	DIRECT WITH ISSUER.....	07/29/2004.	06/06/2016.	.....16,691	.....0	.....0	.....0	.....0	.....0	.....0	.....16,691	.....16,691	.....0	.....0	.....0	.....1,611
BHM14X G2 8	FS EQUITY PARTNERS VII LP.....	LOS ANGELES.....	CA.....	DIRECT WITH ISSUER.....	11/03/2014.	04/28/2016.	.....364,926	.....22,081	.....0	.....0	.....0	.....22,081	.....0	.....387,007	.....387,007	.....0	.....0	.....0	.....0
BHM03T V8 0	GLOBAL INFRASTRUCTURE PARTNERS.....	NEW YORK.....	NY.....	DIRECT WITH ISSUER.....	10/26/2009.	02/05/2016.	.....3,252,642	.....(1,171,330)	.....0	.....0	.....0	.....(1,171,330)	.....0	.....2,081,311	.....2,081,311	.....0	.....0	.....0	.....1,238,300
BHM0KJ 87 1	GRIDIRON CAPITAL FUND II LP.....	NEW CANAAN.....	CT.....	DIRECT WITH ISSUER.....	10/10/2012.	01/08/2016.	.....287,304	.....(38,452)	.....0	.....0	.....0	.....(38,452)	.....0	.....248,852	.....248,852	.....0	.....0	.....0	.....80,579

E09

SCHEDULE BA - PART 3

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

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 Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
BHM1CV	9A	3	GRIDIRON CAPITAL FUND III LP	NEW CANAAN	CT..	DIRECT WITH ISSUER.....	08/14/2015.	11/07/2016.	840,817	26,639	0	0	26,639	0	867,456	867,456	0	0	0	20,271
BHM03B	4L	0	GRP III LP	LOS ANGELES	CA..	DIRECT WITH ISSUER.....	06/28/2011.	12/23/2016.	32,796	(15,796)	0	0	(15,796)	0	17,000	17,000	0	0	0	1,648
BHM1EV	P2	1	GRYPHON CO-INVEST FUND IV LP	SAN FRANCISCO	CA..	DIRECT WITH ISSUER.....	11/24/2015.	01/15/2016.	1,725,945	0	0	0	0	1,725,945	1,725,945	0	0	0	22,647	
BHM1EV	P1	3	GRYPHON PARTNERS IV LP	SAN FRANCISCO	CA..	DIRECT WITH ISSUER.....	11/24/2015.	01/15/2016.	12,388,475	0	0	0	0	12,388,475	12,388,475	0	0	0	156,044	
BHM1AE	FF	5	GSO CREDIT ALPHA FUND LP	NEW YORK	NY..	DIRECT WITH ISSUER.....	06/01/2016.	11/15/2016.	0	0	0	0	0	2,009	2,009	0	0	0	(2,009)	
BHM02Q	B6	3	HALYARD CAPITAL FUND II LP	NEW YORK	NY..	DIRECT WITH ISSUER.....	02/29/2008.	09/30/2016.	2,085,297	14,858	0	0	14,858	0	2,100,155	2,100,155	0	0	0	(1,516,830)
BHM02H	UN	5	HIGHSTAR CAPITAL L.P. III	NEW YORK	NY..	DIRECT WITH ISSUER.....	11/21/2007.	03/24/2016.	3,657,693	(527,070)	0	0	(527,070)	0	3,571,339	3,571,339	0	0	0	616,668
BHM031	EK	3	HIGHSTAR KNIGHT PARTNERS LP	NEW YORK	NY..	DIRECT WITH ISSUER.....	11/26/2007.	04/29/2016.	3,159,765	(1,983,389)	0	0	(1,983,389)	0	1,176,376	1,176,376	0	0	0	0
BHM00X	JR	6	HURON II LP	DETROIT	MI..	DIRECT WITH ISSUER.....	06/19/2006.	03/29/2016.	76,975	(5,600)	0	0	(5,600)	0	71,375	71,375	0	0	0	13,130
991058	47	0	INDIGO CAPITAL LIMITED	LONDON	CS..	DIRECT WITH ISSUER.....	07/11/2007.	03/30/2016.	9,268	(9,196)	0	0	(9,196)	18	90	74	(15)	(15)	(15)	22,626
BHM025	L8	4	INTERMEDIA PARTNERS VII LP	GREENWICH	CT..	DIRECT WITH ISSUER.....	01/02/2007.	07/13/2016.	1,595,211	(370,669)	0	0	(370,669)	0	4,092,509	4,092,509	0	0	0	398,939
BHM035	DC	3	KRG CAPITAL FUND IV LP	DENVER	CO..	DIRECT WITH ISSUER.....	08/16/2010.	05/13/2016.	3,633,054	(179,934)	0	0	(179,934)	0	3,453,120	3,453,120	0	0	0	1,020,432
BHM1AK	95	0	LEXINGTON CAPITAL PARTNERS VIII LP	NEW YORK	NY..	DIRECT WITH ISSUER.....	04/27/2015.	03/31/2016.	993,618	(222,751)	0	0	(222,751)	0	770,867	770,867	0	0	0	57,109
BHM0FS	8H	5	LINCOLNSHIRE EQUITY FUND IV LP	NEW YORK	NY..	DIRECT WITH ISSUER.....	07/17/2012.	10/04/2016.	552,164	(57,661)	0	0	(57,661)	0	494,502	494,502	0	0	0	23,763
995660	63	6	MIDMARK EQUITY PARTNERS II	CHATHAM	NJ..	DIRECT WITH ISSUER.....	02/28/2000.	04/26/2016.	2,653,900	(2,653,900)	0	0	(2,653,900)	0	0	0	0	0	0	23,961
995422	27	6	MIDMARK EQUITY PARTNERS LP	CHATHAM	NJ..	DIRECT WITH ISSUER.....	10/14/1998.	01/28/2016.	2,938	(2,937)	0	0	(2,937)	0	1	1	0	0	0	1,311
BHM0W7	2N	5	MOORE MACRO MANAGERS FUND LP	NEW YORK	NY..	DIRECT WITH ISSUER.....	06/01/2016.	08/16/2016.	0	0	0	0	0	63,459,247	63,459,247	0	0	0	482,354	
BHM03E	Z8	9	MORGAN STANLEY INFRASTRCTR PART LP	NEW YORK	NY..	DIRECT WITH ISSUER.....	04/23/2010.	11/10/2016.	8,720	(1,632)	0	0	(1,632)	0	7,088	7,088	0	0	0	430
BHM0Z5	TL	1	MSD TORCHLIGHT PARTNERS LP	NEW YORK	NY..	DIRECT WITH ISSUER.....	06/01/2016.	07/25/2016.	0	0	0	0	0	17,205,880	17,205,880	0	0	0	(380,986)	
BHML0L	T1	5	MSOUTH EQUITY PARTNERS II LP	WILMINGTON	DE..	DIRECT WITH ISSUER.....	02/29/2012.	04/14/2016.	1,923,028	(408,357)	0	0	(408,357)	0	1,514,670	1,514,670	0	0	0	421,841
BHM01V	U9	6	NEWSTONE CAPITAL PARTNERS LLC	LOS ANGELES	CA..	DIRECT WITH ISSUER.....	09/09/2010.	02/03/2016.	204,494	0	0	0	0	313,386	313,386	0	0	0	15,232	
BHM12N	CV	2	POLYGON EUROPEAN EQUITY OPPORTUNIT	NEW YORK	NY..	DIRECT WITH ISSUER.....	06/01/2016.	06/15/2016.	0	0	0	0	0	12,999,777	12,999,777	0	0	0	(47,751)	
BHM01V	2W	6	PRIVATE MARKETS FUND III LP	CONSHOHOCKEN	PA..	DIRECT WITH ISSUER.....	02/23/2012.	02/02/2016.	9,848,313	(7,146,014)	0	0	(7,146,014)	0	2,702,299	2,702,299	0	0	0	903,587
BHM01G	MU	1	RIVERSIDE FUND III LP	BOSTON	MA..	DIRECT WITH ISSUER.....	04/09/2007.	12/05/2016.	856,059	42,881	0	0	42,881	0	898,940	898,940	0	0	0	684,810
BHM018	T0	8	SAGUENAY FUND II LLC	WILMINGTON	USA	DIRECT WITH ISSUER.....	02/27/2006.	12/14/2016.	518,696	(153,304)	0	0	(153,304)	0	365,393	365,393	0	0	0	86,216
BHM1JV	Y9	1	SAW MILL CAPITAL PARTNERS II LP	BRRRIARCLIFF MANOR	NY..	DIRECT WITH ISSUER.....	05/23/2016.	09/12/2016.	0	0	0	0	0	300,418	300,418	0	0	0	1,027	
BHM025	L9	2	SAW MILL CAPITAL PARTNERS LP	BRIARCLIFF MANOR	NY..	DIRECT WITH ISSUER.....	06/03/2010.	11/23/2016.	112,454	(31,776)	0	0	(31,776)	0	80,678	80,678	0	0	0	8,535
BHM0LT	ZL	7	SILVER OAK SERVICE PARTNERS II LP	EVANSTON	IL...	DIRECT WITH ISSUER.....	03/28/2012.	05/20/2016.	79,509	4,827	0	0	4,827	0	84,335	84,335	0	0	0	590
995689	07	2	SPROUT CAPITAL IX LP	NEW YORK	NY..	DIRECT WITH ISSUER.....	04/18/2003.	06/29/2016.	26,286	15,985	0	0	15,985	0	42,271	26,138	0	(16,133)	(16,133)	(16,133)
BHM033	G9	2	STEELRIVER INFRASTRUCTURE FUND NA	SAN FRANCISCO	CA..	DIRECT WITH ISSUER.....	11/17/2008.	06/24/2016.	208,701	(49,514)	0	0	(49,514)	0	159,187	159,187	0	0	0	3,963
BHM0Z5	TK	3	STRAT VALUE RESTRUCTURING FD LP	GREENWICH	CT..	DIRECT WITH ISSUER.....	06/01/2016.	07/29/2016.	0	0	0	0	0	22,834,544	22,834,544	0	0	0	1,380,901	
995741	17	0	STRATEGIC PARTNERS FUND I LP	NEW YORK	NY..	DIRECT WITH ISSUER.....	09/20/2012.	06/16/2016.	176	(168)	0	0	(168)	0	8	8	0	0	0	801
BHM02C	DX	3	SUMMER STREET CAPITAL II LP	BUFFALO	NY..	DIRECT WITH ISSUER.....	04/30/2007.	10/21/2016.	963,124	63,941	0	0	63,941	0	1,027,065	1,027,065	0	0	0	0
BHM197	P7	9	TAILWIND CAPITAL PARTNERS II LP	NEW YORK	NY..	DIRECT WITH ISSUER.....	03/17/2015.	06/01/2016.	99,979	3,772	0	0	3,772	0	103,751	103,751	0	0	0	10,755
BHM04X	Q4	5	TCV VII LP	MILBURN	NJ..	DIRECT WITH ISSUER.....	05/18/2012.	03/31/2016.	11,650,788	(9,230,735)	0	0	(9,230,735)	0	2,518,823	2,518,823	0	0	0	1,115,827
BHM04S	4W	8	TCW/CRESCENT MEZZANINE PARTNERS V	LOS ANGELES	CA..	DIRECT WITH ISSUER.....	10/27/2011.	01/25/2016.	3,331,870	(703,518)	0	0	(703,518)	0	2,628,352	2,628,352	0	0	0	331,045
BHM03C	AA	5	THE HURON FUND III LP	DETROIT	USA	DIRECT WITH ISSUER.....	05/31/2011.	12/28/2016.	320,370	356,481	0	0	356,481	0	676,851	676,851	0	0	0	3,253
991036	20	3	THE RESOLUTE FUND LP	NEW YORK	NY..	DIRECT WITH ISSUER.....	10/25/2004.	11/08/2016.	1,039,883	(88,194)	0	0	(88,194)	0	1,655,874	1,655,874	0	0	0	1,105,276
BHM05D	GA	5	TPF II LP	OMAHA	NE..	DIRECT WITH ISSUER.....	01/06/2010.	01/21/2016.	1,994,595	348,438	165,096	0	183,342	0	2,936,218	2,936,218	0	0	0	384,779
BHM0LZ	AL	0	TUDOR BVI GLOBAL FUND LP -A	GREENWICH	CT..	DIRECT WITH ISSUER.....	06/01/2016.	07/05/2016.	0	0	0	0	0	53,041,262	53,041,262	0	0	0	666,642	
BHM0L1	V7	3	VMG PARTNERS II LP	SAN FRANCISCO	CA..	DIRECT WITH ISSUER.....	01/17/2012.	05/31/2016.	1,263,898	(35,034)	0	0	(35,034)	0	1,712,186	1,712,186	0	0	0	427,861
BHM1DU	0C	9	VMG PARTNERS III LP	SAN FRANCISCO	CA..	DIRECT WITH ISSUER.....	10/15/2015.	07/15/2016.	16,593	0	0	0	0	16,593	16,593	0	0	0	0	

E09.1

SCHEDULE BA - PART 3

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

1	2		3		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20	
			Location	4					9	10	11	12	13	14							
CUSIP Identification	Name or Description		City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income	
999671 75 3	WALDEN II LP		SAN FRANCISCO	CA.	DIRECT WITH ISSUER	03/25/2004	09/29/2016	858,277	15,233	0	470,156	0	(454,923)	0	403,354	403,354	0	0	0	41,767	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								512,397,283	(43,980,089)	0	1,114,054	0	(45,094,143)	18	657,455,881	657,439,732	0	(15)	(16,133)	(16,148)	18,804,580
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																					
BHM198 3U 0	HARTFORD INST TRUST -UNCON - UBS		HARTFORD	CT.	HIMCO OPERATIONAL TRANSACTION	03/27/2015	03/28/2016	23,951,924	97,134	0	0	0	97,134	0	24,049,059	24,049,059	0	0	0	(457,079)	
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated								23,951,924	97,134	0	0	0	97,134	0	24,049,059	24,049,059	0	0	0	0	(457,079)
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																					
BHM1BV A5 3	1250 23RD STREET NW		VIENNA	VA.	DIRECT WITH ISSUER	11/20/2015	03/31/2016	0	0	0	0	0	0	0	85,937	85,937	0	0	0	0	
BHM15D UJ 8	401 OBERLIN ROAD (JV EQUITY)		RALEIGH	NC.	DIRECT WITH ISSUER	01/16/2015	03/31/2016	0	0	0	0	0	0	0	72,000	72,000	0	0	0	0	
BHM125 SR 3	8860 & 9000 SMITHS MILL ROAD (JV E		NEW ALBANY	OH.	DIRECT WITH ISSUER	10/02/2014	03/31/2016	0	0	0	0	0	0	0	79,164	79,164	0	0	0	0	
BHM026 G5 8	ANSLEY FALLS (JV EQUITY)		CHARLOTTE	NC.	DIRECT WITH ISSUER	03/13/2014	03/31/2016	0	0	0	0	0	0	0	89,136	89,136	0	0	0	0	
BHM02A 4Y 5	BLACKSTONE RE PARTNERS VI		NEW YORK	NY.	DIRECT WITH ISSUER	09/24/2009	03/14/2016	8,055,579	(2,388,216)	0	0	0	(2,388,216)	0	5,667,363	5,667,363	0	0	0	1,168,403	
BHM198 DA 3	BLACKSTONE RE PARTNERS VIII		NEW YORK	NY.	DIRECT WITH ISSUER	08/18/2015	03/22/2016	452,596	(3,936)	0	0	0	(3,936)	0	448,660	448,660	0	0	0	15,382	
BHM14W AW 0	BROOKDALE ON THE PARK		NAPERVILLE	IL.	DIRECT WITH ISSUER	01/13/2015	12/21/2016	854,060	29,949	0	0	0	29,949	0	884,009	884,009	0	0	0	32,265	
BHM0XV KH 4	CAMDEN PINEY POINT (JV EQUITY)		HOUSTON	TX.	DIRECT WITH ISSUER	02/27/2014	03/31/2016	0	0	0	0	0	0	0	108,569	108,569	0	0	0	0	
BHM1D3 EP 5	CARMEL CENTER (JV EQUITY)		LOUISVILLE	KY.	DIRECT WITH ISSUER	10/13/2015	03/31/2016	0	0	0	0	0	0	0	34,451	34,451	0	0	0	0	
BHM1B0 E5 7	COLUMBIA TRAILS		GRESHAM	OR.	DIRECT WITH ISSUER	07/24/2015	03/31/2016	0	0	0	0	0	0	0	56,550	56,550	0	0	0	0	
BHM01R GG 5	CROSSHARBOR INSTITUTIONAL PARTNERS		BOSTON	MA.	DIRECT WITH ISSUER	09/27/2006	02/29/2016	1,735,420	(964,800)	0	0	0	(964,800)	0	770,620	770,620	0	0	0	34,083	
BHM12A EH 9	GRAMERCY APARTMENTS (JV EQUITY)		NEW ALBANY	OH.	DIRECT WITH ISSUER	07/16/2014	03/31/2016	0	0	0	0	0	0	0	359,730	359,730	0	0	0	0	
BHM01G MY 3	LION GABLES APARTMENT FUND LP		WILMINGTON	DE.	DIRECT WITH ISSUER	09/15/2009	01/25/2016	0	254	0	0	0	254	0	254	254	0	0	0	(254)	
BHM12G SJ 7	MERITEX INDUSTRIAL PORTFOLIO JV		MINNEAPOLIS	MN.	DIRECT WITH ISSUER	10/02/2014	09/30/2016	0	0	0	0	0	0	0	134,787	134,787	0	0	0	0	
BHM193 OC 4	MERITEX METROAIR3 (JV EQUITY)		PLAINFIELD	IN.	DIRECT WITH ISSUER	03/24/2015	03/31/2016	0	0	0	0	0	0	0	90,896	90,896	0	0	0	0	
BHM01R L9 5	METROPOLITAN RE PARTNERS IV		NEW YORK	NY.	DIRECT WITH ISSUER	06/30/2006	02/02/2016	2,882,134	(338,763)	0	0	0	(338,763)	0	2,543,370	2,543,370	0	0	0	(85,130)	
BHM10N P9 9	MILLINGTON AT MERRILL CREEK (JV EQ		EVERETT	WA.	VARIOUS	06/12/2014	03/31/2016	4,475,072	190,506	0	0	0	190,506	0	4,665,585	4,665,585	0	0	0	1,794,646	
BHM02B Y1 2	MORGAN STANLEY RE FUND VI INTERNAT		NEW YORK	NY.	DIRECT WITH ISSUER	07/30/2007	03/30/2016	2,264,373	(1,439,514)	0	0	0	(1,439,514)	0	824,859	824,859	0	0	0	308,554	
BHM01R E7 7	PEARLMARK MULTIFAMILY PARTNERS LLC		CHICAGO	IL.	DIRECT WITH ISSUER	07/06/2011	05/13/2016	568,241	(63,257)	0	0	0	(63,257)	0	504,984	504,984	0	0	0	4,082	
BHM1D2 WA 0	PRAEDIUM VIII MF VALUE FUND LP		NEW YORK CITY	NY.	DIRECT WITH ISSUER	09/24/2015	03/31/2016	555,063	45,985	0	0	0	45,985	0	618,463	618,463	0	0	0	22,166	
BHM1DQ ZM 8	PRESTON PARK		NAPERVILLE	IL.	DIRECT WITH ISSUER	10/29/2015	03/31/2016	0	0	0	0	0	0	0	126,000	126,000	0	0	0	0	
BHM0RB 8D 8	SAVANNAH AT PARK PLACE (JV EQUITY)		ATLANTA	GA.	VARIOUS	02/12/2013	03/31/2016	2,998,196	1,628,321	0	0	0	1,628,321	0	4,626,533	4,626,533	0	0	0	3,088,143	
BHM10S JZ 7	SIGNATURE CLUB (JV EQUITY)		ANN ARBOR	MI.	DIRECT WITH ISSUER	08/14/2014	06/30/2016	0	0	0	0	0	0	0	84,645	84,645	0	0	0	0	
BHM024 NH 5	SQUARE MILE PARTNERS II LP		NEW YORK	NY.	DIRECT WITH ISSUER	07/31/2007	01/29/2016	696,214	19,403	0	0	0	19,403	0	715,617	715,617	0	0	0	0	
BHM0V8 ZT 5	THE ASHFORD APTS (JV EQUITY)		ATLANTA	GA.	VARIOUS	12/09/2013	03/31/2016	3,304,980	352,557	0	0	0	352,557	0	4,016,586	4,016,586	0	0	0	2,489,765	
BHM13V RQ 8	TRADITION AT STONEWATER (JV EQUITY		CARY	NC.	DIRECT WITH ISSUER	10/20/2014	03/31/2016	0	0	0	0	0	0	0	70,041	70,041	0	0	0	0	
BHM1AB XW 4	VALLEY CREEK (JV EQUITY)		WOODBURY	MN.	DIRECT WITH ISSUER	05/12/2015	03/31/2016	0	0	0	0	0	0	0	87,300	87,300	0	0	0	0	
BHM1CC 4K 8	WIND DANCE APTS		CARROLTON	TX.	DIRECT WITH ISSUER	07/16/2015	03/31/2016	0	0	0	0	0	0	0	64,080	64,080	0	0	0	0	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								28,841,928	(2,931,513)	0	0	0	(2,931,513)	0	27,830,187	27,830,187	0	0	0	8,872,106	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																					
BHM0HY CA 0	CC PROPERTIES LLC		WILMINGTON	DE.	DIRECT WITH ISSUER	02/18/2010	01/08/2016	161,361	0	0	0	0	0	0	161,361	161,361	0	0	0	0	
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated								161,361	0	0	0	0	0	0	161,361	161,361	0	0	0	0	0
Any Other Class of Assets - Unaffiliated																					
000000 00 0	DEAN WITTER SPVL		CHARLESTON	WV.	DIRECT WITH ISSUER	05/01/1997		10,511	(3,511)	0	0	0	(3,511)	0	7,000	7,000	0	0	0	0	

E09.2

SCHEDULE BA - PART 3

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

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 Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000 00 0	IIP STATE OD FLORIDA 04/04/03.....	CHARLESTON.....	WV.....	DIRECT WITH ISSUER.....	05/01/2003.....		9,345	(4,345)	0	0	0	(4,345)	0	5,000	5,000	0	0	0	0
4299999	Total - Any Other Class of Assets - Unaffiliated.....						19,856	(7,856)	0	0	0	(7,856)	0	12,000	12,000	0	0	0	0
4499999	Subtotal - Unaffiliated.....						541,259,068	(46,919,457)	0	1,114,054	0	(48,033,511)	18	685,298,068	685,281,920	(15)	(16,133)	(16,148)	27,676,687
4599999	Subtotal - Affiliated.....						24,113,286	97,134	0	0	0	97,134	0	24,210,420	24,210,420	0	0	0	(457,079)
4699999	Totals.....						565,372,353	(46,822,323)	0	1,114,054	0	(47,936,377)	18	709,508,488	709,492,340	(15)	(16,133)	(16,148)	27,219,608

FILED UNDER SEPARATE COVER

SCHEDULE D – PART 1

SCHEDULE D – PART 2- SECTION 1

SCHEDULE D – PART 2- SECTION 2

SCHEDULE D – PART 3

SCHEDULE D – PART 4

SCHEDULE D – PART 5

SCHEDULE D – PART 6 – SECTION 1

SCHEDULE D – PART 6 – SECTION 2

E10, E11, E12, E13, E14, E15, E16

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21	
		3	4					9	10	11	12			15	16	17	18	19	20		
CUSIP Identification	Description	Code	n	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest	
U.S. Government Bonds - Issuer Obligations																					
	TREASURY BILL.....			11/30/2016	NOMURA SECURITIES INTERNATIONAL INC....	04/27/2017	778,638	0	376	0	0	780,000	778,262	0	0	0.000	0.543	N/A	0	0	
	TREASURY BILL.....			07/29/2016	CITIGROUP GLOBAL MARKETS, INC.....	01/26/2017	14,996	0	24	0	0	15,000	14,973	0	0	0.000	0.363	N/A	0	0	
0199999	U.S. Government Bonds - Issuer Obligations.....							793,634	0	399	0	0	795,000	793,235	0	0	XXX	XXX	XXX	0	0
0599999	Total - U.S. Government Bonds.....							793,634	0	399	0	0	795,000	793,235	0	0	XXX	XXX	XXX	0	0
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
	HARTFORD STIP (LIQ).....			12/31/2016	Various.....	12/31/2017	419,771,579	0	0	0	0	419,771,579	419,771,579	0	0	0.000	0.910		0	0	
	VLF ACQUISITION CORP.....			12/02/2016	HIMCO OPERATIONAL TRANSACTION.....	12/02/2017	967	0	0	0	0	967	967	6	0	8.000	8.000	DEC	0	0	
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....							419,772,546	0	0	0	0	419,772,546	419,772,546	6	0	XXX	XXX	XXX	0	0
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....							419,772,546	0	0	0	0	419,772,546	419,772,546	6	0	XXX	XXX	XXX	0	0
Total Bonds																					
7799999	Subtotals - Issuer Obligations.....							420,566,180	0	399	0	0	420,567,546	420,565,781	6	0	XXX	XXX	XXX	0	0
8399999	Subtotals - Bonds.....							420,566,180	0	399	0	0	420,567,546	420,565,781	6	0	XXX	XXX	XXX	0	0
9199999	Total - Short-Term Investments.....							420,566,180	0	399	0	0	XXX	420,565,781	6	0	XXX	XXX	XXX	0	0

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Current Year Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
Purchased Options - Hedging Other - Call Options and Warrants																						
DEC18 SPX C @ 2400.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27..	07/27/2016.	12/21/2018.0	..335,824,5002,400.00000	..15,984,375018,904,36818,904,368	..2,919,993000000	3.....
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....																						
Purchased Options - Hedging Other - Put Options																						
S&P IDX PUT @ 1700 01/19/18.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	CITIBANK, N.A.... E57ODZWZ7FF32TWEFA76..	02/11/2015.	01/19/2018.0	..100,747,3501,700.00007,149,600001,644,8601,644,860	..(3,639,837)000000	3.....
S&P IDX PUT @ 1800 01/20/17.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	CREDIT SUISSE FB INT E58DKGMJYYJLNC83868....	02/12/2015.	01/20/2017.0	..123,135,6501,800.00007,498,700001,2271,227	..(4,560,037)000000	3.....
0099999. Total-Purchased Options-Hedging Other-Put Options.....																						
0149999. Total-Purchased Options-Hedging Other.....																						
0369999. Total-Purchased Options-Call Options and Warrants.....																						
0379999. Total-Purchased Options-Put Options.....																						
0429999. Total-Purchased Options.....																						
Swaps - Hedging Effective - Interest Rate																						
SWP: 2.78%(3ML) 12/16/18.....	Bond Portfolio.....	D PART 1	A.....	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573....	12/12/2008.	12/16/2018.	.....0	..30,000,000	2.78%(3ML)...	.....0	.....0	.....625,915	.....0	.....782,483	.....0	.....0	.....0	.....0	.....209,941	.....	99/100.....
SWP: 1.69%(1ML) 12/16/18.....	Bond Portfolio.....	D PART 1	A.....	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86....	11/18/2011.	12/16/2018.	.....0	..100,000,000	1.69%(1ML)...	.....0	.....0	.....1,204,674	.....0	.....829,751	.....0	.....0	.....0	.....0	.....699,804	.....	100/100.....
SWP: 1.69%(1ML) 12/16/18.....	Bond Portfolio.....	D PART 1	A.....	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86....	11/18/2011.	12/16/2018.	.....0	..40,000,000	1.69%(1ML)...	.....0	.....0	.....481,870	.....0	.....331,900	.....0	.....0	.....0	.....0	.....279,922	.....	100/100.....
SWP: 1.71%(1ML) 12/16/18.....	Bond Portfolio.....	D PART 1	A.....	CITIBANK, N.A.... E57ODZWZ7FF32TWEFA76..	11/18/2011.	12/16/2018.	.....0	..50,000,000	1.71%(1ML)...	.....0	.....0	.....613,587	.....0	.....436,672	.....0	.....0	.....0	.....0	.....349,902	.....	100/100.....
SWP: 2.06%(3ML) 03/07/22.....	Bond Portfolio.....	D PART 1	A.....	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573....	03/05/2012.	03/07/2022.	.....0	..150,000,000	2.06%(3ML)...	.....0	.....0	.....2,040,024	.....0	.....636,843	.....0	.....0	.....0	.....0	.....1,707,558	.....	100/100.....
SWP: 2.12%(3ML) 03/13/22.....	Bond Portfolio.....	D PART 1	A.....	CME..... LCZ7XYGSLJUHFXNXD88..	03/09/2012.	03/13/2022.	.....0	..150,000,000	2.12%(3ML)...	.....0	.....0	.....2,140,849	.....0	.....940,976	.....0	.....0	.....0	.....0	.....1,710,263	.....	100/100.....
SWP: 1.08%(3ML) 11/05/17.....	Bond Portfolio.....	D PART 1	A.....	CME..... LCZ7XYGSLJUHFXNXD88..	06/26/2015.	11/05/2017.	.....0	..35,000,000	1.08%(3ML)...	.....0	.....0	.....138,442	.....0	.....(13,728)	.....0	.....0	.....0	.....0	.....161,017	.....	100/100.....
SWP: 1.24%(3ML) 12/16/18.....	Bond Portfolio.....	D PART 1	A.....	CME..... LCZ7XYGSLJUHFXNXD88..	08/28/2015.	12/16/2018.	.....0	..50,000,000	1.24%(3ML)...	.....0	.....0	.....272,192	.....0	.....(193,790)	.....0	.....0	.....0	.....0	.....349,902	.....	99/100.....
SWP: FWD 2.48%(3ML) 01/10/47...	Bond Purchase.....	N/A.....	A.....	CME..... LCZ7XYGSLJUHFXNXD88..	11/14/2016.	01/10/2047.	.....0	..30,000,000	2.48%(3ML)...	.....0	.....0	.....0	.....0	.....(865,595)	.....0	.....0	.....0	.....0	.....822,221	.....	100/100.....
SWP: FWD 2.46%(3ML) 06/10/39...	Bond Purchase.....	N/A.....	A.....	CME..... LCZ7XYGSLJUHFXNXD88..	11/14/2016.	06/10/2039.	.....0	..6,500,000	2.46%(3ML)...	.....0	.....0	.....0	.....0	.....(153,914)	.....0	.....0	.....0	.....0	.....154,006	.....	100/100.....
SWP: FWD 2.49%(3ML) 01/10/47...	Bond Purchase.....	N/A.....	A.....	CME..... LCZ7XYGSLJUHFXNXD88..	11/14/2016.	01/10/2047.	.....0	..10,000,000	2.49%(3ML)...	.....0	.....0	.....0	.....0	.....(268,758)	.....0	.....0	.....0	.....0	.....274,074	.....	100/100.....
SWP: FWD 2.45%(3ML) 01/10/37...	Bond Purchase.....	N/A.....	A.....	CME..... LCZ7XYGSLJUHFXNXD88..	11/14/2016.	01/10/2037.	.....0	..16,000,000	2.45%(3ML)...	.....0	.....0	.....0	.....0	.....(355,930)	.....0	.....0	.....0	.....0	.....358,138	.....	100/100.....
SWP: 1.99%(1ML) 03/20/22.....	Bond Portfolio.....	D PART 1	A.....	CME..... LCZ7XYGSLJUHFXNXD88..	12/20/2016.	03/20/2022.	.....0	..380,000,000	1.99%(1ML)...	.....0	.....0	.....110,546	.....0	.....2,326,098	.....0	.....0	.....0	.....0	.....4,340,649	.....	99/100.....
SWP: 2.11%(3ML) 03/16/22.....	Bond Portfolio.....	D PART 1	A.....	CME..... LCZ7XYGSLJUHFXNXD88..	12/20/2016.	03/16/2022.	.....0	..200,000,000	2.11%(3ML)...	.....0	.....0	.....52,765	.....0	.....1,207,612	.....0	.....0	.....0	.....0	.....2,282,152	.....	99/100.....
SWP: 1.49%(3ML) 12/16/18.....	Bond Portfolio.....	D PART 1	A.....	CME..... LCZ7XYGSLJUHFXNXD88..	12/20/2016.	12/16/2018.	.....0	..230,000,000	1.49%(3ML)...	.....0	.....0	.....24,569	.....0	.....220,377	.....0	.....0	.....0	.....0	.....1,609,550	.....	89/100.....
0859999. Total-Swaps-Hedging Effective-Interest Rate.....																						
Swaps - Hedging Effective - Foreign Exchange																						
CSWP: USD 5.97%(EUR 5.38%) 04/29/24	W9801LCS7 - VATTENFALL TREASURY AB	D PART 1	D.....	JP MORGAN CHASE BANK 7H6GLXDRQGUFU57RNE97.	08/25/2004.	04/29/2024.	.....0	..12,223,235	USD 5.97%(EUR 5.38%)	.....0	.....0	.....124,742	.....1,549,000	.....439,679	.....0	.....315,500	.....0	.....0	.....165,483	.....	100/100.....

E18

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23				
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)				
CSWP: USD 5.75%(EUR 5.38%) 04/29/24	W9801LCS7 - VATTENFALL TREASURY AB	D PART 1	D.....	HSBC BANK USA	1E8VN30JCEQV1H4R804.....	10/18/2004	04/29/2024	.....0	15,511,267	USD 5.75%(EUR 5.38%)	.....0	.....0	165,623		2,365,200	1,353,511	.....0	378,600	.....0	.....0	209,997	.....	100/100.....
CSWP: USD 5.79%(GBP 5.50%) 06/05/26	G7995PAA7 - SOUTH EASTERN POWER NETWORKS PLC	D PART 1	D.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	10/20/2004	06/05/2026	.....0	21,920,860	USD 5.79%(GBP 5.50%)	.....0	.....0	377,177		7,104,480	7,253,591	.....0	2,930,475	.....0	.....0	336,628	.....	100/100.....
CSWP: EUR 10YLIBR(USD 5.84%) 08/01/21	Liability.....	N/A.....	D.....	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573....	07/18/2006	08/01/2021	.....0	93,693,784	EUR 10YLIBR(USD 5.84%)	.....0	.....0	.....0	@	(14,587,500)	(25,578,551)	.....0	(2,366,250)	.....0	.....0	1,003,257	.....	100/100.....
CSWP: USD 3.00%(EUR 0.98%) 10/27/24	D8286#AA8 - SIRONA DENTAL SERVICES GMBH	D PART 1	D.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	10/05/2016	10/27/2024	.....0	3,364,500	USD 3.00%(EUR 0.98%)	.....0	.....0	12,446		195,750	116,039	.....0	195,750	.....0	.....0	47,065	.....	100/100.....
CSWP: USD 3.20%(EUR 1.34%) 10/31/26	031100G*5 - AMETEK INC.....	D PART 1	D.....	CITIBANK, N.A....	E57ODZWZ7FF32TWEFA76..	10/14/2016	10/31/2026	.....0	3,303,000	USD 3.20%(EUR 1.34%)	.....0	.....0	10,725		136,800	13,250	.....0	136,800	.....0	.....0	51,801	.....	100/100.....
0879999. Total-Swaps-Hedging Effective-Foreign Exchange.....													00	690,713	(3,236,270)	XXX	(16,402,482)0	1,590,87500	1,814,231	XXX	XXX

Swaps - Hedging Effective - Total Return

SWP: CPI INDEX (3ML) 05/08/18...	Liability.....	N/A.....	F.....	MERRILL LYNCH CAP SV	GDWTXX036O1TB7DW3U69.	04/30/2008	05/08/2018	.....0	14,300,000	CPI INDEX (3ML)	.....0	.....0	.....0	@	436,226	.....0	.....0	.....0	.....0	.....0	83,097	.....	100/100.....			
SWP: CPI INDEX (3ML) 05/08/18...	Liability.....	N/A.....	F.....	MERRILL LYNCH CAP SV	GDWTXX036O1TB7DW3U69.	05/01/2008	05/08/2018	.....0	2,100,000	CPI INDEX (3ML)	.....0	.....0	.....0	@	64,061	.....0	.....0	.....0	.....0	.....0	12,203	.....	100/99.....			
0889999. Total-Swaps-Hedging Effective-Total Return.....														.....0	.....0	.....0	.....0	XXX	500,287	.....0	.....0	.....0	.....0	95,300	XXX	XXX
0909999. Total-Swaps-Hedging Effective.....														.....0	.....0	8,396,146	(3,236,270)	XXX	(10,041,198)	.....0	1,590,875	.....0	.....0	17,218,630	XXX	XXX

Swaps - Hedging Other - Interest Rate

SWP: 3ML(5.68%) 05/23/26.....	OFFSET.....	OFFSET	C.....	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86....	05/19/2006	05/23/2026	.....0	115,000,000	3ML(5.68%)...	.....0	.....0	(5,741,129)		(33,679,981)	(33,679,981)	4,395,638	.....0	.....0	.....0	1,762,660	.....	1.....
SWP: 3ML(5.64%) 06/06/21.....	OFFSET.....	OFFSET	C.....	CME.....	LCZ7XYGSLJUHFXNXND88..	06/02/2006	06/06/2021	.....0	64,750,000	3ML(5.64%)...	.....0	.....0	(3,198,143)		(10,361,281)	(10,361,281)	2,672,161	.....0	.....0	.....0	681,636	.....	1.....
SWP: 3ML(5.64%) 06/06/21.....	OFFSET.....	OFFSET	C.....	CME.....	LCZ7XYGSLJUHFXNXND88..	06/02/2006	06/06/2021	.....0	27,750,000	3ML(5.64%)...	.....0	.....0	(1,370,633)		(4,440,549)	(4,440,549)	1,145,212	.....0	.....0	.....0	292,130	.....	1.....
SWP: 3ML(5.66%) 06/08/21.....	OFFSET.....	OFFSET	C.....	MERRILL LYNCH INTL	GGDZP1UYGU9STUHRDP48	06/06/2006	06/08/2021	.....0	28,000,000	3ML(5.66%)...	.....0	.....0	(1,390,871)		(4,528,124)	(4,528,124)	1,177,975	.....0	.....0	.....0	294,944	.....	1.....
SWP: 3ML(5.63%) 06/16/21.....	OFFSET.....	OFFSET	C.....	MERRILL LYNCH CAP SV	GDWTXX036O1TB7DW3U69.	06/14/2006	06/16/2021	.....0	93,000,000	3ML(5.63%)...	.....0	.....0	(4,587,117)		(14,980,257)	(14,980,257)	3,878,948	.....0	.....0	.....0	982,050	.....	1.....
SWP: 3ML(5.63%) 06/16/21.....	OFFSET.....	OFFSET	C.....	MERRILL LYNCH CAP SV	GDWTXX036O1TB7DW3U69.	06/14/2006	06/16/2021	.....0	46,500,000	3ML(5.63%)...	.....0	.....0	(2,293,559)		(7,490,128)	(7,490,128)	1,939,474	.....0	.....0	.....0	491,025	.....	1.....
SWP: ZERO 3ML(5.19%) 01/25/46.	OFFSET.....	OFFSET	A.....	UNION BANK OF SWITZE	BFM8T61CT2L1QCCEMIK50....	12/18/2007	01/25/2046	.....0	26,100,000	3ML(5.19%)...	.....0	.....0	(1,880,586)		(51,372,388)	(51,372,388)	(3,572,125)	.....0	.....0	.....0	703,825	.....	1.....
SWP: ZERO 1ML(5.19%) 08/11/45.	OFFSET.....	OFFSET	A.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	12/18/2007	08/11/2045	.....0	55,300,000	1ML(5.19%)...	.....0	.....0	(4,110,672)		(108,339,478)	(108,339,478)	(5,704,013)	.....0	.....0	.....0	1,479,472	.....	1.....
SWP: ZERO 1ML(5.20%) 09/13/45.	OFFSET.....	OFFSET	A.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	12/18/2007	09/13/2045	.....0	25,188,000	1ML(5.20%)...	.....0	.....0	(1,875,109)		(49,721,006)	(49,721,006)	(2,642,289)	.....0	.....0	.....0	674,932	.....	1.....
SWP: ZERO 3ML(5.24%) 08/10/34.	OFFSET.....	OFFSET	A.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	12/18/2007	08/10/2034	.....0	36,657,000	3ML(5.24%)...	.....0	.....0	(2,680,349)		(37,764,315)	(37,764,315)	(34,904)	.....0	.....0	.....0	769,343	.....	1.....
SWP: ZERO 3ML(5.13%) 10/12/24.	OFFSET.....	OFFSET	A.....	UNION BANK OF SWITZE	BFM8T61CT2L1QCCEMIK50....	12/19/2007	10/12/2024	.....0	37,441,000	3ML(5.13%)...	.....0	.....0	(2,639,923)		(15,496,461)	(15,496,461)	1,861,478	.....0	.....0	.....0	522,376	.....	1.....

E18.1

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SWP: ZERO 1ML(5.21%) 07/28/35.	OFFSET.....	OFFSET	A.....	BARCLAYS BANK PLC	12/19/2007.	07/28/2035.	.....0	...54,600,000	1ML(5.21%)...	.....0	.....0	....(4,071,426)	.....(59,856,442)		....(59,856,442)	.....550,783	.....0	.....0	.....0	....1,176,866	.....	1.....
SWP: ZERO 1ML(5.17%) 07/21/45.	OFFSET.....	OFFSET	A.....	BARCLAYS BANK PLC	12/19/2007.	07/21/2045.	.....0	...53,170,000	1ML(5.17%)...	.....0	.....0	....(3,924,557)	.....(102,466,851)		....(102,466,851)	.....(5,359,607)	.....0	.....0	.....0	....1,421,057	.....	1.....
SWP: 3ML(5.02%) 11/15/41.....	OFFSET.....	OFFSET	A.....	BARCLAYS BANK PLC	12/20/2007.	11/15/2041.	.....0	...100,000,000	3ML(5.02%)...	.....0	.....0	....(4,331,452)	.....(47,285,856)		....(47,285,856)	.....925,335	.....0	.....0	.....0	....2,494,515	.....	1.....
SWP: 1ML(5.00%) 09/13/46.....	OFFSET.....	OFFSET	A.....	DEUTSCHE BANK, AG	12/20/2007.	09/13/2046.	.....0	...50,000,000	1ML(5.00%)...	.....0	.....0	....(2,257,285)	.....(27,644,074)		....(27,644,074)	.....890,950	.....0	.....0	.....0	....1,362,914	.....	1.....
SWP: 3ML(5.00%) 08/10/56.....	OFFSET.....	OFFSET	A.....	DEUTSCHE BANK, AG	12/20/2007.	08/10/2056.	.....0	...50,000,000	3ML(5.00%)...	.....0	.....0	....(2,156,183)	.....(32,134,445)		....(32,134,445)	....(1,049,967)	.....0	.....0	.....0	....1,573,921	.....	1.....
SWP: 3ML(5.02%) 06/07/41.....	OFFSET.....	OFFSET	A.....	JP MORGAN CHASE BANK	12/20/2007.	06/07/2041.	.....0	...50,000,000	3ML(5.02%)...	.....0	.....0	....(2,161,931)	.....(23,365,175)		....(23,365,175)	.....506,939	.....0	.....0	.....0	....1,236,156	.....	1.....
SWP: 3ML(3.84%) 02/15/17.....	OFFSET.....	OFFSET	A.....	GOLDMAN SACHS BANK U	09/16/2008.	02/15/2017.	.....0	...20,000,000	3ML(3.84%)...	.....0	.....0	....(630,790)	.....(70,937)		....(70,937)	.....591,877	.....0	.....0	.....0	....35,500	.....	1.....
SWP: 3.23%(3ML) 02/15/17.....	OFFSET.....	OFFSET	A.....	DEUTSCHE BANK, AG	05/22/2009.	02/15/2017.	.....0	...20,000,000	3.23%(3ML)...	.....0	.....0	.....509,590	.....56,176		.....56,176	....(471,282)	.....0	.....0	.....0	....35,500	.....	1.....
SWP: ZERO 1ML(3.73%) 10/27/19.	VAGLB Hedge - GMWB Derivatives	N/A.....	A.....	CME.....	10/23/2009.	10/27/2019.	.....0	...250,000,000	1ML(3.73%)...	.....0	.....0	....(10,596,064)	.....(21,496,983)		....(21,496,983)	....7,712,940	.....0	.....0	.....0	....2,099,821	.....	4.....
SWP: ZERO 4.47%(1ML) 08/11/45.	OFFSET.....	OFFSET	A.....	JP MORGAN CHASE BANK	05/04/2010.	08/11/2045.	.....0	...86,798,210	4.47%(1ML)...	.....0	.....0	....4,609,741	.....93,867,763		....93,867,763	....4,534,373	.....0	.....0	.....0	....2,322,162	.....	1.....
SWP: ZERO 4.29%(3ML) 08/10/34.	OFFSET.....	OFFSET	A.....	UNION BANK OF SWITZE	05/06/2010.	08/10/2034.	.....0	...60,400,000	4.29%(3ML)...	.....0	.....0	....2,906,327	.....30,791,889		....30,791,889	.....(79,021)	.....0	.....0	.....0	....1,267,651	.....	1.....
SWP: ZERO 4.27%(1ML) 07/28/35.	OFFSET.....	OFFSET	A.....	BARCLAYS BANK PLC	05/06/2010.	07/28/2035.	.....0	...90,000,000	4.27%(1ML)...	.....0	.....0	....4,480,088	.....49,179,851		....49,179,851	....(1,354,997)	.....0	.....0	.....0	....1,939,889	.....	1.....
SWP: ZERO 4.18%(3ML) 10/12/24.	OFFSET.....	OFFSET	A.....	UNION BANK OF SWITZE	05/04/2010.	10/12/2024.	.....0	...61,500,000	4.18%(3ML)...	.....0	.....0	....2,845,882	.....13,801,981		....13,801,981	....(1,977,307)	.....0	.....0	.....0	....858,046	.....	1.....
SWP: ZERO 4.33%(1ML) 09/13/45.	OFFSET.....	OFFSET	A.....	HSBC BANK USA	05/06/2010.	09/13/2045.	.....0	...42,250,000	4.33%(1ML)...	.....0	.....0	....2,144,164	.....41,242,110		....41,242,110	....1,998,183	.....0	.....0	.....0	....1,132,122	.....	1.....
SWP: 3ML(4.12%) 09/01/40.....	OFFSET.....	OFFSET	A.....	CME.....	07/01/2011.	09/01/2040.	.....0	...5,100,000	3ML(4.12%)...	.....0	.....0	....(174,810)	.....(1,438,237)		....(1,438,237)	.....21,847	.....0	.....0	.....0	....124,101	.....	1.....
SWP: 3ML(3.58%) 09/01/40.....	OFFSET.....	OFFSET	A.....	CME.....	08/03/2011.	09/01/2040.	.....0	...15,600,000	3ML(3.58%)...	.....0	.....0	....(450,435)	.....(2,835,829)		....(2,835,829)	.....22,193	.....0	.....0	.....0	....379,604	.....	1.....
SWP: 3ML(2.19%) 02/01/21.....	OFFSET.....	OFFSET	A.....	MORGAN STANLEY CAP	08/23/2011.	02/01/2021.	.....0	...6,000,000	3ML(2.19%)...	.....0	.....0	....(90,106)	.....(81,498)		....(81,498)	.....53,950	.....0	.....0	.....0	....60,674	.....	1.....
SWP: 2.06%(3ML) 02/01/21.....	OFFSET.....	OFFSET	A.....	CITIBANK, N.A...	11/02/2011.	02/01/2021.	.....0	...6,000,000	2.06%(3ML)...	.....0	.....0	....82,456	.....51,173		....51,173	....(46,657)	.....0	.....0	.....0	....60,674	.....	1.....
SWP: 3ML(2.88%) 09/01/40.....	OFFSET.....	OFFSET	A.....	JP MORGAN CHASE BANK	11/10/2011.	09/01/2040.	.....0	...6,400,000	3ML(2.88%)...	.....0	.....0	....(139,594)	.....(370,674)		....(370,674)	.....(164)	.....0	.....0	.....0	....155,735	.....	1.....
SWP: 2.51%(3ML) 05/23/26.....	OFFSET.....	OFFSET	C.....	BARCLAYS BANK PLC	11/17/2011.	05/23/2026.	.....0	...115,000,000	2.51%(3ML)...	.....0	.....0	....2,092,179	.....2,114,914		....2,114,914	....(1,169,036)	.....0	.....0	.....0	....1,762,660	.....	1.....
SWP: 2.78%(3ML) 08/10/56.....	OFFSET.....	OFFSET	A.....	JP MORGAN CHASE BANK	11/17/2011.	08/10/2056.	.....0	...50,000,000	2.78%(3ML)...	.....0	.....0	....1,044,183	.....2,626,398		....2,626,398	.....968,741	.....0	.....0	.....0	....1,573,921	.....	1.....
SWP: 2.84%(3ML) 06/07/41.....	OFFSET.....	OFFSET	A.....	BARCLAYS BANK PLC	11/10/2011.	06/07/2041.	.....0	...50,000,000	2.84%(3ML)...	.....0	.....0	....1,073,181	.....2,613,173		....2,613,173	.....58,869	.....0	.....0	.....0	....1,236,156	.....	1.....
SWP: 2.10%(3ML) 06/16/21.....	OFFSET.....	OFFSET	C.....	ROYAL BANK OF SCOTLA	11/21/2011.	06/16/2021.	.....0	...93,000,000	2.10%(3ML)...	.....0	.....0	....1,299,567	.....799,277		....799,277	....(758,740)	.....0	.....0	.....0	....982,050	.....	1.....
SWP: 2.16%(3ML) 06/06/21.....	OFFSET.....	OFFSET	C.....	JP MORGAN CHASE BANK	11/17/2011.	06/06/2021.	.....0	...64,750,000	2.16%(3ML)...	.....0	.....0	....948,728	.....748,792		....748,792	....(576,497)	.....0	.....0	.....0	....681,636	.....	1.....
SWP: 2.77%(3ML) 09/01/40.....	OFFSET.....	OFFSET	A.....	JP MORGAN CHASE BANK	12/05/2011.	09/01/2040.	.....0	...15,600,000	2.77%(3ML)...	.....0	.....0	....323,490	.....591,290		....591,290	.....9,532	.....0	.....0	.....0	....379,604	.....	1.....

E18.2

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SWP: 2.44%(3ML) 09/01/40.....	OFFSET.....	OFFSET	A.....	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.....	07/02/2012.	09/01/2040.	.....0	.....5,100,000	2.44%(3ML).....	.....0	.....0	.....88,990	.....(118,851)		.....(118,851)	.....12,246	.....0	.....0	.....0	.....124,101	.....	1.....
SWP: 2.44%(3ML) 09/01/40.....	OFFSET.....	OFFSET	A.....	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.....	07/02/2012.	09/01/2040.	.....0	.....6,400,000	2.44%(3ML).....	.....0	.....0	.....111,674	.....(149,146)		.....(149,146)	.....15,367	.....0	.....0	.....0	.....155,735	.....	1.....
SWP: 1.96%(3ML) 07/30/27.....	VAGLB Hedge - GMWB Derivatives	N/A.....	A.....	CITIBANK, N.A. E57ODZWZ7F32TWEFA76.....	07/26/2012.	07/30/2027.	.....0	.....50,000,000	1.96%(3ML).....	.....0	.....0	.....634,159	.....(1,923,597)		.....(1,923,597)	.....(261,172)	.....0	.....0	.....0	.....813,310	.....	4.....
SWP: 1.97%(3ML) 07/30/27.....	VAGLB Hedge - GMWB Derivatives	N/A.....	A.....	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.....	07/26/2012.	07/30/2027.	.....0	.....100,000,000	1.97%(3ML).....	.....0	.....0	.....1,278,318	.....(3,751,145)		.....(3,751,145)	.....(530,999)	.....0	.....0	.....0	.....1,626,619	.....	4.....
SWP: 3ML(2.81%) 04/11/24.....	OFFSET.....	OFFSET	C.....	CME..... LCZ7XYGSLJUHFXNXND88.....	04/09/2014.	04/11/2024.	.....0	.....15,000,000	3ML(2.81%).....	.....0	.....0	.....(317,675)	.....(638,649)		.....(638,649)	.....200,862	.....0	.....0	.....0	.....202,392	.....	1.....
SWP: 3ML(2.81%) 04/11/24.....	OFFSET.....	OFFSET	C.....	CME..... LCZ7XYGSLJUHFXNXND88.....	04/09/2014.	04/11/2024.	.....0	.....30,000,000	3ML(2.81%).....	.....0	.....0	.....(635,350)	.....(1,277,299)		.....(1,277,299)	.....401,725	.....0	.....0	.....0	.....404,783	.....	1.....
SWP: 2.57%(3ML) 04/11/24.....	OFFSET.....	OFFSET	C.....	CME..... LCZ7XYGSLJUHFXNXND88.....	05/15/2014.	04/11/2024.	.....0	.....9,000,000	2.57%(3ML).....	.....0	.....0	.....167,988	.....238,487		.....238,487	.....(99,777)	.....0	.....0	.....0	.....121,435	.....	1.....
SWP: 2.60%(3ML) 04/11/24.....	OFFSET.....	OFFSET	C.....	CME..... LCZ7XYGSLJUHFXNXND88.....	06/02/2014.	04/11/2024.	.....0	.....15,000,000	2.60%(3ML).....	.....0	.....0	.....284,231	.....426,761		.....426,761	.....(170,171)	.....0	.....0	.....0	.....202,392	.....	1.....
SWP: 2.60%(3ML) 04/11/24.....	OFFSET.....	OFFSET	C.....	CME..... LCZ7XYGSLJUHFXNXND88.....	06/02/2014.	04/11/2024.	.....0	.....14,000,000	2.60%(3ML).....	.....0	.....0	.....265,282	.....398,311		.....398,311	.....(158,826)	.....0	.....0	.....0	.....188,899	.....	1.....
SWP: 2.66%(3ML) 04/11/24.....	OFFSET.....	OFFSET	C.....	CME..... LCZ7XYGSLJUHFXNXND88.....	06/03/2014.	04/11/2024.	.....0	.....7,000,000	2.66%(3ML).....	.....0	.....0	.....137,363	.....223,536		.....223,536	.....(83,808)	.....0	.....0	.....0	.....94,449	.....	1.....
SWP: ZERO 2.70%(3ML) 01/25/46.....	OFFSET.....	OFFSET	A.....	CME..... LCZ7XYGSLJUHFXNXND88.....	12/18/2015.	01/25/2046.	.....0	.....82,105,270	2.70%(3ML).....	.....0	.....0	.....1,653,750	.....1,434,133		.....1,434,133	.....2,476,255	.....0	.....0	.....0	.....2,214,091	.....	1.....
SWP: ZERO 2.51%(1ML) 07/21/45.....	OFFSET.....	OFFSET	A.....	CME..... LCZ7XYGSLJUHFXNXND88.....	12/22/2015.	07/21/2045.	.....0	.....173,208,000	2.51%(1ML).....	.....0	.....0	.....3,532,582	.....(1,921,727)		.....(1,921,727)	.....(109,422)	.....0	.....0	.....0	.....4,629,274	.....	1.....
SWP: 2.01%(3ML) 06/06/21.....	OFFSET.....	OFFSET	C.....	CME..... LCZ7XYGSLJUHFXNXND88.....	12/20/2016.	06/06/2021.	.....0	.....27,750,000	2.01%(3ML).....	.....0	.....0	.....7,100	.....129,872		.....129,872	.....129,872	.....0	.....0	.....0	.....292,130	.....	1.....
SWP: 2.75%(3ML) 11/15/41.....	OFFSET.....	OFFSET	A.....	CME..... LCZ7XYGSLJUHFXNXND88.....	12/20/2016.	11/15/2041.	.....0	.....100,000,000	2.75%(3ML).....	.....0	.....0	.....46,633	.....2,752,832		.....2,752,832	.....2,752,832	.....0	.....0	.....0	.....2,494,515	.....	1.....
SWP: 2.00%(3ML) 06/08/21.....	OFFSET.....	OFFSET	C.....	CME..... LCZ7XYGSLJUHFXNXND88.....	12/20/2016.	06/08/2021.	.....0	.....28,000,000	2.00%(3ML).....	.....0	.....0	.....6,991	.....118,196		.....118,196	.....118,196	.....0	.....0	.....0	.....294,944	.....	1.....
SWP: 2.01%(3ML) 06/16/21.....	OFFSET.....	OFFSET	C.....	CME..... LCZ7XYGSLJUHFXNXND88.....	12/20/2016.	06/16/2021.	.....0	.....46,500,000	2.01%(3ML).....	.....0	.....0	.....11,012	.....203,398		.....203,398	.....203,398	.....0	.....0	.....0	.....491,025	.....	1.....
SWP: 2.65%(1ML) 09/13/46.....	OFFSET.....	OFFSET	A.....	CME..... LCZ7XYGSLJUHFXNXND88.....	12/20/2016.	09/13/2046.	.....0	.....50,000,000	2.65%(1ML).....	.....0	.....0	.....23,029	.....1,516,037		.....1,516,037	.....1,516,037	.....0	.....0	.....0	.....1,362,914	.....	1.....
0919999. Total-Swaps-Hedging Other-Interest Rate.....										.....0	.....0	.....(31,097,069)	.....(421,075,031)	XXX	.....(421,075,031)	.....17,533,408	.....0	.....0	.....0	.....50,720,335	XXX	XXX
Swaps - Hedging Other - Credit Default																						
CDS: CON-WAY INC (CNW) PAY 1.78%	OFFSET.....	OFFSET	B.....	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27.....	01/11/2008.	03/20/2018.	.....0	.....11,400,000	CREDIT EVENT(1.78%)	.....0	.....0	.....(205,722)	.....(14,384)		.....(14,384)	.....(248,600)	.....0	.....0	.....0	.....0	4.....	1.....
CDS: CON-WAY INC (CNW) PAY 1.78%	205944AB7 - CON-WAY INC.....	D PART 1	B.....	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27.....	01/11/2008.	03/20/2018.	.....0	.....18,000,000	CREDIT EVENT(1.78%)	.....0	.....0	.....(324,825)	.....(22,711)		.....(22,711)	.....(392,526)	.....0	.....0	.....0	.....0	4.....	98/100.....
CDS: CON-WAY INC (CNW) PAY 1.78%	OFFSET.....	OFFSET	B.....	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27.....	01/11/2008.	03/20/2018.	.....0	.....24,000,000	CREDIT EVENT(1.78%)	.....0	.....0	.....(433,100)	.....(30,282)		.....(30,282)	.....(523,368)	.....0	.....0	.....0	.....0	4.....	1.....
CDS: CON-WAY INC (CNW) PAY 1.78%	OFFSET.....	OFFSET	B.....	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27.....	01/11/2008.	03/20/2018.	.....0	.....7,250,000	CREDIT EVENT(1.78%)	.....0	.....0	.....(130,832)	.....(9,148)		.....(9,148)	.....(158,101)	.....0	.....0	.....0	.....0	4.....	1.....
CDS: CMXB.NA.AJ.4 PAY 0.96%...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54.....	12/27/2016.	02/17/2051.	.....0	.....206	CREDIT EVENT(0.96%)	.....0	.....0	.....(0)	.....48		.....48	.....48	.....0	.....0	.....0	.....0	5.....	1.....
CDS: CMXB.NA.AJ.4 PAY 0.96%...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54.....	06/28/2016.	02/17/2051.	.....0	.....586	CREDIT EVENT(0.96%)	.....0	.....0	.....(3)	.....138		.....138	.....138	.....0	.....0	.....0	.....0	5.....	1.....
CDS: CMXB.NA.AJ.4 PAY 0.96%...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54.....	03/29/2016.	02/17/2051.	.....0	.....47	CREDIT EVENT(0.96%)	.....0	.....0	.....(0)	.....11		.....11	.....11	.....0	.....0	.....0	.....0	5.....	1.....
CDS: CMXB.NA.AJ.4 PAY 0.96%...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54.....	02/29/2016.	02/17/2051.	.....0	.....1,209	CREDIT EVENT(0.96%)	.....0	.....0	.....(10)	.....284		.....284	.....284	.....0	.....0	.....0	.....0	5.....	1.....

E18.3

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
CDS: CMBX.NA.AJ.4 PAY 0.96%...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54....	10/27/2015.	02/17/2051.	.....0	.....1,188	CREDIT EVENT(0.96%)	.....0	.....0	.....(12)	.....279		.....279	.....20	.....0	.....0	.....0	.....0	5.....	1.....
CDS: CMBX.NA.AJ.4 PAY 0.96%...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54....	08/31/2015.	02/17/2051.	.....0	.....342	CREDIT EVENT(0.96%)	.....0	.....0	.....(3)	.....80		.....80	.....6	.....0	.....0	.....0	.....0	5.....	1.....
CDS: CMBX.NA.AJ.4 PAY 0.96%...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54....	04/28/2015.	02/17/2051.	.....0	.....128	CREDIT EVENT(0.96%)	.....0	.....0	.....(1)	.....30		.....30	.....2	.....0	.....0	.....0	.....0	5.....	1.....
CDS: CMBX.NA.AJ.4 PAY 0.96%...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54....	08/25/2014.	02/17/2051.	.....0	.....0	CREDIT EVENT(0.96%)	.....0	.....0	.....0	.....0		.....0	.....0	.....0	.....0	.....0	.....0	5.....	1.....
CDS: CMBX.NA.AJ.4 PAY 0.96%...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54....	05/30/2014.	02/17/2051.	.....0	.....3,176	CREDIT EVENT(0.96%)	.....0	.....0	.....(31)	.....745		.....745	.....53	.....0	.....0	.....0	.....0	5.....	1.....
CDS: CMBX.NA.AJ.4 PAY 0.96%...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54....	03/25/2014.	02/17/2051.	.....0	.....7,896	CREDIT EVENT(0.96%)	.....0	.....0	.....(77)	.....1,853		.....1,853	.....131	.....0	.....0	.....0	.....0	5.....	1.....
CDS: CMBX.NA.AJ.4 PAY 0.96%...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54....	02/25/2014.	02/17/2051.	.....0	.....2,480	CREDIT EVENT(0.96%)	.....0	.....0	.....(24)	.....582		.....582	.....41	.....0	.....0	.....0	.....0	5.....	1.....
CDS: CMBX.NA.AJ.4 PAY 0.96%...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54....	02/20/2008.	02/17/2051.	.....0	.....24,634,400	CREDIT EVENT(0.96%)	.....6,475,266	.....0	.....(175,837)	.....5,781,694		.....5,781,694	.....408,931	.....0	.....0	.....0	.....0	5.....	1.....
CDS: CMBX.NA.AJ.4 PAY 0.96%...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54....	07/26/2016.	02/17/2051.	.....0	.....545	CREDIT EVENT(0.96%)	.....0	.....0	.....(2)	.....128		.....128	.....128	.....0	.....0	.....0	.....0	5.....	1.....
CDS: CMBX.NA.AJ.4 PAY 0.96%...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54....	11/27/2015.	02/17/2051.	.....0	.....248	CREDIT EVENT(0.96%)	.....0	.....0	.....(2)	.....58		.....58	.....4	.....0	.....0	.....0	.....0	5.....	1.....
CDS: CMBX.NA.AJ.4 PAY 0.96%...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54....	09/29/2015.	02/17/2051.	.....0	.....2,087	CREDIT EVENT(0.96%)	.....0	.....0	.....(20)	.....490		.....490	.....35	.....0	.....0	.....0	.....0	5.....	1.....
CDS: CMBX.NA.AJ.4 PAY 0.96%...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54....	03/26/2015.	02/17/2051.	.....0	.....18	CREDIT EVENT(0.96%)	.....0	.....0	.....(0)	.....4		.....4	.....0	.....0	.....0	.....0	.....0	5.....	1.....
CDS: CMBX.NA.AJ.4 PAY 0.96%...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54....	04/25/2014.	02/17/2051.	.....0	.....461	CREDIT EVENT(0.96%)	.....0	.....0	.....(5)	.....108		.....108	.....8	.....0	.....0	.....0	.....0	5.....	1.....
CDS: CMBX.NA.AJ.4 PAY 0.96%...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54....	01/29/2014.	02/17/2051.	.....0	.....231	CREDIT EVENT(0.96%)	.....0	.....0	.....(2)	.....54		.....54	.....4	.....0	.....0	.....0	.....0	5.....	1.....
CDS: CMBX.NA.AJ.4 REC 0.96%...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528...	12/27/2016.	02/17/2051.	.....0	.....206	0.96%(CREDIT EVENT)	.....0	.....0	.....0	.....(48)		.....(48)	.....(48)	.....0	.....0	.....0	.....206	5.....	1.....
CDS: CMBX.NA.AJ.4 REC 0.96%...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528...	06/28/2016.	02/17/2051.	.....0	.....586	0.96%(CREDIT EVENT)	.....0	.....0	.....3	.....(138)		.....(138)	.....(138)	.....0	.....0	.....0	.....586	5.....	1.....

E18.4

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
CDS: CMBX.NA.AJ.4 REC 0.96%...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528...	03/29/2016	02/17/2051	.....0	.....47	0.96%(CREDIT EVENT)	.....0	.....0	.....0	.....(11)		.....(11)	.....(11)	.....0	.....0	.....0	.....47	5.....	1.....
CDS: CMBX.NA.AJ.4 REC 0.96%...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528...	11/27/2015	02/17/2051	.....0	.....248	0.96%(CREDIT EVENT)	.....0	.....0	.....2	.....(58)		.....(58)	.....(4)	.....0	.....0	.....0	.....248	5.....	1.....
CDS: CMBX.NA.AJ.4 REC 0.96%...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528...	10/27/2015	02/17/2051	.....0	.....1,188	0.96%(CREDIT EVENT)	.....0	.....0	.....12	.....(279)		.....(279)	.....(20)	.....0	.....0	.....0	.....1,188	5.....	1.....
CDS: CMBX.NA.AJ.4 REC 0.96%...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528...	08/31/2015	02/17/2051	.....0	.....342	0.96%(CREDIT EVENT)	.....0	.....0	.....3	.....(80)		.....(80)	.....(6)	.....0	.....0	.....0	.....342	5.....	1.....
CDS: CMBX.NA.AJ.4 REC 0.96%...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528...	04/28/2015	02/17/2051	.....0	.....128	0.96%(CREDIT EVENT)	.....0	.....0	.....1	.....(30)		.....(30)	.....(2)	.....0	.....0	.....0	.....128	5.....	1.....
CDS: CMBX.NA.AJ.4 REC 0.96%...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528...	08/26/2014	02/17/2051	.....0	.....0	0.96%(CREDIT EVENT)	.....0	.....0	.....0	.....(0)		.....(0)	.....0	.....0	.....0	.....0	.....0	5.....	1.....
CDS: CMBX.NA.AJ.4 REC 0.96%...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528...	05/30/2014	02/17/2051	.....0	.....3,176	0.96%(CREDIT EVENT)	.....0	.....0	.....31	.....(745)		.....(745)	.....(53)	.....0	.....0	.....0	.....3,176	5.....	1.....
CDS: CMBX.NA.AJ.4 REC 0.96%...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528...	04/25/2014	02/17/2051	.....0	.....461	0.96%(CREDIT EVENT)	.....0	.....0	.....5	.....(108)		.....(108)	.....(8)	.....0	.....0	.....0	.....461	5.....	1.....
CDS: CMBX.NA.AJ.4 REC 0.96%...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528...	02/25/2014	02/17/2051	.....0	.....2,480	0.96%(CREDIT EVENT)	.....0	.....0	.....24	.....(582)		.....(582)	.....(41)	.....0	.....0	.....0	.....2,480	5.....	1.....
CDS: CMBX.NA.AJ.4 REC 0.96%...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528...	03/18/2008	02/17/2051	.....0	.....24,634,400	0.96%(CREDIT EVENT)	.....(8,285,894)	.....0	.....175,837	.....(5,781,694)		.....(5,781,694)	.....(408,931)	.....0	.....0	.....0	.....24,634,400	5.....	1.....
CDS: CMBX.NA.AJ.4 REC 0.96%...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528...	07/26/2016	02/17/2051	.....0	.....545	0.96%(CREDIT EVENT)	.....0	.....0	.....2	.....(128)		.....(128)	.....(128)	.....0	.....0	.....0	.....545	5.....	1.....
CDS: CMBX.NA.AJ.4 REC 0.96%...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528...	02/29/2016	02/17/2051	.....0	.....1,209	0.96%(CREDIT EVENT)	.....0	.....0	.....10	.....(284)		.....(284)	.....(284)	.....0	.....0	.....0	.....1,209	5.....	1.....
CDS: CMBX.NA.AJ.4 REC 0.96%...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528...	09/29/2015	02/17/2051	.....0	.....2,087	0.96%(CREDIT EVENT)	.....0	.....0	.....20	.....(490)		.....(490)	.....(35)	.....0	.....0	.....0	.....2,087	5.....	1.....
CDS: CMBX.NA.AJ.4 REC 0.96%...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528...	03/26/2015	02/17/2051	.....0	.....18	0.96%(CREDIT EVENT)	.....0	.....0	.....0	.....(4)		.....(4)	.....(0)	.....0	.....0	.....0	.....18	5.....	1.....
CDS: CMBX.NA.AJ.4 REC 0.96%...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528...	03/25/2014	02/17/2051	.....0	.....7,896	0.96%(CREDIT EVENT)	.....0	.....0	.....77	.....(1,853)		.....(1,853)	.....(131)	.....0	.....0	.....0	.....7,896	5.....	1.....
CDS: CMBX.NA.AJ.4 REC 0.96%...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528...	01/30/2014	02/17/2051	.....0	.....231	0.96%(CREDIT EVENT)	.....0	.....0	.....2	.....(54)		.....(54)	.....(4)	.....0	.....0	.....0	.....231	5.....	1.....
CDS: CDX.NA.IG.9.V1 PAY 0.80%...	OFFSET.....	OFFSET	B.....	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	03/20/2008	12/20/2017	.....0	.....48,400,000	CREDIT EVENT(0.80%)	.....2,487,836	.....0	.....(393,653)	.....(98,975)		.....(98,975)	.....(104,766)	.....0	.....0	.....0	.....0	2.....	1.....
CDS: CDX.NA.IG.9.V1 REC 0.80%...	OFFSET.....	OFFSET	B.....	JP MORGAN CHASE BANK 7H6GLXDRUGQF5U7RNE97.	04/01/2008	12/20/2017	.....0	.....48,400,000	0.80%(CREDIT EVENT)	.....(1,613,193)	.....0	.....393,653	.....98,975		.....98,975	.....104,765	.....0	.....0	.....0	.....48,400,000	2.....	1.....
CDS: CMBX.NA.AAA.4 PAY 0.35%...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02...	09/15/2008	02/17/2051	.....0	.....11,192,012	CREDIT EVENT(0.35%)	.....1,337,211	.....0	.....(39,888)	.....14,550		.....14,550	.....(20,146)	.....0	.....0	.....0	.....0	1.....	1.....
CDS: CMBX.NA.AAA.4 PAY 0.35%...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02...	09/15/2008	02/17/2051	.....0	.....11,192,012	CREDIT EVENT(0.35%)	.....1,337,211	.....0	.....(39,893)	.....14,550		.....14,550	.....(20,146)	.....0	.....0	.....0	.....0	1.....	1.....
CDS: CMBX.NA.AAA.4 PAY 0.35%...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02...	09/15/2008	02/17/2051	.....0	.....3,443,696	CREDIT EVENT(0.35%)	.....411,450	.....0	.....(12,275)	.....4,477		.....4,477	.....(6,199)	.....0	.....0	.....0	.....0	1.....	1.....

E18.5

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
CDS: CMBX.NA.AAA.5 PAY 0.35%	OFFSET	OFFSET	B	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02...	09/15/2008	02/15/2051	0	12,246,967	CREDIT EVENT(0.35%)	1,492,955	0	(43,578)	51,437		51,437	(2,449)	0	0	0	0	1	1
CDS: CMBX.NA.AAA.5 PAY 0.35%	OFFSET	OFFSET	B	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02...	08/10/2016	02/15/2051	0	36	CREDIT EVENT(0.35%)	0	0	(0)	0		0	0	0	0	0	0	1	1
CDS: CMBX.NA.AAA.5 PAY 0.35%	OFFSET	OFFSET	B	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02...	08/09/2016	02/15/2051	0	36	CREDIT EVENT(0.35%)	0	0	(0)	0		0	0	0	0	0	0	1	1
CDS: CMBX.NA.AAA.5 PAY 0.35%	OFFSET	OFFSET	B	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02...	09/15/2008	02/15/2051	0	12,246,967	CREDIT EVENT(0.35%)	1,492,955	0	(43,578)	51,437		51,437	(2,449)	0	0	0	0	1	1
CDS: CMBX.NA.AAA.5 PAY 0.35%	OFFSET	OFFSET	B	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02...	08/10/2016	02/15/2051	0	11	CREDIT EVENT(0.35%)	0	0	0	0		0	0	0	0	0	0	1	1
CDS: CMBX.NA.AAA.5 PAY 0.35%	OFFSET	OFFSET	B	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02...	09/15/2008	02/15/2051	0	3,768,297	CREDIT EVENT(0.35%)	459,371	0	(13,409)	15,827		15,827	(754)	0	0	0	0	1	1
CDS: CMBX.NA.AAA.5 REC 0.35%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54....	08/10/2016	02/15/2051	0	36	0.35%(CREDIT EVENT)	0	0	0	(0)		(0)	(0)	0	0	0	0	1	1
CDS: CMBX.NA.AAA.5 REC 0.35%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54....	09/19/2008	02/15/2051	0	12,246,967	0.35%(CREDIT EVENT)	(1,096,296)	0	43,576	(51,437)		(51,437)	2,449	0	0	0	12,246,967	1	1
CDS: CMBX.NA.AAA.5 REC 0.35%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54....	08/10/2016	02/15/2051	0	36	0.35%(CREDIT EVENT)	0	0	0	(0)		(0)	(0)	0	0	0	0	1	1
CDS: CMBX.NA.AAA.5 REC 0.35%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54....	09/19/2008	02/15/2051	0	12,246,967	0.35%(CREDIT EVENT)	(1,096,296)	0	43,578	(51,437)		(51,437)	2,449	0	0	0	12,246,967	1	1
CDS: CMBX.NA.AAA.5 REC 0.35%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54....	09/19/2008	02/15/2051	0	3,768,297	0.35%(CREDIT EVENT)	(337,322)	0	13,409	(15,827)		(15,827)	754	0	0	0	3,768,297	1	1
CDS: CMBX.NA.AAA.5 REC 0.35%	OFFSET	OFFSET	B	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54....	08/10/2016	02/15/2051	0	11	0.35%(CREDIT EVENT)	0	0	0	(0)		(0)	(0)	0	0	0	0	1	1
CDS: CMBX.NA.AAA.4 REC 0.35%	OFFSET	OFFSET	B	CITIBANK, N.A... E57ODZWZ7FF32WFEA76..	09/19/2008	02/17/2051	0	11,192,012	0.35%(CREDIT EVENT)	(936,303)	0	39,894	(14,550)		(14,550)	20,146	0	0	0	11,192,012	1	1
CDS: CMBX.NA.AAA.4 REC 0.35%	OFFSET	OFFSET	B	CITIBANK, N.A... E57ODZWZ7FF32WFEA76..	09/19/2008	02/17/2051	0	11,192,012	0.35%(CREDIT EVENT)	(936,303)	0	39,893	(14,550)		(14,550)	20,146	0	0	0	11,192,012	1	1
CDS: CMBX.NA.AAA.4 REC 0.35%	OFFSET	OFFSET	B	CITIBANK, N.A... E57ODZWZ7FF32WFEA76..	09/19/2008	02/17/2051	0	3,443,696	0.35%(CREDIT EVENT)	(288,093)	0	12,275	(4,477)		(4,477)	6,199	0	0	0	3,443,696	1	1
CDS: CMBX.NA.AJ.1 PAY 0.84%...	OFFSET	OFFSET	B	DEUTSCHE BANK, AG 7LTFWZYICNSX8D621K86....	05/13/2009	10/12/2052	0	3,277,662	CREDIT EVENT(0.84%)	1,589,666	0	(27,988)	258,935		258,935	235,992	0	0	0	0	1	1
CDS: CMBX.NA.AJ.1 PAY 0.84%...	OFFSET	OFFSET	B	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S074..	05/13/2009	10/12/2052	0	3,277,662	CREDIT EVENT(0.84%)	1,659,317	0	(27,988)	258,935		258,935	235,992	0	0	0	0	1	1
CDS: CMBX.NA.AJ.2 PAY 1.09%...	OFFSET	OFFSET	B	DEUTSCHE BANK, AG 7LTFWZYICNSX8D621K86....	06/20/2016	03/15/2049	0	9,031	CREDIT EVENT(1.09%)	0	0	(60)	1,926		1,926	1,926	0	0	0	0	4	1

E18.6

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
CDS: CMBX.NA.AJ.2 PAY 1.09%...	OFFSET.....	OFFSET	B.....	DEUTSCHE BANK, AG 7LWTFZYICNSX8D621K86....	11/27/2015.	03/15/2049.	.....0	.....21	CREDIT EVENT(1.09% )	.....0	.....0	.....(0)	.....5		.....5	.....2	.....0	.....0	.....0	.....0	4.....	1.....
CDS: CMBX.NA.AJ.2 PAY 1.09%...	OFFSET.....	OFFSET	B.....	DEUTSCHE BANK, AG 7LWTFZYICNSX8D621K86....	10/27/2015.	03/15/2049.	.....0	.....1,761	CREDIT EVENT(1.09% )	.....0	.....0	.....(19)	.....376		.....376	.....208	.....0	.....0	.....0	.....0	4.....	1.....
CDS: CMBX.NA.AJ.2 PAY 1.09%...	OFFSET.....	OFFSET	B.....	DEUTSCHE BANK, AG 7LWTFZYICNSX8D621K86....	07/28/2015.	03/15/2049.	.....0	.....6	CREDIT EVENT(1.09% )	.....0	.....0	.....(0)	.....1		.....1	.....1	.....0	.....0	.....0	.....0	4.....	1.....
CDS: CMBX.NA.AJ.2 PAY 1.09%...	OFFSET.....	OFFSET	B.....	DEUTSCHE BANK, AG 7LWTFZYICNSX8D621K86....	01/30/2015.	03/15/2049.	.....0	.....385	CREDIT EVENT(1.09% )	.....0	.....0	.....(4)	.....82		.....82	.....45	.....0	.....0	.....0	.....0	4.....	1.....
CDS: CMBX.NA.AJ.2 PAY 1.09%...	OFFSET.....	OFFSET	B.....	DEUTSCHE BANK, AG 7LWTFZYICNSX8D621K86....	10/29/2014.	03/15/2049.	.....0	.....813	CREDIT EVENT(1.09% )	.....0	.....0	.....(9)	.....173		.....173	.....96	.....0	.....0	.....0	.....0	4.....	1.....
CDS: CMBX.NA.AJ.2 PAY 1.09%...	OFFSET.....	OFFSET	B.....	DEUTSCHE BANK, AG 7LWTFZYICNSX8D621K86....	08/26/2014.	03/15/2049.	.....0	.....4	CREDIT EVENT(1.09% )	.....0	.....0	.....0	.....1		.....1	.....0	.....0	.....0	.....0	.....0	4.....	1.....
CDS: CMBX.NA.AJ.2 PAY 1.09%...	OFFSET.....	OFFSET	B.....	DEUTSCHE BANK, AG 7LWTFZYICNSX8D621K86....	05/14/2009.	03/15/2049.	.....0	.....4,289,169	CREDIT EVENT(1.09% )	.....2,530,610	.....0	.....(37,870)	.....914,880		.....914,880	.....506,122	.....0	.....(0)	.....0	.....0	4.....	1.....
CDS: CMBX.NA.AJ.2 PAY 1.09%...	OFFSET.....	OFFSET	B.....	DEUTSCHE BANK, AG 7LWTFZYICNSX8D621K86....	03/29/2016.	03/15/2049.	.....0	.....1	CREDIT EVENT(1.09% )	.....0	.....0	.....0	.....0		.....0	.....0	.....0	.....0	.....0	.....0	4.....	1.....
CDS: CMBX.NA.AJ.2 PAY 1.09%...	OFFSET.....	OFFSET	B.....	DEUTSCHE BANK, AG 7LWTFZYICNSX8D621K86....	08/31/2015.	03/15/2049.	.....0	.....498	CREDIT EVENT(1.09% )	.....0	.....0	.....(6)	.....106		.....106	.....59	.....0	.....0	.....0	.....0	4.....	1.....
CDS: CMBX.NA.AJ.2 PAY 1.09%...	OFFSET.....	OFFSET	B.....	DEUTSCHE BANK, AG 7LWTFZYICNSX8D621K86....	12/01/2014.	03/15/2049.	.....0	.....829	CREDIT EVENT(1.09% )	.....0	.....0	.....(9)	.....177		.....177	.....98	.....0	.....0	.....0	.....0	4.....	1.....
CDS: CMBX.NA.AJ.2 PAY 1.09%...	OFFSET.....	OFFSET	B.....	DEUTSCHE BANK, AG 7LWTFZYICNSX8D621K86....	07/29/2014.	03/15/2049.	.....0	.....2	CREDIT EVENT(1.09% )	.....0	.....0	.....0	.....1		.....1	.....0	.....0	.....0	.....0	.....0	4.....	1.....
CDS: CMBX.NA.AJ.2 PAY 1.09%...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54....	03/29/2016.	03/15/2049.	.....0	.....2	CREDIT EVENT(1.09% )	.....0	.....0	.....0	.....0		.....0	.....0	.....0	.....0	.....0	.....0	4.....	1.....
CDS: CMBX.NA.AJ.2 PAY 1.09%...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54....	11/27/2015.	03/15/2049.	.....0	.....42	CREDIT EVENT(1.09% )	.....0	.....0	.....(0)	.....9		.....9	.....5	.....0	.....0	.....0	.....0	4.....	1.....
CDS: CMBX.NA.AJ.2 PAY 1.09%...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54....	08/31/2015.	03/15/2049.	.....0	.....996	CREDIT EVENT(1.09% )	.....0	.....0	.....(11)	.....212		.....212	.....117	.....0	.....0	.....0	.....0	4.....	1.....
CDS: CMBX.NA.AJ.2 PAY 1.09%...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54....	07/28/2015.	03/15/2049.	.....0	.....11	CREDIT EVENT(1.09% )	.....0	.....0	.....(0)	.....2		.....2	.....1	.....0	.....0	.....0	.....0	4.....	1.....

E18.7

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
CDS: CMBX.NA.AJ.2 PAY 1.09%...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54....	01/30/2015.	03/15/2049.	.....0	.....771	CREDIT EVENT(1.09% )	.....0	.....0	.....(9)	.....164		.....164	.....91	.....0	.....0	.....0	.....0	4.....	1.....
CDS: CMBX.NA.AJ.2 PAY 1.09%...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54....	10/29/2014.	03/15/2049.	.....0	.....1,626	CREDIT EVENT(1.09% )	.....0	.....0	.....(18)	.....347		.....347	.....192	.....0	.....0	.....0	.....0	4.....	1.....
CDS: CMBX.NA.AJ.2 PAY 1.09%...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54....	08/26/2014.	03/15/2049.	.....0	.....7	CREDIT EVENT(1.09% )	.....0	.....0	.....(0)	.....2		.....2	.....1	.....0	.....0	.....0	.....0	4.....	1.....
CDS: CMBX.NA.AJ.2 PAY 1.09%...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54....	05/14/2009.	03/15/2049.	.....0	.....8,578,338	CREDIT EVENT(1.09% )	.....5,061,219	.....0	.....(75,803)	.....1,829,759		.....1,829,759	.....1,012,244	.....0	.....0	.....0	.....0	4.....	1.....
CDS: CMBX.NA.AJ.2 PAY 1.09%...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54....	06/20/2016.	03/15/2049.	.....0	.....18,061	CREDIT EVENT(1.09% )	.....0	.....0	.....(121)	.....3,853		.....3,853	.....3,853	.....0	.....0	.....0	.....0	4.....	1.....
CDS: CMBX.NA.AJ.2 PAY 1.09%...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54....	10/27/2015.	03/15/2049.	.....0	.....3,523	CREDIT EVENT(1.09% )	.....0	.....0	.....(39)	.....751		.....751	.....416	.....0	.....0	.....0	.....0	4.....	1.....
CDS: CMBX.NA.AJ.2 PAY 1.09%...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54....	12/01/2014.	03/15/2049.	.....0	.....1,658	CREDIT EVENT(1.09% )	.....0	.....0	.....(18)	.....354		.....354	.....196	.....0	.....0	.....0	.....0	4.....	1.....
CDS: CMBX.NA.AJ.2 PAY 1.09%...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54....	07/29/2014.	03/15/2049.	.....0	.....5	CREDIT EVENT(1.09% )	.....0	.....0	.....0	.....1		.....1	.....1	.....0	.....0	.....0	.....0	4.....	1.....
CDS: CMBX.NA.AJ.4 PAY 0.96%...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54....	12/27/2016.	02/17/2051.	.....0	.....164	CREDIT EVENT(0.96% )	.....0	.....0	.....(0)	.....39		.....39	.....39	.....0	.....0	.....0	.....0	5.....	1.....
CDS: CMBX.NA.AJ.4 PAY 0.96%...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54....	07/26/2016.	02/17/2051.	.....0	.....436	CREDIT EVENT(0.96% )	.....0	.....0	.....(2)	.....102		.....102	.....102	.....0	.....0	.....0	.....0	5.....	1.....
CDS: CMBX.NA.AJ.4 PAY 0.96%...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54....	03/29/2016.	02/17/2051.	.....0	.....37	CREDIT EVENT(0.96% )	.....0	.....0	.....(0)	.....9		.....9	.....9	.....0	.....0	.....0	.....0	5.....	1.....
CDS: CMBX.NA.AJ.4 PAY 0.96%...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54....	02/29/2016.	02/17/2051.	.....0	.....967	CREDIT EVENT(0.96% )	.....0	.....0	.....(8)	.....227		.....227	.....227	.....0	.....0	.....0	.....0	5.....	1.....
CDS: CMBX.NA.AJ.4 PAY 0.96%...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54....	10/27/2015.	02/17/2051.	.....0	.....951	CREDIT EVENT(0.96% )	.....0	.....0	.....(9)	.....223		.....223	.....16	.....0	.....0	.....0	.....0	5.....	1.....
CDS: CMBX.NA.AJ.4 PAY 0.96%...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54....	09/29/2015.	02/17/2051.	.....0	.....1,670	CREDIT EVENT(0.96% )	.....0	.....0	.....(16)	.....392		.....392	.....28	.....0	.....0	.....0	.....0	5.....	1.....
CDS: CMBX.NA.AJ.4 PAY 0.96%...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54....	04/28/2015.	02/17/2051.	.....0	.....102	CREDIT EVENT(0.96% )	.....0	.....0	.....(1)	.....24		.....24	.....2	.....0	.....0	.....0	.....0	5.....	1.....

E18.8

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
CDS: CMBX.NA.AJ.4 PAY 0.96%...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54....	03/26/2015.	02/17/2051.	.....0	.....15	CREDIT EVENT(0.96% )	.....0	.....0	.....(0)	.....3		.....3	.....0	.....0	.....0	.....0	.....0	5.....	1.....
CDS: CMBX.NA.AJ.4 PAY 0.96%...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54....	08/26/2014.	02/17/2051.	.....0	.....0	CREDIT EVENT(0.96% )	.....0	.....0	.....0	.....0		.....0	.....0	.....0	.....0	.....0	.....0	5.....	1.....
CDS: CMBX.NA.AJ.4 PAY 0.96%...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54....	04/25/2014.	02/17/2051.	.....0	.....369	CREDIT EVENT(0.96% )	.....0	.....0	.....(4)	.....87		.....87	.....6	.....0	.....0	.....0	.....0	5.....	1.....
CDS: CMBX.NA.AJ.4 PAY 0.96%...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54....	03/25/2014.	02/17/2051.	.....0	.....6,317	CREDIT EVENT(0.96% )	.....0	.....0	.....(62)	.....1,483		.....1,483	.....105	.....0	.....0	.....0	.....0	5.....	1.....
CDS: CMBX.NA.AJ.4 PAY 0.96%...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54....	01/29/2014.	02/17/2051.	.....0	.....185	CREDIT EVENT(0.96% )	.....0	.....0	.....(2)	.....43		.....43	.....3	.....0	.....0	.....0	.....0	5.....	1.....
CDS: CMBX.NA.AJ.4 PAY 0.96%...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54....	05/14/2009.	02/17/2051.	.....0	.....19,707,520	CREDIT EVENT(0.96% )	.....13,006,963	.....0	.....(140,669)	.....4,625,355		.....4,625,355	.....327,145	.....0	.....0	.....0	.....0	5.....	1.....
CDS: CMBX.NA.AJ.4 PAY 0.96%...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54....	06/28/2016.	02/17/2051.	.....0	.....469	CREDIT EVENT(0.96% )	.....0	.....0	.....(2)	.....110		.....110	.....110	.....0	.....0	.....0	.....0	5.....	1.....
CDS: CMBX.NA.AJ.4 PAY 0.96%...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54....	11/27/2015.	02/17/2051.	.....0	.....199	CREDIT EVENT(0.96% )	.....0	.....0	.....(2)	.....47		.....47	.....3	.....0	.....0	.....0	.....0	5.....	1.....
CDS: CMBX.NA.AJ.4 PAY 0.96%...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54....	08/31/2015.	02/17/2051.	.....0	.....274	CREDIT EVENT(0.96% )	.....0	.....0	.....(3)	.....64		.....64	.....5	.....0	.....0	.....0	.....0	5.....	1.....
CDS: CMBX.NA.AJ.4 PAY 0.96%...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54....	05/30/2014.	02/17/2051.	.....0	.....2,540	CREDIT EVENT(0.96% )	.....0	.....0	.....(25)	.....596		.....596	.....42	.....0	.....0	.....0	.....0	5.....	1.....
CDS: CMBX.NA.AJ.4 PAY 0.96%...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54....	02/25/2014.	02/17/2051.	.....0	.....1,984	CREDIT EVENT(0.96% )	.....0	.....0	.....(19)	.....466		.....466	.....33	.....0	.....0	.....0	.....0	5.....	1.....
CDS: CMBX.NA.AJ.1 REC 0.84%...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02...	05/19/2009.	10/12/2052.	.....0	.....3,277,662	0.84%(CREDIT EVENT)	.....(1,155,376)	.....0	.....27,988	.....(258,935)		.....(258,935)	.....(235,992)	.....0	.....0	.....0	.....3,277,662	1.....	1.....
CDS: CMBX.NA.AJ.1 REC 0.84%...	OFFSET.....	OFFSET	B.....	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76...	05/19/2009.	10/12/2052.	.....0	.....3,277,662	0.84%(CREDIT EVENT)	.....(1,179,958)	.....0	.....27,988	.....(258,935)		.....(258,935)	.....(235,992)	.....0	.....0	.....0	.....3,277,662	1.....	1.....
CDS: CMBX.NA.AJ.2 REC 1.09%...	OFFSET.....	OFFSET	B.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	08/31/2015.	03/15/2049.	.....0	.....996	1.09%(CREDIT EVENT)	.....0	.....0	.....11	.....(212)		.....(212)	.....(117)	.....0	.....0	.....0	.....996	4.....	1.....
CDS: CMBX.NA.AJ.2 REC 1.09%...	OFFSET.....	OFFSET	B.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	07/28/2015.	03/15/2049.	.....0	.....11	1.09%(CREDIT EVENT)	.....0	.....0	.....0	.....(2)		.....(2)	.....(1)	.....0	.....0	.....0	.....11	4.....	1.....
CDS: CMBX.NA.AJ.2 REC 1.09%...	OFFSET.....	OFFSET	B.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	01/30/2015.	03/15/2049.	.....0	.....771	1.09%(CREDIT EVENT)	.....0	.....0	.....9	.....(164)		.....(164)	.....(91)	.....0	.....0	.....0	.....771	4.....	1.....
CDS: CMBX.NA.AJ.2 REC 1.09%...	OFFSET.....	OFFSET	B.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	10/29/2014.	03/15/2049.	.....0	.....1,626	1.09%(CREDIT EVENT)	.....0	.....0	.....18	.....(347)		.....(347)	.....(192)	.....0	.....0	.....0	.....1,626	4.....	1.....

E18.9

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
CDS: CMBX.NA.AJ.2 REC 1.09%...	OFFSET.....	OFFSET	B.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	08/26/2014.	03/15/2049.	.....0	.....7	1.09%(CREDIT EVENT)	.....0	.....0	.....0	.....(2)		.....(2)	.....(1)	.....0	.....0	.....0	.....7	4.....	1.....
CDS: CMBX.NA.AJ.2 REC 1.09%...	OFFSET.....	OFFSET	B.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	05/19/2009.	03/15/2049.	.....0	.....8,578,338	1.09%(CREDIT EVENT)	.....(4,203,386)	.....0	.....75,803	.....(1,829,759)		.....(1,829,759)	.....(1,012,244)	.....0	.....(0)	.....0	.....8,578,338	4.....	1.....
CDS: CMBX.NA.AJ.2 REC 1.09%...	OFFSET.....	OFFSET	B.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	06/20/2016.	03/15/2049.	.....0	.....18,061	1.09%(CREDIT EVENT)	.....0	.....0	.....121	.....(3,853)		.....(3,853)	.....(3,853)	.....0	.....0	.....0	.....18,061	4.....	1.....
CDS: CMBX.NA.AJ.2 REC 1.09%...	OFFSET.....	OFFSET	B.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	03/29/2016.	03/15/2049.	.....0	.....2	1.09%(CREDIT EVENT)	.....0	.....0	.....0	.....(0)		.....(0)	.....(0)	.....0	.....0	.....0	.....2	4.....	1.....
CDS: CMBX.NA.AJ.2 REC 1.09%...	OFFSET.....	OFFSET	B.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	11/27/2015.	03/15/2049.	.....0	.....42	1.09%(CREDIT EVENT)	.....0	.....0	.....0	.....(9)		.....(9)	.....(5)	.....0	.....0	.....0	.....42	4.....	1.....
CDS: CMBX.NA.AJ.2 REC 1.09%...	OFFSET.....	OFFSET	B.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	10/27/2015.	03/15/2049.	.....0	.....3,523	1.09%(CREDIT EVENT)	.....0	.....0	.....39	.....(751)		.....(751)	.....(416)	.....0	.....0	.....0	.....3,523	4.....	1.....
CDS: CMBX.NA.AJ.2 REC 1.09%...	OFFSET.....	OFFSET	B.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	12/01/2014.	03/15/2049.	.....0	.....1,658	1.09%(CREDIT EVENT)	.....0	.....0	.....18	.....(354)		.....(354)	.....(196)	.....0	.....0	.....0	.....1,658	4.....	1.....
CDS: CMBX.NA.AJ.2 REC 1.09%...	OFFSET.....	OFFSET	B.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	07/29/2014.	03/15/2049.	.....0	.....5	1.09%(CREDIT EVENT)	.....0	.....0	.....0	.....(1)		.....(1)	.....(1)	.....0	.....0	.....0	.....5	4.....	1.....
CDS: CMBX.NA.AJ.2 REC 1.09%...	OFFSET.....	OFFSET	B.....	ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S074..	06/20/2016.	03/15/2049.	.....0	.....9,031	1.09%(CREDIT EVENT)	.....0	.....0	.....60	.....(1,926)		.....(1,926)	.....(1,926)	.....0	.....0	.....0	.....9,031	4.....	1.....
CDS: CMBX.NA.AJ.2 REC 1.09%...	OFFSET.....	OFFSET	B.....	ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S074..	03/29/2016.	03/15/2049.	.....0	.....1	1.09%(CREDIT EVENT)	.....0	.....0	.....0	.....(0)		.....(0)	.....(0)	.....0	.....0	.....0	.....1	4.....	1.....
CDS: CMBX.NA.AJ.2 REC 1.09%...	OFFSET.....	OFFSET	B.....	ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S074..	10/27/2015.	03/15/2049.	.....0	.....1,761	1.09%(CREDIT EVENT)	.....0	.....0	.....19	.....(376)		.....(376)	.....(208)	.....0	.....0	.....0	.....1,761	4.....	1.....
CDS: CMBX.NA.AJ.2 REC 1.09%...	OFFSET.....	OFFSET	B.....	ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S074..	08/31/2015.	03/15/2049.	.....0	.....498	1.09%(CREDIT EVENT)	.....0	.....0	.....6	.....(106)		.....(106)	.....(59)	.....0	.....0	.....0	.....498	4.....	1.....
CDS: CMBX.NA.AJ.2 REC 1.09%...	OFFSET.....	OFFSET	B.....	ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S074..	07/28/2015.	03/15/2049.	.....0	.....6	1.09%(CREDIT EVENT)	.....0	.....0	.....0	.....(1)		.....(1)	.....(1)	.....0	.....0	.....0	.....6	4.....	1.....
CDS: CMBX.NA.AJ.2 REC 1.09%...	OFFSET.....	OFFSET	B.....	ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S074..	12/01/2014.	03/15/2049.	.....0	.....829	1.09%(CREDIT EVENT)	.....0	.....0	.....9	.....(177)		.....(177)	.....(98)	.....0	.....0	.....0	.....829	4.....	1.....
CDS: CMBX.NA.AJ.2 REC 1.09%...	OFFSET.....	OFFSET	B.....	ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S074..	10/29/2014.	03/15/2049.	.....0	.....813	1.09%(CREDIT EVENT)	.....0	.....0	.....9	.....(173)		.....(173)	.....(96)	.....0	.....0	.....0	.....813	4.....	1.....
CDS: CMBX.NA.AJ.2 REC 1.09%...	OFFSET.....	OFFSET	B.....	ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S074..	07/29/2014.	03/15/2049.	.....0	.....2	1.09%(CREDIT EVENT)	.....0	.....0	.....0	.....(1)		.....(1)	.....(0)	.....0	.....0	.....0	.....2	4.....	1.....
CDS: CMBX.NA.AJ.2 REC 1.09%...	OFFSET.....	OFFSET	B.....	ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S074..	05/19/2009.	03/15/2049.	.....0	.....4,289,169	1.09%(CREDIT EVENT)	.....(2,048,078)	.....0	.....37,870	.....(914,880)		.....(914,880)	.....(506,122)	.....0	.....(0)	.....0	.....4,289,169	4.....	1.....
CDS: CMBX.NA.AJ.2 REC 1.09%...	OFFSET.....	OFFSET	B.....	ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S074..	11/27/2015.	03/15/2049.	.....0	.....21	1.09%(CREDIT EVENT)	.....0	.....0	.....0	.....(5)		.....(5)	.....(2)	.....0	.....0	.....0	.....21	4.....	1.....
CDS: CMBX.NA.AJ.2 REC 1.09%...	OFFSET.....	OFFSET	B.....	ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S074..	01/30/2015.	03/15/2049.	.....0	.....385	1.09%(CREDIT EVENT)	.....0	.....0	.....4	.....(82)		.....(82)	.....(45)	.....0	.....0	.....0	.....385	4.....	1.....
CDS: CMBX.NA.AJ.2 REC 1.09%...	OFFSET.....	OFFSET	B.....	ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S074..	08/26/2014.	03/15/2049.	.....0	.....4	1.09%(CREDIT EVENT)	.....0	.....0	.....0	.....(1)		.....(1)	.....(0)	.....0	.....0	.....0	.....4	4.....	1.....
CDS: CMBX.NA.AJ.4 REC 0.96%...	OFFSET.....	OFFSET	B.....	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27..	07/26/2016.	02/17/2051.	.....0	.....436	0.96%(CREDIT EVENT)	.....0	.....0	.....2	.....(102)		.....(102)	.....(102)	.....0	.....0	.....0	.....436	5.....	1.....
CDS: CMBX.NA.AJ.4 REC 0.96%...	OFFSET.....	OFFSET	B.....	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27..	06/28/2016.	02/17/2051.	.....0	.....469	0.96%(CREDIT EVENT)	.....0	.....0	.....2	.....(110)		.....(110)	.....(110)	.....0	.....0	.....0	.....469	5.....	1.....

E18.10

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
CDS: CMBX.NA.AJ.4 REC 0.96%...	OFFSET.....	OFFSET	B.....	BANK OF AMERICA, NA	03/29/2016	02/17/2051	0	37	0.96%(CREDIT EVENT)	0	0	0	(9)		(9)	(9)	0	0	0	37	5	1
CDS: CMBX.NA.AJ.4 REC 0.96%...	OFFSET.....	OFFSET	B.....	BANK OF AMERICA, NA	12/27/2016	02/17/2051	0	164	0.96%(CREDIT EVENT)	0	0	0	(39)		(39)	(39)	0	0	0	164	5	1
CDS: CMBX.NA.AJ.4 REC 0.96%...	OFFSET.....	OFFSET	B.....	BANK OF AMERICA, NA	02/29/2016	02/17/2051	0	967	0.96%(CREDIT EVENT)	0	0	8	(227)		(227)	(227)	0	0	0	967	5	1
CDS: CMBX.NA.AJ.4 REC 0.96%...	OFFSET.....	OFFSET	B.....	BANK OF AMERICA, NA	11/27/2015	02/17/2051	0	199	0.96%(CREDIT EVENT)	0	0	2	(47)		(47)	(3)	0	0	0	199	5	1
CDS: CMBX.NA.AJ.4 REC 0.96%...	OFFSET.....	OFFSET	B.....	BANK OF AMERICA, NA	10/27/2015	02/17/2051	0	951	0.96%(CREDIT EVENT)	0	0	9	(223)		(223)	(16)	0	0	0	951	5	1
CDS: CMBX.NA.AJ.4 REC 0.96%...	OFFSET.....	OFFSET	B.....	BANK OF AMERICA, NA	09/29/2015	02/17/2051	0	1,670	0.96%(CREDIT EVENT)	0	0	16	(392)		(392)	(28)	0	0	0	1,670	5	1
CDS: CMBX.NA.AJ.4 REC 0.96%...	OFFSET.....	OFFSET	B.....	BANK OF AMERICA, NA	08/31/2015	02/17/2051	0	274	0.96%(CREDIT EVENT)	0	0	3	(64)		(64)	(5)	0	0	0	274	5	1
CDS: CMBX.NA.AJ.4 REC 0.96%...	OFFSET.....	OFFSET	B.....	BANK OF AMERICA, NA	04/28/2015	02/17/2051	0	102	0.96%(CREDIT EVENT)	0	0	1	(24)		(24)	(2)	0	0	0	102	5	1
CDS: CMBX.NA.AJ.4 REC 0.96%...	OFFSET.....	OFFSET	B.....	BANK OF AMERICA, NA	03/26/2015	02/17/2051	0	15	0.96%(CREDIT EVENT)	0	0	0	(3)		(3)	(0)	0	0	0	15	5	1
CDS: CMBX.NA.AJ.4 REC 0.96%...	OFFSET.....	OFFSET	B.....	BANK OF AMERICA, NA	08/26/2014	02/17/2051	0	0	0.96%(CREDIT EVENT)	0	0	0	(0)		(0)	(0)	0	0	0	0	5	1
CDS: CMBX.NA.AJ.4 REC 0.96%...	OFFSET.....	OFFSET	B.....	BANK OF AMERICA, NA	05/30/2014	02/17/2051	0	2,540	0.96%(CREDIT EVENT)	0	0	25	(596)		(596)	(42)	0	0	0	2,540	5	1
CDS: CMBX.NA.AJ.4 REC 0.96%...	OFFSET.....	OFFSET	B.....	BANK OF AMERICA, NA	04/25/2014	02/17/2051	0	369	0.96%(CREDIT EVENT)	0	0	4	(87)		(87)	(6)	0	0	0	369	5	1
CDS: CMBX.NA.AJ.4 REC 0.96%...	OFFSET.....	OFFSET	B.....	BANK OF AMERICA, NA	03/25/2014	02/17/2051	0	6,317	0.96%(CREDIT EVENT)	0	0	62	(1,483)		(1,483)	(105)	0	0	0	6,317	5	1
CDS: CMBX.NA.AJ.4 REC 0.96%...	OFFSET.....	OFFSET	B.....	BANK OF AMERICA, NA	02/25/2014	02/17/2051	0	1,984	0.96%(CREDIT EVENT)	0	0	19	(466)		(466)	(33)	0	0	0	1,984	5	1
CDS: CMBX.NA.AJ.4 REC 0.96%...	OFFSET.....	OFFSET	B.....	BANK OF AMERICA, NA	01/30/2014	02/17/2051	0	185	0.96%(CREDIT EVENT)	0	0	2	(43)		(43)	(3)	0	0	0	185	5	1
CDS: CMBX.NA.AJ.4 REC 0.96%...	OFFSET.....	OFFSET	B.....	BANK OF AMERICA, NA	05/20/2009	02/17/2051	0	19,707,520	0.96%(CREDIT EVENT)	(11,134,749)	0	140,670	(4,625,355)		(4,625,355)	(327,145)	0	0	0	19,707,520	5	1
CDS: CON-WAY INC (CNW) REC 1.00%	OFFSET.....	OFFSET	B.....	JP MORGAN CHASE BANK	08/20/2009	03/20/2018	0	8,400,000	1.00%(CREDIT EVENT)	(185,809)	0	85,400	(64,116)		(64,116)	248,292	0	0	0	8,400,000	4	1
CDS: CON-WAY INC (CNW) REC 1.00%	OFFSET.....	OFFSET	B.....	JP MORGAN CHASE BANK	08/20/2009	03/20/2018	0	21,000,000	1.00%(CREDIT EVENT)	(464,522)	0	213,500	(160,289)		(160,289)	620,731	0	0	0	21,000,000	4	1
CDS: CON-WAY INC (CNW) REC 1.00%	OFFSET.....	OFFSET	B.....	JP MORGAN CHASE BANK	08/20/2009	03/20/2018	0	5,250,000	1.00%(CREDIT EVENT)	(116,130)	0	53,375	(40,072)		(40,072)	155,183	0	0	0	5,250,000	4	1
CDS: CON-WAY INC (CNW) REC 1.00%	OFFSET.....	OFFSET	B.....	JP MORGAN CHASE BANK	08/21/2009	03/20/2018	0	3,000,000	1.00%(CREDIT EVENT)	(50,875)	0	30,500	(22,899)		(22,899)	88,676	0	0	0	3,000,000	4	1
CDS: CON-WAY INC (CNW) REC 1.00%	OFFSET.....	OFFSET	B.....	JP MORGAN CHASE BANK	08/21/2009	03/20/2018	0	3,000,000	1.00%(CREDIT EVENT)	(50,875)	0	30,500	(22,899)		(22,899)	88,676	0	0	0	3,000,000	4	1
CDS: CON-WAY INC (CNW) REC 1.00%	OFFSET.....	OFFSET	B.....	JP MORGAN CHASE BANK	08/21/2009	03/20/2018	0	2,000,000	1.00%(CREDIT EVENT)	(33,917)	0	20,333	(15,266)		(15,266)	59,117	0	0	0	2,000,000	4	1
CDS: CDX.NA.IG.18 PAY 1.00%...	OFFSET.....	OFFSET	B.....	CREDIT SUISSE FB INT	07/25/2012	06/20/2017	0	56,200,000	CREDIT EVENT(1.00%)	432,074	0	(571,367)	(244,568)		(244,568)	291,572	0	0	0	0	2	1

E18.11

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
CDS: CDX.NA.IG.19 PAY 1.00%....	OFFSET.....	OFFSET	B.....	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868....	09/21/2012.	12/20/2017.	.....0	...72,300,000	CREDIT EVENT(1.00% )	.....(126,885)	.....0	.....(735,050)	.....(628,092)		.....(628,092)	.....187,845	.....0	.....0	.....0	.....0	2.....	1.....
CDS: CDX.NA.IG.18 REC 1.00%....	OFFSET.....	OFFSET	B.....	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868....	09/21/2012.	06/20/2017.	.....0	...56,200,000	1.00%(CREDIT EVENT)	.....313,786	.....0	.....571,367	.....244,568		.....244,568	.....(291,572)	.....0	.....0	.....0	...56,200,000	2.....	1.....
CDS: CDX.NA.IG.19 REC 1.00%....	OFFSET.....	OFFSET	B.....	CITIBANK, N.A.... E57ODZWZ7FF32TWEFA76..	03/20/2013.	12/20/2017.	.....0	...72,300,000	1.00%(CREDIT EVENT)	.....677,170	.....0	.....735,050	.....628,092		.....628,092	.....(45,199)	.....0	.....(142,646)	.....0	...72,300,000	2.....	1.....
CDS: KINDER MORGAN ENG (KMP) PAY 1.00%	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528..	08/10/2015.	09/20/2020.	.....0	...2,800,000	CREDIT EVENT(1.00% )	.....9,370	.....0	.....(28,467)	.....(22,835)		.....(22,835)	.....(240,545)	.....0	.....(1,834)	.....0	.....0	2.....	1.....
CDS: KINDER MORGAN GRP (KMI) REC 1.00%	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528..	08/10/2015.	09/20/2020.	.....0	...2,800,000	1.00%(CREDIT EVENT)	.....(125,079)	.....0	.....28,467	.....1,284		.....1,284	.....293,094	.....0	.....24,485	.....0	...2,800,000	2.....	1.....
CDS: CAPITAL ONE BANK (COF) PAY 1.00%	14042E4A5 - CAPITAL ONE NA/MCLEAN VA	D PART 1	B.....	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27..	08/12/2015.	09/20/2019.	.....0	...4,000,000	CREDIT EVENT(1.00% )	.....(109,255)	.....0	.....(40,667)	.....(82,823)		.....(82,823)	.....1,133	.....0	.....26,630	.....0	.....0	2.....	100/100.....
CDS: COX COMMUNICATIONS (COXENT) PAY 1.00%	22404QAF5 - COX COMMUNICATIONS INC	D PART 1	B.....	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02...	09/21/2015.	12/20/2017.	.....0	...5,000,000	CREDIT EVENT(1.00% )	.....(78,584)	.....0	.....(50,833)	.....(40,849)		.....(40,849)	.....1,848	.....0	.....35,013	.....0	.....0	2.....	92/100.....
CDS: MCKESSON (MCK) PAY 1.00%	581557BD6 - MCKESSON CORP..	D PART 1	B.....	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	09/30/2015.	03/20/2019.	.....0	...3,000,000	CREDIT EVENT(1.00% )	.....(74,161)	.....0	.....(30,500)	.....(52,930)		.....(52,930)	.....9,701	.....0	.....21,376	.....0	.....0	2.....	100/100.....
CDS: MCKESSON (MCK) PAY 1.00%	58155QAD5 - MCKESSON CORP..	D PART 1	B.....	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	02/09/2016.	03/20/2021.	.....0	...1,000,000	CREDIT EVENT(1.00% )	.....0	.....(30,794)	.....(9,056)	.....(24,152)		.....(24,152)	.....1,269	.....0	.....5,372	.....0	.....0	2.....	100/100.....
CDS: MCKESSON (MCK) PAY 1.00%	58155QAD5 - MCKESSON CORP..	D PART 1	B.....	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	02/09/2016.	03/20/2021.	.....0	...1,000,000	CREDIT EVENT(1.00% )	.....0	.....(30,794)	.....(9,056)	.....(24,152)		.....(24,152)	.....1,269	.....0	.....5,372	.....0	.....0	2.....	100/100.....
CDS: MCKESSON (MCK) PAY 1.00%	58155QAD5 - MCKESSON CORP..	D PART 1	B.....	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	02/23/2016.	03/20/2021.	.....0	...2,000,000	CREDIT EVENT(1.00% )	.....0	.....(57,076)	.....(17,333)	.....(48,304)		.....(48,304)	.....(824)	.....0	.....9,596	.....0	.....0	2.....	100/100.....
CDS: OMNICOM GROUP (OMC) PAY 1.00%	681919AZ9 - OMNICOM GROUP INC	D PART 1	B.....	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528..	03/01/2016.	06/20/2022.	.....0	...1,463,000	CREDIT EVENT(1.00% )	.....0	.....(30,556)	.....(12,395)	.....(48,702)		.....(48,702)	.....(22,174)	.....0	.....4,028	.....0	.....0	2.....	100/100.....
CDS: CAMPBELL SOUP CO (CPB) PAY 5.00%	134429AG4 - CAMPBELL SOUP CO	D PART 1	B.....	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528..	03/02/2016.	06/20/2021.	.....0	...12,350,000	CREDIT EVENT(5.00% )	.....0	.....(2,889,487)	.....(521,445)	.....(2,467,992)		.....(2,467,992)	.....(30,035)	.....0	.....451,530	.....0	.....0	2.....	100/100.....
CDS: OMNICOM GROUP (OMC) PAY 1.00%	681919AZ9 - OMNICOM GROUP INC	D PART 1	B.....	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528..	03/03/2016.	06/20/2022.	.....0	...1,917,000	CREDIT EVENT(1.00% )	.....0	.....(34,096)	.....(16,135)	.....(63,815)		.....(63,815)	.....(34,188)	.....0	.....4,469	.....0	.....0	2.....	100/100.....
CDS: COX COMMUNICATIONS (COXENT) PAY 1.00%	VARIOUS.....	D PART 1	B.....	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02...	09/21/2016.	12/20/2021.	.....0	...17,000,000	CREDIT EVENT(1.00% )	.....0	.....75,221	.....(47,694)	.....110,137		.....110,137	.....38,860	.....0	.....(3,944)	.....0	.....0	2.....	95/100.....
CDS: COX COMMUNICATIONS (COXENT) PAY 1.00%	VARIOUS.....	D PART 1	B.....	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868....	09/21/2016.	12/20/2021.	.....0	...17,000,000	CREDIT EVENT(1.00% )	.....0	.....75,221	.....(47,694)	.....110,137		.....110,137	.....38,860	.....0	.....(3,944)	.....0	.....0	2.....	95/100.....

E18.12

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
CDS: AVNET INC (AVT) PAY 1.00%	053807AT0 - AVNET INC.....	D PART 1	B.....	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528...	11/29/2016	12/20/2021	.....0	.....6,685,000	CREDIT EVENT(1.00%)	.....0	.....6,306	.....(5,942)	.....(33,992)		.....(33,992)	.....(40,191)	.....0	.....(107)	.....0	.....0	2.....	100/100.....
CDS: AVNET INC (AVT) PAY 1.00%	053807AT0 - AVNET INC.....	D PART 1	B.....	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528...	11/29/2016	12/20/2021	.....0	.....6,684,000	CREDIT EVENT(1.00%)	.....0	.....6,305	.....(5,941)	.....(33,987)		.....(33,987)	.....(40,185)	.....0	.....(107)	.....0	.....0	2.....	100/100.....
CDS: AVNET INC (AVT) PAY 1.00%	053807AT0 - AVNET INC.....	D PART 1	B.....	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528...	11/30/2016	12/20/2021	.....0	.....3,145,000	CREDIT EVENT(1.00%)	.....0	.....2,967	.....(2,708)	.....(15,992)		.....(15,992)	.....(18,909)	.....0	.....(49)	.....0	.....0	2.....	100/100.....
CDS: AVNET INC (AVT) PAY 1.00%	053807AT0 - AVNET INC.....	D PART 1	B.....	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528...	11/30/2016	12/20/2021	.....0	.....3,146,000	CREDIT EVENT(1.00%)	.....0	.....2,967	.....(2,709)	.....(15,997)		.....(15,997)	.....(18,915)	.....0	.....(49)	.....0	.....0	2.....	100/100.....
ICE: CDX.NA.HY.26 REC 5.00% CME: CDX.NA.HY.26.V1 REC 5.00%	OFFSET..... OFFSET.....	OFFSET OFFSET	B..... B.....	ICE..... CME.....	549300R4IG1TWPZT5U32..... LCZ7XYGSLJUHFXNXND88.....	06/07/2016 03/28/2016	06/20/2021 06/20/20210.....012,080,000.....12,080,000	5.00%(CREDIT EVENT) 5.00%(CREDIT EVENT)0.....0442,128 .....(177,576)347,300 .....(441,783)843,789 .....(845,443)	843,789 .....(845,443)451,193 .....(693,545)0.....0(49,532) .....25,6780.....012,080,000.....0	4..... 4.....	1..... 1.....
0929999. Total-Swaps-Hedging Other-Credit Default										.....5,047,089	.....(2,639,263)	.....(1,575,458)	.....(3,158,682)	XXX	.....(3,158,682)	.....(221,557)	.....0	.....411,335	.....0	.....352,362,363	XXX	XXX

Swaps - Hedging Other - Foreign Exchange

CSWP: USD 5.21%(EUR 3.38%) 07/30/25	Y20722AM9 - INDONESIA (REPUBLIC OF)	D PART 1	D.....	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86.....	06/09/2016	07/30/2025	.....0	.....679,680	USD 5.21%(EUR 3.38%)	.....0	.....(10,500)	.....7,708		.....15,544	.....15,544	.....0	.....26,044	.....0	.....0	.....9,957	.....100/93.....
0939999. Total-Swaps-Hedging Other-Foreign Exchange										.....0	.....(10,500)	.....7,708	.....15,544	XXX	.....15,544	.....0	.....26,044	.....0	.....0	.....9,957	XXX	XXX

Swaps - Hedging Other - Total Return

SWP: CPI INDEX (1ML) 01/15/17...	Liability.....	N/A.....	F.....	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573.....	01/05/2005	01/15/2017	.....0	.....7,000,000	CPI INDEX (1ML)	.....0	.....0	.....163,709		.....7,861	.....7,861	.....(139,460)	.....0	.....0	.....7,095	.....95/83.....
SWP: CPI INDEX (1ML) 01/15/17...	Liability.....	N/A.....	F.....	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573.....	01/05/2005	01/15/2017	.....0	.....10,000,000	CPI INDEX (1ML)	.....0	.....0	.....234,295		.....11,224	.....11,224	.....(199,286)	.....0	.....0	.....10,136	.....94/94.....
SWP: CPI INDEX (1ML) 01/15/17...	Liability.....	N/A.....	F.....	JP MORGAN CHASE BANK	7H6GLXDRUGGFU57RNE97.....	01/11/2005	01/15/2017	.....0	.....3,000,000	CPI INDEX (1ML)	.....0	.....0	.....69,971		.....3,161	.....3,161	.....(59,467)	.....0	.....0	.....3,041	.....94/94.....
SWP: CPI INDEX (1ML) 01/15/17...	Liability.....	N/A.....	F.....	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573.....	01/19/2005	01/15/2017	.....0	.....4,600,000	CPI INDEX (1ML)	.....0	.....0	.....103,294		.....4,956	.....4,956	.....(87,049)	.....0	.....0	.....4,663	.....95/95.....
SWP: CPI INDEX (1ML) 01/15/17...	Liability.....	N/A.....	F.....	MERRILL LYNCH CAP SV	GDWTXX03601TB7DW3U69.....	01/25/2005	01/15/2017	.....0	.....3,300,000	CPI INDEX (1ML)	.....0	.....0	.....76,366		.....3,471	.....3,471	.....(64,934)	.....0	.....0	.....3,345	.....96/96.....
SWP: 133% S&P IDX(3ML) 08/16/17	Liability.....	N/A.....	E.....	JP MORGAN CHASE BANK	7H6GLXDRUGGFU57RNE97.....	08/02/2007	08/16/2017	.....0	.....50,000,000	133% S&P IDX(3ML)	.....0	.....0	.....32,575,704		.....32,575,704	.....8,141,461	.....0	.....0	.....197,588	.....100/100.....	
SWP: CPI INDEX (1ML) 05/15/18...	Liability.....	N/A.....	F.....	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573.....	05/13/2008	05/15/2018	.....0	.....2,400,000	CPI INDEX (1ML)	.....0	.....0	.....48,611		.....81,140	.....81,140	.....(7,009)	.....0	.....0	.....14,045	.....100/88.....
SWP: CPI INDEX (1ML) 05/15/38...	Liability.....	N/A.....	F.....	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573.....	05/13/2008	05/15/2038	.....0	.....2,000,000	CPI INDEX (1ML)	.....0	.....0	.....47,979		.....589,524	.....589,524	.....65,064	.....0	.....0	.....46,242	.....100/88.....
SWP: CPI INDEX (3ML) 07/25/18...	Liability.....	N/A.....	F.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYL02.....	07/23/2008	07/25/2018	.....0	.....9,200,000	CPI INDEX (3ML)	.....0	.....0	.....169,756		.....333,272	.....333,272	.....(12,012)	.....0	.....0	.....57,535	.....100/100.....
SWP: CPI INDEX (1ML) 01/15/17...	Liability.....	N/A.....	F.....	MERRILL LYNCH CAP SV	GDWTXX03601TB7DW3U69.....	09/17/2008	01/15/2017	.....0	.....2,500,000	CPI INDEX (1ML)	.....19,602	.....0	.....44,938		.....2,302	.....2,302	.....(35,949)	.....0	.....0	.....2,534	.....100/81.....
SWP: CPI INDEX (1ML) 02/15/18...	Liability.....	N/A.....	F.....	MERRILL LYNCH CAP SV	GDWTXX03601TB7DW3U69.....	09/17/2008	02/15/2018	.....0	.....3,500,000	CPI INDEX (1ML)	.....23,927	.....0	.....66,000		.....93,216	.....93,216	.....(13,844)	.....0	.....0	.....18,570	.....97/98.....

E18.13

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SWP: CPI INDEX (1ML) 05/15/17...	Liability.....	N/A.....	F.....	BARCLAYS BANK PLC	09/24/2008	05/15/2017	.....0	4,500,000	CPI INDEX (1ML)	.....0	.....0	95,218	45,585		45,585	(60,912)	.....0	.....0	.....0	13,684		97/96.....
TRSWP: 3ML(EAFE IDX) 09/01/17.	VAGLB Hedge - GMWB Derivatives	N/A.....	E.....	GOLDMAN SACHS INTL	09/01/2016	09/01/2017	.....0	25,377,138	3ML(EAFE IDX)	.....0	.....0	.....0	(828,919)		(828,919)	(828,919)	.....0	.....0	.....0	103,744		4.....
MAR17 RTY @1365.406.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	GOLDMAN SACHS INTL	12/15/2016	03/17/2017	.....0	77,828,142	0.0000%(1365.4060%)	.....0	.....0	.....0	432,931		432,931	432,931	.....0	.....0	.....0	177,569		3.....
MAR17 SPX@2257.047.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	GOLDMAN SACHS INTL	12/15/2016	03/17/2017	.....0	338,557,050	0.0000%(2257.0470%)	.....0	.....0	.....0	3,040,263		3,040,263	3,040,263	.....0	.....0	.....0	772,436		3.....
0949999. Total-Swaps-Hedging Other-Total Return.....										43,529	.....0	1,120,136	36,395,692	XXX	36,395,692	10,170,877	.....0	.....0	.....0	1,432,226	XXX	XXX
Swaps - Hedging Other - Other																						
SWP: GMWB (0.25%) 06/30/57.....	VAGLB Hedge - GMWB Derivatives	N/A.....	E.....	JP MORGAN CHASE BANK	07/02/2007	06/30/2057	.....0	1,297,608,827	GMWB (0.25%)	.....0	.....0	(3,424,292)	28,021,953		28,021,953	(8,146,909)	.....0	.....0	.....0	41,301,529		4.....
SWP: GMWB (0.52%) 06/30/57.....	VAGLB Hedge - GMWB Derivatives	N/A.....	E.....	JP MORGAN CHASE BANK	04/17/2008	06/30/2057	.....0	1,297,608,827	GMWB (0.52%)	.....0	.....0	(7,051,605)	13,608,608		13,608,608	(5,834,735)	.....0	.....0	.....0	41,301,529		4.....
SWP: DIVIDEND SWAP 01/05/18.....	VAGLB Hedge - GMWB Derivatives	N/A.....	E.....	BNP PARIBAS SA	01/20/2012	01/05/2018	.....0	3,690,000	0.00%(0.00%)	.....0	.....0	.....0	(1,118,867)		(1,118,867)	(266,380)	.....0	.....0	.....0	18,576		4.....
SWP: DIVIDEND SWAP 01/04/19.....	VAGLB Hedge - GMWB Derivatives	N/A.....	E.....	BNP PARIBAS SA	01/20/2012	01/04/2019	.....0	1,930,000	0.00%(0.00%)	.....0	.....0	.....0	(583,741)		(583,741)	(231,812)	.....0	.....0	.....0	13,685		4.....
SWP: SPX VARIANCE SWP 12/20/19	VAGLB Hedge - GMWB Derivatives	N/A.....	E.....	HSBC BANK USA	04/16/2012	12/20/2019	.....0	500,000	SPX(0.00%)	.....0	.....0	.....0	(5,325,354)		(5,325,354)	(766,871)	.....0	.....0	.....0	4,308		4.....
TRSWP: 3ML(IBOXX) 03/20/17.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	CITIBANK, N.A.	09/13/2016	03/20/2017	.....0	50,000,000	3ML(IBOXX)	.....0	.....0	77,233	(1,394,373)		(1,394,373)	(1,471,606)	.....0	.....0	.....0	116,307		3.....
0959999. Total-Swaps-Hedging Other-Other.....										77,233	(10,475,897)	33,208,226	33,208,226	XXX	33,208,226	(16,718,313)	.....0	.....0	.....0	82,755,934	XXX	XXX
0969999. Total-Swaps-Hedging Other.....										5,090,618	(2,572,531)	(42,020,580)	(354,614,252)	XXX	(354,614,252)	10,764,415	26,044	411,335	.....0	487,280,815	XXX	XXX
Swaps - Replications - Credit Default																						
CDS: CMBX.NA.A.9 REC 2.00%....	12574#GD3 - BOND WITH CREDIT DEFAULT SWAP		B.....	CREDIT SUISSE FB INT	06/24/2016	09/17/2058	.....0	5,000,000	2.00%(CREDIT EVENT)	.....0	.....0	(672,225)	60,278		(664,088)	(281,500)	.....0	.....0	.....0	8,137		
CDS: JP MORGAN CHASE (JPM) REC 1.00%	46625HJ#8 - BOND WITH CREDIT DEFAULT SWAP		B.....	CITIBANK, N.A.	09/20/2016	12/20/2021	.....0	6,375,000	1.00%(CREDIT EVENT)	.....0	.....0	131,196	17,885		124,251	110,564	.....0	.....0	.....0	(6,945)		
CDS: JP MORGAN CHASE (JPM) REC 1.00%	46625HK*0 - BOND WITH CREDIT DEFAULT SWAP		B.....	CREDIT SUISSE FB INT	09/20/2016	12/20/2021	.....0	2,125,000	1.00%(CREDIT EVENT)	.....0	.....0	42,645	5,962		40,388	36,855	.....0	.....0	.....0	(2,258)		
CDS: BANK OF AMERICA CORP (BAC) REC 1.00%	06051GF#1 - BOND WITH CREDIT DEFAULT SWAP		B.....	GOLDMAN SACHS BANK U	09/20/2016	12/20/2021	.....0	7,500,000	1.00%(CREDIT EVENT)	.....0	.....0	82,044	21,042		77,701	85,879	.....0	.....0	.....0	(4,343)		
CDS: MORGAN STANLEY (MS) REC 1.00%	61747YG*0 - BOND WITH CREDIT DEFAULT SWAP		B.....	GOLDMAN SACHS BANK U	09/20/2016	12/20/2021	.....0	4,000,000	1.00%(CREDIT EVENT)	.....0	.....0	19,726	11,222		18,681	25,651	.....0	.....0	.....0	(1,044)		
CDS: MALAYSIA FEDERATION (MALAYS) REC 1.00%	70687WN@7 - BOND WITH CREDIT DEFAULT SWAP		B.....	BARCLAYS BANK PLC	09/21/2016	12/20/2021	.....0	1,800,000	1.00%(CREDIT EVENT)	.....0	.....0	(26,310)	5,050		(24,930)	(32,391)	.....0	.....0	.....0	1,380		
CDS: MALAYSIA FEDERATION (MALAYS) REC 1.00%	70687WN#5 - BOND WITH CREDIT DEFAULT SWAP		B.....	JP MORGAN CHASE BANK	09/21/2016	12/20/2021	.....0	4,400,000	1.00%(CREDIT EVENT)	.....0	.....0	(60,077)	12,344		(56,927)	(79,177)	.....0	.....0	.....0	3,150		
CME: CDX.NA.IG.27.V1 REC 1.00%	12518*KM1 - BOND WITH CREDIT DEFAULT SWAP		B.....	CME.....	09/20/2016	12/20/2021	.....0	199,530,000	1.00%(CREDIT EVENT)	.....0	1,969,518	559,793	1,865,256		3,015,232	.....0	.....0	.....0	.....0	(104,262)		
0989999. Total-Swaps-Replications-Credit Default.....										1,486,518	693,576	1,380,332	1,380,332	XXX	2,881,114	.....0	.....0	.....0	.....0	(106,186)		
1029999. Total-Swaps-Replications.....										1,486,518	693,576	1,380,332	1,380,332	XXX	2,881,114	.....0	.....0	.....0	.....0	(106,186)		
1159999. Total-Swaps-Interest Rate.....										.....0	.....0	(23,391,636)	(421,075,031)	XXX	(415,214,035)	17,533,408	.....0	.....0	.....0	66,029,435	XXX	XXX
1169999. Total-Swaps-Credit Default.....										5,047,089	(1,152,746)	(881,882)	(1,778,350)	XXX	(277,569)	(221,557)	.....0	.....0	.....0	583,092,363	XXX	XXX
1179999. Total-Swaps-Foreign Exchange.....										.....0	(10,500)	698,421	(3,220,726)	XXX	(16,386,938)	1,616,918	.....0	.....0	.....0	1,824,187	XXX	XXX
1189999. Total-Swaps-Total Return.....										43,529	.....0	1,120,136	36,395,692	XXX	36,895,979	10,170,877	.....0	.....0	.....0	1,527,525	XXX	XXX

E18.14

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
1199999. Total-Swaps-Other.....										0	77,233	(10,475,897)	33,208,226	XXX	33,208,226	(16,718,313)	0	0	0	82,755,934	XXX	XXX
1209999. Total-Swaps.....										5,090,618	(1,086,013)	(32,930,859)	(356,470,189)	XXX	(361,774,336)	10,764,415	1,616,918	305,150	0	735,229,445	XXX	XXX
Forwards - Hedging Other																						
BUY USD FOR JPY AT 0.0098.....	Bond Portfolio.....	D PART 1	D.....	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.....	10/04/2016.	01/06/2017.	0	58,574,775	USD(JPY).....	0	0	0	7,244,713		7,244,713	0	7,244,713	0	0	37,550		6.....
12229999. Total-Forwards-Hedging Other.....										0	0	0	7,244,713	XXX	7,244,713	0	7,244,713	0	0	37,550	XXX	XXX
1269999. Total-Forwards.....										0	0	0	7,244,713	XXX	7,244,713	0	7,244,713	0	0	37,550	XXX	XXX
1399999. Total-Hedging Effective.....										0	8,396,146		(3,236,270)	XXX	(10,041,198)	0	1,590,875	0	0	17,218,630	XXX	XXX
1409999. Total-Hedging Other.....										19,738,918	13,411,844	(42,020,580)	(326,819,084)	XXX	(326,819,084)	5,484,533	7,270,756	411,335	0	487,318,365	XXX	XXX
1419999. Total-Replication.....										0	1,486,518	693,576	1,380,332	XXX	2,881,114	0	0	(106,186)	0	230,730,000	XXX	XXX
1449999. TOTAL.....										19,738,918	14,898,362	(32,930,859)	(328,675,022)	XXX	(333,979,169)	5,484,533	8,861,631	305,150	0	735,266,995	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
A	INTEREST
B	CREDIT
C	DURATION
D	CURRENCY
E	EQUITY INDEX
F	CPI

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
1	This derivative is part of an offsetting relationship in which an open hedge was effectively terminated as a result of the Company entering into a new derivative with offsetting terms.
3	This derivative is part of the Company's macro program, which hedges against the statutory tail scenario risk arising from guaranteed minimum death benefit ("GMDB") and guaranteed minimum withdrawal benefit ("GMWB") liabilities on the Company's statutory surplus. For the twelve months ended December 31, 2016, the hedge has been effective at achieving the enterprise economic objective.
4	This derivative is part of the Company's variable annuity guaranteed minimum withdrawal benefit ("GMWB") rider hedge program. The objective of the hedge is to ensure that certain risk exposures related to the GMWB rider liability are contained within specified ranges. For the twelve months ended December 31, 2016, the hedge has been effective at achieving its objective.
6	This derivative is intended to manage the foreign exchange risk associated with foreign currency denominated assets. For the twelve months ended December 31, 2016, the hedge has been effective at achieving its objective.

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Options - Hedging Other - Call Options and Warrants																									
VIX CALL @ 25 08/17/16.....	OFFSET.....	OFFSET	E.....	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K52	03/02/2016	08/17/2016	08/17/2016	EXPIRATION	0	12,082,728	25,000	0	2,715,888	0	0	2,715,888		0	0	0	(2,715,888)	0	0	1
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....													0	2,715,888	0	0	2,715,888	XXX	0	0	0	(2,715,888)	0	0	XXX
Purchased Options - Hedging Other - Put Options																									
S&P IDX PUT @ 1900 01/15/16.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	DEUTSCHE BANK, AG	7LTFWZYCNCSX8D621K86	02/17/2015	01/15/2016	01/15/2016	EXERCISE	0	141,021,750	1,900,000	5,752,500	0	2,496,000	0	5,752,500		5,602,432	0	0	(3,256,500)	0	0	3
S&P IDX PUT @ 1775 04/15/16.....	OFFSET.....	OFFSET	E.....	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K52	01/21/2016	04/15/2016	03/02/2016	SALE.....	0	268,170,750	1,775,000	0	6,750,000	1,082,363	0	6,750,000		0	0	0	(5,667,638)	0	0	1
S&P IDX PUT @ 1775 07/15/16.....	OFFSET.....	OFFSET	E.....	CREDIT SUISSE FB INT	E58DKGMJYYJLN8C386	01/29/2016	07/15/2016	07/15/2016	EXERCISE	0	268,674,018	1,775,000	0	7,465,860	0	0	7,465,860		0	0	0	(7,465,860)	0	0	1
0099999. Total-Purchased Options-Hedging Other-Put Options.....													5,752,500	14,215,860	3,578,363	0	19,968,360	XXX	5,602,432	0	0	(16,389,998)	0	0	XXX
0149999. Total-Purchased Options-Hedging Other.....													5,752,500	16,931,748	3,578,363	0	22,684,248	XXX	5,602,432	0	0	(19,105,886)	0	0	XXX
0369999. Total-Purchased Options-Call Options and Warrants.....													0	2,715,888	0	0	2,715,888	XXX	0	0	0	(2,715,888)	0	0	XXX
0379999. Total-Purchased Options-Put Options.....													5,752,500	14,215,860	3,578,363	0	19,968,360	XXX	5,602,432	0	0	(16,389,998)	0	0	XXX
0429999. Total-Purchased Options.....													5,752,500	16,931,748	3,578,363	0	22,684,248	XXX	5,602,432	0	0	(19,105,886)	0	0	XXX
Written Options - Hedging Other - Call Options and Warrants																									
VIX CALL @ 30 08/17/16.....	OFFSET.....	OFFSET	E.....	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K52	03/02/2016	08/17/2016	08/17/2016	EXERCISE	0	12,082,728	30,000	0	(1,754,424)	0	0	(1,754,424)		0	0	0	1,754,424	0	0	1
0509999. Total-Written Options-Hedging Other-Call Options and Warrants.....													0	(1,754,424)	0	0	(1,754,424)	XXX	0	0	0	1,754,424	0	0	XXX
Written Options - Hedging Other - Put Options																									
S&P IDX PUT @ 1400 04/15/16.....	OFFSET.....	OFFSET	E.....	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K52	01/21/2016	04/15/2016	03/02/2016	SALE.....	0	268,170,750	1,400,000	0	(1,020,114)	(98,888)	0	(1,020,114)		0	0	0	921,227	0	0	1
S&P IDX PUT @ 1400 07/15/16.....	OFFSET.....	OFFSET	E.....	CREDIT SUISSE FB INT	E58DKGMJYYJLN8C386	01/29/2016	07/15/2016	07/15/2016	EXERCISE	0	268,674,018	1,400,000	0	(1,592,104)	0	0	(1,592,104)		0	0	0	1,592,104	0	0	1
0519999. Total-Written Options-Hedging Other-Put Options.....													0	(2,612,218)	(98,888)	0	(2,612,218)	XXX	0	0	0	2,513,330	0	0	XXX
0569999. Total-Written Options-Hedging Other.....													0	(4,366,642)	(98,888)	0	(4,366,642)	XXX	0	0	0	4,267,754	0	0	XXX
0789999. Total-Written Options-Call Options and Warrants.....													0	(1,754,424)	0	0	(1,754,424)	XXX	0	0	0	1,754,424	0	0	XXX
0799999. Total-Written Options-Put Options.....													0	(2,612,218)	(98,888)	0	(2,612,218)	XXX	0	0	0	2,513,330	0	0	XXX
0849999. Total-Written Options.....													0	(4,366,642)	(98,888)	0	(4,366,642)	XXX	0	0	0	4,267,754	0	0	XXX
Swaps - Hedging Effective - Interest Rate																									
SWP: 2.79% (3ML) 12/16/18.....	Bond Portfolio.....	D PART 1	A.....	JP MORGAN CHASE BANK	7H6GLXDRUGQF57RNE	12/12/2008	12/16/2018	12/20/2016	SALE.....	0	230,000,000	2.79% (3ML)	0	0	5,845,440	4,702,843	0	0	0	0	0	5,845,440	0	0	99/91
SWP: 2.32% (3ML) 03/16/22.....	Bond Portfolio.....	D PART 1	A.....	CME.....	LCZ7XYGSLJUHFXXNXD8	03/14/2012	03/16/2022	12/20/2016	SALE.....	0	200,000,000	2.32% (3ML)	0	0	2,017,856	3,175,181	0	0	0	0	0	2,017,856	0	0	100/100
SWP: 2.31% (1ML) 03/20/22.....	Bond Portfolio.....	D PART 1	A.....	CME.....	LCZ7XYGSLJUHFXXNXD8	03/16/2012	03/20/2022	12/20/2016	SALE.....	0	380,000,000	2.31% (1ML)	0	0	6,093,673	6,759,644	0	0	0	0	0	6,093,673	0	0	100/99
SWP: FWD 2.47% (3ML) 11/22/46.....	Bond Purchase.....	N/A.....	A.....	CME.....	LCZ7XYGSLJUHFXXNXD8	11/14/2016	11/22/2046	11/17/2016	SALE.....	0	16,000,000	2.47% (3ML)	0	0	32,040	0	0	0	0	0	0	32,040	0	0	100/100
SWP: FWD 2.47% (3ML) 11/22/46.....	Bond Purchase.....	N/A.....	A.....	CME.....	LCZ7XYGSLJUHFXXNXD8	11/14/2016	11/22/2046	11/16/2016	SALE.....	0	7,000,000	2.47% (3ML)	0	0	117,447	0	0	0	0	0	0	117,447	0	0	100/100
SWP: FWD 2.47% (3ML) 11/22/46.....	Bond Purchase.....	N/A.....	A.....	CME.....	LCZ7XYGSLJUHFXXNXD8	11/14/2016	11/22/2046	11/15/2016	SALE.....	0	7,000,000	2.47% (3ML)	0	0	42,535	0	0	0	0	0	0	42,535	0	0	100/100
SWP: FWD 2.49% (3ML) 11/22/46.....	Bond Purchase.....	N/A.....	A.....	CME.....	LCZ7XYGSLJUHFXXNXD8	11/14/2016	11/22/2046	11/15/2016	SALE.....	0	10,000,000	2.49% (3ML)	0	0	81,193	0	0	0	0	0	0	81,193	0	0	100/100
SWP: FWD 2.45% (3ML) 06/22/39.....	Bond Purchase.....	N/A.....	A.....	CME.....	LCZ7XYGSLJUHFXXNXD8	11/14/2016	06/22/2039	11/17/2016	SALE.....	0	6,500,000	2.45% (3ML)	0	0	9,837	0	0	0	0	0	0	9,837	0	0	100/100
SWP: FWD 2.44% (3ML) 11/22/36.....	Bond Purchase.....	N/A.....	A.....	CME.....	LCZ7XYGSLJUHFXXNXD8	11/14/2016	11/22/2036	11/18/2016	SALE.....	0	6,000,000	2.44% (3ML)	0	0	(27,655)	0	0	0	0	0	0	(27,655)	0	0	100/100
SWP: FWD 2.44% (3ML) 11/22/36.....	Bond Purchase.....	N/A.....	A.....	CME.....	LCZ7XYGSLJUHFXXNXD8	11/14/2016	11/22/2036	11/17/2016	SALE.....	0	4,000,000	2.44% (3ML)	0	0	6,833	0	0	0	0	0	0	6,833	0	0	100/100
SWP: FWD 2.44% (3ML) 11/22/36.....	Bond Purchase.....	N/A.....	A.....	CME.....	LCZ7XYGSLJUHFXXNXD8	11/14/2016	11/22/2036	11/16/2016	SALE.....	0	6,000,000	2.44% (3ML)	0	0	80,550	0	0	0	0	0	0	80,550	0	0	100/100

E19

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)	
0859999	Total-Swaps-Hedging Effective-Interest Rate												0	0	14,299,748	14,637,668	0	XX	0	0	0	14,299,748	0	0	XXX	
0909999	Total-Swaps-Hedging Effective												0	0	14,299,748	14,637,668	0	XX	0	0	0	14,299,748	0	0	XXX	
Swaps - Hedging Other - Interest Rate																										
E19.1	SWP: 3ML(5.54%) 06/13/16	OFFSET	C	UNION BANK OF SWITZE	BFM8T61CT2L1QCCEMIK50	06/09/2006	06/13/2016	06/13/2016	MATURIT Y	0	122,000,000	3ML(5.54%)	0	0	0	(2,723,359)	0		2,687,401	0	0	0	0	0	1	
	SWP: 1ML(5.04%) 11/15/16	OFFSET	A	JP MORGAN CHASE BANK	7H6GLXDRUGQF57RNE	12/13/2006	11/15/2016	11/15/2016	MATURIT Y	0	100,000,000	1ML(5.04%)	0	0	0	(3,992,198)	0		389,841	0	3,424,808	0	0	0	1	
	SWP: 1ML(5.05%) 12/15/16	OFFSET	A	UNION BANK OF SWITZE	BFM8T61CT2L1QCCEMIK50	12/13/2006	12/15/2016	12/15/2016	MATURIT Y	0	100,000,000	1ML(5.05%)	0	0	0	(4,369,076)	0		735,041	0	3,420,783	0	0	0	1	
	SWP: 1ML(5.13%) 07/15/16	OFFSET	A	MERRILL LYNCH CAP SV	GDWTTX036O1TB7DW3U	01/05/2007	07/15/2016	07/15/2016	MATURIT Y	0	65,100,000	1ML(5.13%)	0	0	0	(1,647,763)	0		(1,051,402)	0	2,655,451	0	0	0	1	
	SWP: 3ML(5.28%) 06/15/16	OFFSET	A	MERRILL LYNCH CAP SV	GDWTTX036O1TB7DW3U	01/24/2007	06/15/2016	06/15/2016	MATURIT Y	0	18,000,000	3ML(5.28%)	0	0	0	(385,187)	0		(2,042,647)	0	2,422,484	0	0	0	1	
	SWP: 3ML(5.32%) 06/15/16	OFFSET	A	UNION BANK OF SWITZE	BFM8T61CT2L1QCCEMIK50	01/25/2007	06/15/2016	06/15/2016	MATURIT Y	0	20,000,000	3ML(5.32%)	0	0	0	(431,265)	0		(2,312,654)	0	2,737,969	0	0	0	1	
	SWP: 3ML(5.38%) 06/01/16	OFFSET	A	MERRILL LYNCH CAP SV	GDWTTX036O1TB7DW3U	01/26/2007	06/01/2016	06/01/2016	MATURIT Y	0	20,000,000	3ML(5.38%)	0	0	0	(402,066)	0		(2,420,765)	0	2,818,445	0	0	0	1	
	SWP: 1ML(5.78%) 06/10/17	OFFSET	A	JP MORGAN CHASE BANK	7H6GLXDRUGQF57RNE	06/21/2007	06/10/2017	10/19/2016	SALE	0	50,000,000	1ML(5.78%)	0	0	(1,641,072)	(2,141,566)	0		(815,059)	0	4,369,562	(1,641,072)	0	0	1	
	SWP: 4.91%(3ML) 06/06/21	OFFSET	C	MORGAN STANLEY CAP	I7331LVCZKQX5T7XV54	07/30/2008	06/06/2021	12/20/2016	SALE	0	27,750,000	4.91%(3ML)	0	0	3,446,115	1,142,400	0		(4,563,599)	0	0	3,446,115	0	0	1	
	SWP: 1ML(3.94%) 12/10/16	OFFSET	A	DEUTSCHE BANK, AG	7LTFWFZYICNSX8D621K86	09/15/2008	12/10/2016	12/10/2016	MATURIT Y	0	100,000,000	1ML(3.94%)	0	0	0	(3,281,177)	0		3,077,185	0	0	0	0	0	1	
	SWP: 1ML(3.94%) 12/10/16	OFFSET	A	DEUTSCHE BANK, AG	7LTFWFZYICNSX8D621K86	09/15/2008	12/10/2016	12/10/2016	MATURIT Y	0	100,000,000	1ML(3.94%)	0	0	0	(3,281,177)	0		3,077,185	0	0	0	0	0	1	
	SWP: 1ML(3.92%) 09/15/16	OFFSET	A	DEUTSCHE BANK, AG	7LTFWFZYICNSX8D621K86	09/15/2008	09/15/2016	09/15/2016	MATURIT Y	0	100,000,000	1ML(3.92%)	0	0	0	(2,446,824)	0		2,332,573	0	0	0	0	0	1	
	SWP: 1ML(3.93%) 11/15/16	OFFSET	A	DEUTSCHE BANK, AG	7LTFWFZYICNSX8D621K86	09/15/2008	11/15/2016	11/15/2016	MATURIT Y	0	73,116,000	1ML(3.93%)	0	0	0	(2,210,413)	0		2,083,254	0	0	0	0	0	1	
	SWP: 1ML(3.93%) 10/15/16	OFFSET	A	DEUTSCHE BANK, AG	7LTFWFZYICNSX8D621K86	09/15/2008	10/15/2016	10/15/2016	MATURIT Y	0	50,000,000	1ML(3.93%)	0	0	0	(1,378,194)	0		1,306,216	0	0	0	0	0	1	
	SWP: 3ML(3.75%) 03/15/16	OFFSET	A	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU0	09/16/2008	03/15/2016	03/15/2016	MATURIT Y	0	20,000,000	3ML(3.75%)	0	0	0	(133,118)	0		(601,774)	0	734,631	0	0	0	1	
	SWP: FCN10YY(1ML) 03/15/16	VARIOUS	D PART 1	MERRILL LYNCH CAP SV	GDWTTX036O1TB7DW3U	09/18/2008	03/15/2016	03/15/2016	MATURIT Y	0	10,000,000	FCN10YY(1 ML)	415,000	0	0	34,506	415,000		373,824	0	0	(415,000)	0	0	100/98	
	SWP: 3.12%(3ML) 06/15/16	OFFSET	A	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	05/22/2009	06/15/2016	06/15/2016	MATURIT Y	0	18,000,000	3.12%(3ML)	0	0	0	207,944	0		(202,990)	0	0	0	0	0	1	
	SWP: 3.12%(3ML) 06/15/16	OFFSET	A	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	05/22/2009	06/15/2016	06/15/2016	MATURIT Y	0	20,000,000	3.12%(3ML)	0	0	0	231,049	0		(225,545)	0	0	0	0	0	1	
	SWP: 3.12%(3ML) 06/01/16	OFFSET	A	CME	LCZ7XYGSLJUHFXNXND8	05/22/2009	06/01/2016	06/01/2016	MATURIT Y	0	20,000,000	3.12%(3ML)	0	0	0	213,941	0		(209,212)	0	0	0	0	0	1	
	SWP: 3.12%(3ML) 03/15/16	OFFSET	A	DEUTSCHE BANK, AG	7LTFWFZYICNSX8D621K86	07/09/2009	03/15/2016	03/15/2016	MATURIT Y	0	20,000,000	3.12%(3ML)	0	0	0	107,053	0		(106,840)	0	0	0	0	0	1	
	SWP: 3.00%(1ML) 11/15/16	OFFSET	A	UNION BANK OF SWITZE	BFM8T61CT2L1QCCEMIK50	04/30/2010	11/15/2016	11/15/2016	MATURIT Y	0	73,116,000	3.00%(1ML)	0	0	0	1,615,726	0		(1,490,797)	0	0	0	0	0	1	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

E19.2

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
SWP: 3.82%(3ML) 06/16/21.....	OFFSET.....	OFFSET	C.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU0	05/03/2010.	06/16/2021.	12/20/2016.	SALE.....	.....0	.46,500,000	3.82%(3ML)	.....0	.....0	....3,661,935	....1,418,902	.....0		..(4,994,185)	.....0	.....0	...3,661,935	.....0	.....0	1.....
SWP: 3.00%(1ML) 10/15/16.....	OFFSET.....	OFFSET	A.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	05/03/2010.	10/15/2016.	10/15/2016.	MATURIT Y	.....0	.50,000,000	3.00%(1ML)	.....0	.....0	.....0	....1,008,777	.....0		....(938,088)	.....0	.....0	.....0	.....0	.....0	1.....
SWP: 3.82%(3ML) 06/08/21.....	OFFSET.....	OFFSET	C.....	UNION BANK OF SWITZE	BFM8T61CT2L1QCCEMIK50	05/03/2010.	06/08/2021.	12/20/2016.	SALE.....	.....0	.28,000,000	3.82%(3ML)	.....0	.....0	....2,183,758	....856,327	.....0		..(3,005,299)	.....0	.....0	...2,183,758	.....0	.....0	1.....
SWP: 3.00%(1ML) 10/15/16.....	OFFSET.....	OFFSET	A.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE	05/03/2010.	10/15/2016.	10/15/2016.	MATURIT Y	.....0	.50,000,000	3.00%(1ML)	.....0	.....0	.....0	....1,010,565	.....0		....(939,869)	.....0	.....0	.....0	.....0	.....0	1.....
SWP: 2.85%(3ML) 11/15/41.....	OFFSET.....	OFFSET	A.....	HSBC BANK USA	1E8VN30JCEQU1H4R804	11/10/2011.	11/15/2041.	12/20/2016.	SALE.....	.....0	100,000,000	2.85%(3ML)	.....0	.....0	....2,725,166	....2,117,860	.....0		..(5,255,306)	.....0	.....0	...2,725,166	.....0	.....0	1.....
SWP: 2.71%(1ML) 09/13/46.....	OFFSET.....	OFFSET	A.....	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	11/18/2011.	09/13/2046.	12/20/2016.	SALE.....	.....0	.50,000,000	2.71%(1ML)	.....0	.....0	....1,120,875	....1,087,854	.....0		..(3,040,173)	.....0	.....0	...1,120,875	.....0	.....0	1.....
SWP: 1.23%(3ML) 06/13/16.....	OFFSET.....	OFFSET	C.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE	11/17/2011.	06/13/2016.	06/13/2016.	MATURIT Y	.....0	122,000,000	1.23%(3ML)	.....0	.....0	.....0	....355,522	.....0		....(324,801)	.....0	.....0	.....0	.....0	.....0	1.....
SWP: 1.12%(1ML) 07/15/16.....	OFFSET.....	OFFSET	A.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE	11/17/2011.	07/15/2016.	07/15/2016.	MATURIT Y	.....0	.65,100,000	1.12%(1ML)	.....0	.....0	.....0	....242,918	.....0		....(202,704)	.....0	.....0	.....0	.....0	.....0	1.....
SWP: 1.23%(1ML) 12/15/16.....	OFFSET.....	OFFSET	A.....	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	11/17/2011.	12/15/2016.	12/15/2016.	MATURIT Y	.....0	100,000,000	1.23%(1ML)	.....0	.....0	.....0	....718,853	.....0		....(520,370)	.....0	.....0	.....0	.....0	.....0	1.....
SWP: 1.24%(1ML) 12/10/16.....	OFFSET.....	OFFSET	A.....	BANK OF AMERICA, NA	B4TYDEB6KMO031MB2	11/18/2011.	12/10/2016.	12/10/2016.	MATURIT Y	.....0	100,000,000	1.24%(1ML)	.....0	.....0	.....0	....728,413	.....0		....(534,716)	.....0	.....0	.....0	.....0	.....0	1.....
SWP: 1.23%(1ML) 12/10/16.....	OFFSET.....	OFFSET	A.....	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	11/18/2011.	12/10/2016.	12/10/2016.	MATURIT Y	.....0	100,000,000	1.23%(1ML)	.....0	.....0	.....0	....716,573	.....0		....(522,924)	.....0	.....0	.....0	.....0	.....0	1.....
SWP: 1.22%(1ML) 11/15/16.....	OFFSET.....	OFFSET	A.....	UNION BANK OF SWITZE	BFM8T61CT2L1QCCEMIK50	11/18/2011.	11/15/2016.	11/15/2016.	MATURIT Y	.....0	100,000,000	1.22%(1ML)	.....0	.....0	.....0	....657,257	.....0		....(492,216)	.....0	.....0	.....0	.....0	.....0	1.....
SWP: 1.17%(1ML) 09/15/16.....	OFFSET.....	OFFSET	A.....	ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S0	11/21/2011.	09/15/2016.	09/15/2016.	MATURIT Y	.....0	100,000,000	1.17%(1ML)	.....0	.....0	.....0	....509,192	.....0		....(401,043)	.....0	.....0	.....0	.....0	.....0	1.....
SWP: 1.59%(3ML) 02/16/26.....	Bond Portfolio.....	D PART 1	C.....	CME.....	LC27XYGSLJUHFXNXND8	02/12/2016.	02/16/2026.	04/05/2016.	SALE.....	.....0	.34,129,000	1.59%(3ML)	.....0	.....0	....(9,111)	....46,491	.....0		.....0	.....0	.....0	....(9,111)	.....0	.....0	2.....
SWP: 1.59%(3ML) 02/16/26.....	Bond Portfolio.....	D PART 1	C.....	CME.....	LC27XYGSLJUHFXNXND8	02/12/2016.	02/16/2026.	04/05/2016.	SALE.....	.....0	.28,439,000	1.59%(3ML)	.....0	.....0	....(7,592)	....38,740	.....0		.....0	.....0	.....0	....(7,592)	.....0	.....0	2.....
SWP: 1.60%(3ML) 02/16/26.....	Bond Portfolio.....	D PART 1	C.....	CME.....	LC27XYGSLJUHFXNXND8	02/12/2016.	02/16/2026.	04/05/2016.	SALE.....	.....0	.28,435,000	1.60%(3ML)	.....0	.....0	....(4,513)	....38,834	.....0		.....0	.....0	.....0	....(4,513)	.....0	.....0	2.....
SWP: 1.60%(3ML) 02/16/26.....	Bond Portfolio.....	D PART 1	C.....	CME.....	LC27XYGSLJUHFXNXND8	02/12/2016.	02/16/2026.	04/05/2016.	SALE.....	.....0	.28,435,000	1.60%(3ML)	.....0	.....0	....4,743	....38,893	.....0		.....0	.....0	.....0	....4,743	.....0	.....0	2.....
SWP: 1.60%(3ML) 02/16/26.....	Bond Portfolio.....	D PART 1	C.....	CME.....	LC27XYGSLJUHFXNXND8	02/12/2016.	02/16/2026.	04/05/2016.	SALE.....	.....0	.64,562,000	1.60%(3ML)	.....0	.....0	....(32,858)	....88,351	.....0		.....0	.....0	.....0	....(32,858)	.....0	.....0	2.....
SWP: 1.81%(3ML) 03/16/26.....	Bond Portfolio.....	D PART 1	C.....	CME.....	LC27XYGSLJUHFXNXND8	03/14/2016.	03/16/2026.	05/16/2016.	SALE.....	.....0	.45,290,000	1.81%(3ML)	.....0	.....0	....786,397	....89,094	.....0		.....0	.....0	.....0	....786,397	.....0	.....0	2.....
SWP: 1.80%(3ML) 03/16/26.....	Bond Portfolio.....	D PART 1	C.....	CME.....	LC27XYGSLJUHFXNXND8	03/14/2016.	03/16/2026.	05/16/2016.	SALE.....	.....0	.46,710,000	1.80%(3ML)	.....0	.....0	....807,896	....91,611	.....0		.....0	.....0	.....0	....807,896	.....0	.....0	2.....
SWP: 1.85%(3ML) 03/18/26.....	Bond Portfolio.....	D PART 1	C.....	CME.....	LC27XYGSLJUHFXNXND8	03/16/2016.	03/18/2026.	03/23/2016.	SALE.....	.....0	.26,795,000	1.85%(3ML)	.....0	.....0	....223,345	....5,437	.....0		.....0	.....0	.....0	....223,345	.....0	.....0	2.....
SWP: 1.85%(3ML) 03/18/26.....	Bond Portfolio.....	D PART 1	C.....	CME.....	LC27XYGSLJUHFXNXND8	03/16/2016.	03/18/2026.	03/23/2016.	SALE.....	.....0	.28,205,000	1.85%(3ML)	.....0	.....0	....235,098	....5,723	.....0		.....0	.....0	.....0	....235,098	.....0	.....0	2.....
SWP: 1.75%(3ML) 04/25/26.....	Bond Portfolio.....	D PART 1	C.....	CME.....	LC27XYGSLJUHFXNXND8	04/21/2016.	04/25/2026.	05/16/2016.	SALE.....	.....0	.42,923,000	1.75%(3ML)	.....0	.....0	....483,450	....29,271	.....0		.....0	.....0	.....0	....483,450	.....0	.....0	2.....
SWP: 1.74%(3ML) 04/25/26.....	Bond Portfolio.....	D PART 1	C.....	CME.....	LC27XYGSLJUHFXNXND8	04/21/2016.	04/25/2026.	05/16/2016.	SALE.....	.....0	.42,922,000	1.74%(3ML)	.....0	.....0	....463,527	....29,152	.....0		.....0	.....0	.....0	....463,527	.....0	.....0	2.....
SWP: 1.75%(3ML) 04/25/26.....	Bond Portfolio.....	D PART 1	C.....	CME.....	LC27XYGSLJUHFXNXND8	04/21/2016.	04/25/2026.	05/16/2016.	SALE.....	.....0	.57,231,000	1.75%(3ML)	.....0	.....0	....637,153	....39,046	.....0		.....0	.....0	.....0	....637,153	.....0	.....0	2.....
SWP: 1.76%(3ML) 04/25/26.....	Bond Portfolio.....	D PART 1	C.....	CME.....	LC27XYGSLJUHFXNXND8	04/21/2016.	04/25/2026.	05/16/2016.	SALE.....	.....0	.42,924,000	1.76%(3ML)	.....0	.....0	....530,716	....29,521	.....0		.....0	.....0	.....0	....530,716	.....0	.....0	2.....
SWP: 1.73%(3ML) 05/20/26.....	Bond Portfolio.....	D PART 1	C.....	CME.....	LC27XYGSLJUHFXNXND8	05/18/2016.	05/20/2026.	06/02/2016.	SALE.....	.....0	.42,842,000	1.73%(3ML)	.....0	.....0	....171,826	....16,314	.....0		.....0	.....0	.....0	....171,826	.....0	.....0	2.....
SWP: 1.73%(3ML) 05/20/26.....	Bond Portfolio.....	D PART 1	C.....	CME.....	LC27XYGSLJUHFXNXND8	05/18/2016.	05/20/2026.	06/02/2016.	SALE.....	.....0	.42,840,000	1.73%(3ML)	.....0	.....0	....139,305	....16,282	.....0		.....0	.....0	.....0	....139,305	.....0	.....0	2.....
SWP: 1.73%(3ML) 05/20/26.....	Bond Portfolio.....	D PART 1	C.....	CME.....	LC27XYGSLJUHFXNXND8	05/18/2016.	05/20/2026.	06/02/2016.	SALE.....	.....0	.28,560,000	1.73%(3ML)	.....0	.....0	....107,912	....10,855	.....0		.....0	.....0	.....0	....107,912	.....0	.....0	2.....
SWP: 1.72%(3ML) 05/20/26.....	Bond Portfolio.....	D PART 1	C.....	CME.....	LC27XYGSLJUHFXNXND8	05/18/2016.	05/20/2026.	06/02/2016.	SALE.....	.....0	.71,402,000	1.72%(3ML)	.....0	.....0	....93,977	....26,700	.....0		.....0	.....0	.....0	....93,977	.....0	.....0	2.....
SWP: 1.72%(3ML) 05/20/26.....	Bond Portfolio.....	D PART 1	C.....	CME.....	LC27XYGSLJUHFXNXND8	05/18/2016.	05/20/2026.	06/02/2016.	SALE.....	.....0	.71,398,000	1.72%(3ML)	.....0	.....0	....201,499	....26,866	.....0		.....0	.....0	.....0	....201,499	.....0	.....0	2.....
SWP: 1.72%(3ML) 05/20/26.....	Bond Portfolio.....	D PART 1	C.....	CME.....	LC27XYGSLJUHFXNXND8	05/18/2016.	05/20/2026.	06/02/2016.	SALE.....	.....0	.....2,000	1.72%(3ML)	.....0	.....0	.....5	....1	.....0		.....0	.....0	.....0	....5	.....0	.....0	2.....

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
SWP: 1.72%(3ML) 05/20/26.....	Bond Portfolio.....	D PART 1	C.....	CME..... LCZ7XYGSLJUHFXNXND8	05/18/2016.	05/20/2026.	06/02/2016.	SALE.....	0	73,111,000	1.72%(3ML).	0	0	185,109	27,510	0		0	0	0	185,109	0	0	2
SWP: 1.72%(3ML) 05/20/26.....	Bond Portfolio.....	D PART 1	C.....	CME..... LCZ7XYGSLJUHFXNXND8	05/18/2016.	05/20/2026.	06/02/2016.	SALE.....	0	42,845,000	1.72%(3ML).	0	0	124,298	16,168	0		0	0	0	124,298	0	0	2
SWP: 3ML(1.31%) 07/11/26.....	Bond Portfolio.....	D PART 1	C.....	CME..... LCZ7XYGSLJUHFXNXND8	07/07/2016.	07/11/2026.	07/08/2016.	SALE.....	0	12,984,000	3ML(1.31%).	0	0	6,732	0	0		0	0	0	6,732	0	0	2
SWP: 3ML(1.31%) 07/11/26.....	Bond Portfolio.....	D PART 1	C.....	CME..... LCZ7XYGSLJUHFXNXND8	07/07/2016.	07/11/2026.	07/08/2016.	SALE.....	0	12,984,000	3ML(1.31%).	0	0	(43,026)	0	0		0	0	0	(43,026)	0	0	2
SWP: 3ML(1.31%) 07/11/26.....	Bond Portfolio.....	D PART 1	C.....	CME..... LCZ7XYGSLJUHFXNXND8	07/07/2016.	07/11/2026.	07/08/2016.	SALE.....	0	22,258,000	3ML(1.31%).	0	0	(83,404)	0	0		0	0	0	(83,404)	0	0	2
SWP: 3ML(1.31%) 07/11/26.....	Bond Portfolio.....	D PART 1	C.....	CME..... LCZ7XYGSLJUHFXNXND8	07/07/2016.	07/11/2026.	07/08/2016.	SALE.....	0	22,258,000	3ML(1.31%).	0	0	23,735	0	0		0	0	0	23,735	0	0	2
SWP: 3ML(1.31%) 07/11/26.....	Bond Portfolio.....	D PART 1	C.....	CME..... LCZ7XYGSLJUHFXNXND8	07/07/2016.	07/11/2026.	07/08/2016.	SALE.....	0	22,258,000	3ML(1.31%).	0	0	(85,945)	0	0		0	0	0	(85,945)	0	0	2
SWP: 3ML(1.31%) 07/11/26.....	Bond Portfolio.....	D PART 1	C.....	CME..... LCZ7XYGSLJUHFXNXND8	07/07/2016.	07/11/2026.	07/08/2016.	SALE.....	0	22,258,000	3ML(1.31%).	0	0	43,893	0	0		0	0	0	43,893	0	0	2
SWP: 1.62%(3ML) 10/25/26.....	Bond Portfolio.....	D PART 1	C.....	CME..... LCZ7XYGSLJUHFXNXND8	10/21/2016.	10/25/2026.	11/09/2016.	SALE.....	0	203,340,000	1.62%(3ML).	0	0	(3,678,742)	57,565	0		0	0	0	(3,678,742)	0	0	2
SWP: 1.61%(3ML) 10/25/26.....	Bond Portfolio.....	D PART 1	C.....	CME..... LCZ7XYGSLJUHFXNXND8	10/21/2016.	10/25/2026.	11/09/2016.	SALE.....	0	208,329,000	1.61%(3ML).	0	0	(4,104,669)	58,587	0		0	0	0	(4,104,669)	0	0	2
SWP: 1.61%(3ML) 10/25/26.....	Bond Portfolio.....	D PART 1	C.....	CME..... LCZ7XYGSLJUHFXNXND8	10/21/2016.	10/25/2026.	11/09/2016.	SALE.....	0	208,331,000	1.61%(3ML).	0	0	(3,812,655)	58,197	0		0	0	0	(3,812,655)	0	0	2
0919999. Total-Swaps-Hedging Other-Interest Rate.....												415,000	0	4,904,878	(12,956,534)	415,000	KXX	(21,152,455)	0	22,584,133	4,489,878	0	0	XXX

Swaps - Hedging Other - Credit Default

E19.3

CDS: EMBARQ CORP (CTL) PAY 1.45%	OFFSET.....	OFFSET	B.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE	12/13/2006.	06/20/2016.	06/20/2016.	MATURIT Y	0	9,714,480			CREDIT EVENT(1.45%)	0	0	0	(67,300)	0	56,291	0	0	0	0	1
CDS: MARRIOTT INTERNL (MAR) PAY 0.59%	OFFSET.....	OFFSET	B.....	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB2	01/24/2007.	06/20/2016.	06/20/2016.	MATURIT Y	0	10,400,000			CREDIT EVENT(0.59%)	0	0	0	(29,316)	0	26,771	0	0	0	0	1
CDS: EMBARQ CORP (CTL) PAY 1.28%	OFFSET.....	OFFSET	B.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE	01/25/2007.	06/20/2016.	06/20/2016.	MATURIT Y	0	12,951,960			CREDIT EVENT(1.28%)	0	0	0	(79,208)	0	64,506	0	0	0	0	1
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	02/20/2008.	02/17/2051.	09/27/2016.	SALE.....	0	1			CREDIT EVENT(0.96%)	0	0	0	0	0	0	0	(0)	0	0	1
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	02/20/2008.	02/17/2051.	08/25/2016.	SALE.....	0	180			CREDIT EVENT(0.96%)	47	0	0	(1)	47	8	0	(47)	0	0	1
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	02/20/2008.	02/17/2051.	01/25/2016.	SALE.....	0	5,933			CREDIT EVENT(0.96%)	1,560	0	0	(2)	1,560	266	0	(1,560)	0	0	1
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	02/20/2008.	02/17/2051.	11/28/2016.	SALE.....	0	9,849			CREDIT EVENT(0.96%)	2,589	0	1	(63)	2,589	441	0	(2,588)	0	0	1
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	02/20/2008.	02/17/2051.	10/25/2016.	SALE.....	0	2			CREDIT EVENT(0.96%)	0	0	0	0	0	0	0	(0)	0	0	1
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	02/20/2008.	02/17/2051.	05/25/2016.	SALE.....	0	12,063			CREDIT EVENT(0.96%)	3,171	0	0	(31)	3,171	540	0	(3,171)	0	0	1
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	02/20/2008.	02/17/2051.	08/25/2016.	SALE.....	0	6,025			CREDIT EVENT(0.96%)	1,584	0	0	(28)	1,584	270	0	(1,584)	0	0	1
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	02/20/2008.	02/17/2051.	04/27/2016.	SALE.....	0	150			CREDIT EVENT(0.96%)	39	0	0	(0)	39	7	0	(39)	0	0	1

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET.....	OFFSET.	B.....	GOLDMAN SACHS INTL W22LROWP2IHZNB6K52	03/18/2008.	02/17/2051.	09/27/2016.	SALE.....	0	1	0.96%(CREDIT EVENT)	(0)	0	0	0	(0)		(0)	0	0	0	0	0	1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET.....	OFFSET.	B.....	GOLDMAN SACHS INTL W22LROWP2IHZNB6K52	03/18/2008.	02/17/2051.	05/25/2016.	SALE.....	0	12,063	0.96%(CREDIT EVENT)	(4,058)	0	0	31	(4,058)		(1,427)	0	0	4,058	0	0	1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET.....	OFFSET.	B.....	GOLDMAN SACHS INTL W22LROWP2IHZNB6K52	03/18/2008.	02/17/2051.	11/28/2016.	SALE.....	0	9,849	0.96%(CREDIT EVENT)	(3,313)	0	(1)	63	(3,313)		(1,165)	0	0	3,312	0	0	1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET.....	OFFSET.	B.....	GOLDMAN SACHS INTL W22LROWP2IHZNB6K52	03/18/2008.	02/17/2051.	10/25/2016.	SALE.....	0	2	0.96%(CREDIT EVENT)	(1)	0	0	0	(1)		(0)	0	0	1	0	0	1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET.....	OFFSET.	B.....	GOLDMAN SACHS INTL W22LROWP2IHZNB6K52	03/18/2008.	02/17/2051.	08/25/2016.	SALE.....	0	6,205	0.96%(CREDIT EVENT)	(2,087)	0	0	28	(2,087)		(734)	0	0	2,087	0	0	1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET.....	OFFSET.	B.....	GOLDMAN SACHS INTL W22LROWP2IHZNB6K52	03/18/2008.	02/17/2051.	04/27/2016.	SALE.....	0	150	0.96%(CREDIT EVENT)	(50)	0	(0)	0	(50)		(18)	0	0	50	0	0	1
CDS: CMBX.NA.AJ.4 REC 0.96%	OFFSET.....	OFFSET.	B.....	GOLDMAN SACHS INTL W22LROWP2IHZNB6K52	03/18/2008.	02/17/2051.	01/25/2016.	SALE.....	0	5,933	0.96%(CREDIT EVENT)	(1,996)	0	0	2	(1,996)		(702)	0	0	1,996	0	0	1
CDS: CMBX.NA.AAA.4 PAY 0.35%	OFFSET.....	OFFSET.	B.....	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02	09/15/2008.	02/17/2051.	09/28/2016.	SALE.....	0	501,063	CREDIT EVENT(0.35%)	59,866	0	15	(1,324)	59,866		58,313	0	0	(59,852)	0	0	1
CDS: CMBX.NA.AAA.4 PAY 0.35%	OFFSET.....	OFFSET.	B.....	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02	09/15/2008.	02/17/2051.	11/08/2016.	SALE.....	0	5,079	CREDIT EVENT(0.35%)	607	0	1	(15)	607		591	0	0	(606)	0	0	1
CDS: CMBX.NA.AAA.4 PAY 0.35%	OFFSET.....	OFFSET.	B.....	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02	09/15/2008.	02/17/2051.	07/28/2016.	SALE.....	0	198,244	CREDIT EVENT(0.35%)	23,686	0	6	(404)	23,686		23,071	0	0	(23,680)	0	0	1
CDS: CMBX.NA.AAA.4 PAY 0.35%	OFFSET.....	OFFSET.	B.....	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02	09/15/2008.	02/17/2051.	04/27/2016.	SALE.....	0	140,125	CREDIT EVENT(0.35%)	16,742	0	3	(160)	16,742		16,308	0	0	(16,739)	0	0	1
CDS: CMBX.NA.AAA.4 PAY 0.35%	OFFSET.....	OFFSET.	B.....	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02	09/15/2008.	02/17/2051.	11/29/2016.	SALE.....	0	377,494	CREDIT EVENT(0.35%)	45,103	0	15	(1,225)	45,103		43,932	0	0	(45,088)	0	0	1
CDS: CMBX.NA.AAA.4 PAY 0.35%	OFFSET.....	OFFSET.	B.....	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02	09/15/2008.	02/17/2051.	12/27/2016.	SALE.....	0	996,157	CREDIT EVENT(0.35%)	119,020	0	19	(3,504)	119,020		115,932	0	(0)	(119,001)	0	0	1
CDS: CMBX.NA.AAA.4 PAY 0.35%	OFFSET.....	OFFSET.	B.....	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02	09/15/2008.	02/17/2051.	10/26/2016.	SALE.....	0	717,378	CREDIT EVENT(0.35%)	85,712	0	7	(2,091)	85,712		83,488	0	0	(85,705)	0	0	1
CDS: CMBX.NA.AAA.4 PAY 0.35%	OFFSET.....	OFFSET.	B.....	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02	09/15/2008.	02/17/2051.	08/29/2016.	SALE.....	0	357,195	CREDIT EVENT(0.35%)	42,677	0	14	(840)	42,677		41,570	0	0	(42,663)	0	0	1
CDS: CMBX.NA.AAA.4 PAY 0.35%	OFFSET.....	OFFSET.	B.....	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02	09/15/2008.	02/17/2051.	03/29/2016.	SALE.....	0	13,805	CREDIT EVENT(0.35%)	1,649	0	1	(12)	1,649		1,607	0	0	(1,649)	0	0	1
CDS: CMBX.NA.AAA.4 PAY 0.35%	OFFSET.....	OFFSET.	B.....	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02	09/15/2008.	02/17/2051.	06/29/2016.	SALE.....	0	156,124	CREDIT EVENT(0.35%)	18,654	0	6	(274)	18,654		18,170	0	0	(18,648)	0	0	1
CDS: CMBX.NA.AAA.4 PAY 0.35%	OFFSET.....	OFFSET.	B.....	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02	09/15/2008.	02/17/2051.	05/27/2016.	SALE.....	0	158,820	CREDIT EVENT(0.35%)	18,976	0	3	(228)	18,976		18,483	0	0	(18,973)	0	0	1

E19.4

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
CDS: CMBX.NA.AAA.4 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU0	09/15/2008.	02/17/2051.	02/29/2016.	SALE.....	0	55,083	CREDIT EVENT(0.35%)	6,581	0	2	(32)	6,581		6,410	0	0	(6,579)	0	0	1
CDS: CMBX.NA.AAA.4 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU0	09/15/2008.	02/17/2051.	02/18/2016.	SALE.....	0	64,764	CREDIT EVENT(0.35%)	7,738	0	15	(31)	7,738		7,537	0	0	(7,723)	0	0	1
CDS: CMBX.NA.AAA.4 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU0	09/15/2008.	02/17/2051.	10/26/2016.	SALE.....	0	717,378	CREDIT EVENT(0.35%)	85,712	0	7	(2,090)	85,712		83,488	0	0	(85,705)	0	0	1
CDS: CMBX.NA.AAA.4 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU0	09/15/2008.	02/17/2051.	12/27/2016.	SALE.....	0	996,157	CREDIT EVENT(0.35%)	119,020	0	19	(3,503)	119,020		115,932	0	0	(119,001)	0	0	1
CDS: CMBX.NA.AAA.4 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU0	09/15/2008.	02/17/2051.	11/08/2016.	SALE.....	0	5,079	CREDIT EVENT(0.35%)	607	0	1	(15)	607		591	0	0	(606)	0	0	1
CDS: CMBX.NA.AAA.4 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU0	09/15/2008.	02/17/2051.	04/27/2016.	SALE.....	0	140,125	CREDIT EVENT(0.35%)	16,742	0	3	(160)	16,742		16,308	0	0	(16,739)	0	0	1
CDS: CMBX.NA.AAA.4 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU0	09/15/2008.	02/17/2051.	08/29/2016.	SALE.....	0	357,195	CREDIT EVENT(0.35%)	42,677	0	14	(839)	42,677		41,570	0	0	(42,663)	0	0	1
CDS: CMBX.NA.AAA.4 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU0	09/15/2008.	02/17/2051.	03/29/2016.	SALE.....	0	13,805	CREDIT EVENT(0.35%)	1,649	0	1	(12)	1,649		1,607	0	0	(1,649)	0	0	1
CDS: CMBX.NA.AAA.4 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU0	09/15/2008.	02/17/2051.	02/29/2016.	SALE.....	0	55,083	CREDIT EVENT(0.35%)	6,581	0	2	(32)	6,581		6,410	0	0	(6,579)	0	0	1
CDS: CMBX.NA.AAA.4 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU0	09/15/2008.	02/17/2051.	09/28/2016.	SALE.....	0	501,063	CREDIT EVENT(0.35%)	59,866	0	15	(1,323)	59,866		58,313	0	0	(59,852)	0	0	1
CDS: CMBX.NA.AAA.4 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU0	09/15/2008.	02/17/2051.	05/27/2016.	SALE.....	0	158,820	CREDIT EVENT(0.35%)	18,976	0	3	(228)	18,976		18,483	0	0	(18,973)	0	0	1
CDS: CMBX.NA.AAA.4 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU0	09/15/2008.	02/17/2051.	07/28/2016.	SALE.....	0	198,244	CREDIT EVENT(0.35%)	23,686	0	6	(404)	23,686		23,071	0	0	(23,680)	0	0	1
CDS: CMBX.NA.AAA.4 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU0	09/15/2008.	02/17/2051.	06/29/2016.	SALE.....	0	156,124	CREDIT EVENT(0.35%)	18,654	0	6	(274)	18,654		18,170	0	0	(18,648)	0	0	1
CDS: CMBX.NA.AAA.4 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU0	09/15/2008.	02/17/2051.	01/27/2016.	SALE.....	0	64,764	CREDIT EVENT(0.35%)	7,738	0	1	(17)	7,738		7,537	0	0	(7,737)	0	0	1
CDS: CMBX.NA.AAA.4 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU0	09/15/2008.	02/17/2051.	11/29/2016.	SALE.....	0	377,494	CREDIT EVENT(0.35%)	45,103	0	15	(1,225)	45,103		43,932	0	0	(45,088)	0	0	1

E19.5

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
CDS: CMBX.NA.AAA.4 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU0	09/15/2008.	02/17/2051.	11/08/2016.	SALE.....	0	1,563	CREDIT EVENT(0.35%)	187	0	0	(5)	187		182	0	0	(187)	0	0	1
CDS: CMBX.NA.AAA.4 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU0	09/15/2008.	02/17/2051.	12/27/2016.	SALE.....	0	306,510	CREDIT EVENT(0.35%)	36,622	0	6	(1,078)	36,622		35,671	0	0	(36,616)	0	0	1
CDS: CMBX.NA.AAA.4 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU0	09/15/2008.	02/17/2051.	10/26/2016.	SALE.....	0	220,732	CREDIT EVENT(0.35%)	26,373	0	2	(643)	26,373		25,689	0	0	(26,371)	0	0	1
CDS: CMBX.NA.AAA.4 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU0	09/15/2008.	02/17/2051.	08/29/2016.	SALE.....	0	109,906	CREDIT EVENT(0.35%)	13,132	0	4	(258)	13,132		12,791	0	0	(13,127)	0	0	1
CDS: CMBX.NA.AAA.4 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU0	09/15/2008.	02/17/2051.	11/29/2016.	SALE.....	0	116,152	CREDIT EVENT(0.35%)	13,878	0	5	(377)	13,878		13,518	0	0	(13,873)	0	0	1
CDS: CMBX.NA.AAA.4 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU0	09/15/2008.	02/17/2051.	09/28/2016.	SALE.....	0	154,173	CREDIT EVENT(0.35%)	18,420	0	5	(407)	18,420		17,943	0	0	(18,416)	0	0	1
CDS: CMBX.NA.AAA.4 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU0	09/15/2008.	02/17/2051.	07/28/2016.	SALE.....	0	60,998	CREDIT EVENT(0.35%)	7,288	0	2	(124)	7,288		7,099	0	0	(7,286)	0	0	1
CDS: CMBX.NA.AAA.4 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU0	09/15/2008.	02/17/2051.	06/29/2016.	SALE.....	0	48,038	CREDIT EVENT(0.35%)	5,740	0	2	(84)	5,740		5,591	0	0	(5,738)	0	0	1
CDS: CMBX.NA.AAA.4 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU0	09/15/2008.	02/17/2051.	05/27/2016.	SALE.....	0	48,868	CREDIT EVENT(0.35%)	5,839	0	1	(70)	5,839		5,687	0	0	(5,838)	0	0	1
CDS: CMBX.NA.AAA.4 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU0	09/15/2008.	02/17/2051.	04/27/2016.	SALE.....	0	43,115	CREDIT EVENT(0.35%)	5,151	0	1	(49)	5,151		5,018	0	0	(5,151)	0	0	1
CDS: CMBX.NA.AAA.4 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU0	09/15/2008.	02/17/2051.	03/29/2016.	SALE.....	0	4,248	CREDIT EVENT(0.35%)	508	0	0	(4)	508		494	0	0	(507)	0	0	1
CDS: CMBX.NA.AAA.4 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU0	09/15/2008.	02/17/2051.	02/29/2016.	SALE.....	0	16,949	CREDIT EVENT(0.35%)	2,025	0	1	(10)	2,025		1,972	0	0	(2,024)	0	0	1
CDS: CMBX.NA.AAA.4 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU0	09/15/2008.	02/17/2051.	01/27/2016.	SALE.....	0	19,927	CREDIT EVENT(0.35%)	2,381	0	0	(5)	2,381		2,319	0	0	(2,381)	0	0	1
CDS: CMBX.NA.AAA.5 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU0	09/15/2008.	02/15/2051.	11/29/2016.	SALE.....	0	164,758	CREDIT EVENT(0.35%)	20,085	0	6	(533)	20,085		19,360	0	0	(20,078)	0	0	1
CDS: CMBX.NA.AAA.5 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU0	09/15/2008.	02/15/2051.	08/26/2016.	SALE.....	0	297,969	CREDIT EVENT(0.35%)	36,324	0	3	(689)	36,324		35,013	0	0	(36,321)	0	0	1

E19.6

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
CDS: CMBX.NA.AAA.5 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU0	09/15/2008.	02/15/2051.	04/27/2016.	SALE.....	0	90,112	CREDIT EVENT(0.35%)	10,985	0	2	(103)	10,985		10,588	0	0	(10,983)	0	0	1
CDS: CMBX.NA.AAA.5 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU0	09/15/2008.	02/15/2051.	12/27/2016.	SALE.....	0	286,145	CREDIT EVENT(0.35%)	34,882	0	6	(1,004)	34,882		33,623	0	0	(34,877)	0	0	1
CDS: CMBX.NA.AAA.5 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU0	09/15/2008.	02/15/2051.	10/25/2016.	SALE.....	0	522,866	CREDIT EVENT(0.35%)	63,740	0	0	(1,515)	63,740		61,439	0	0	(63,740)	0	0	1
CDS: CMBX.NA.AAA.5 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU0	09/15/2008.	02/15/2051.	09/28/2016.	SALE.....	0	193,501	CREDIT EVENT(0.35%)	23,589	0	6	(510)	23,589		22,737	0	0	(23,583)	0	0	1
CDS: CMBX.NA.AAA.5 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU0	09/15/2008.	02/15/2051.	07/28/2016.	SALE.....	0	133,574	CREDIT EVENT(0.35%)	16,283	0	4	(271)	16,283		15,696	0	0	(16,279)	0	0	1
CDS: CMBX.NA.AAA.5 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU0	09/15/2008.	02/15/2051.	06/29/2016.	SALE.....	0	65,281	CREDIT EVENT(0.35%)	7,958	0	3	(114)	7,958		7,671	0	0	(7,956)	0	0	1
CDS: CMBX.NA.AAA.5 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU0	09/15/2008.	02/15/2051.	05/26/2016.	SALE.....	0	118,624	CREDIT EVENT(0.35%)	14,461	0	1	(168)	14,461		13,939	0	0	(14,460)	0	0	1
CDS: CMBX.NA.AAA.5 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU0	09/15/2008.	02/15/2051.	03/29/2016.	SALE.....	0	57,174	CREDIT EVENT(0.35%)	6,970	0	2	(49)	6,970		6,718	0	0	(6,968)	0	0	1
CDS: CMBX.NA.AAA.5 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU0	09/15/2008.	02/15/2051.	02/29/2016.	SALE.....	0	126,296	CREDIT EVENT(0.35%)	15,396	0	5	(72)	15,396		14,840	0	0	(15,391)	0	0	1
CDS: CMBX.NA.AAA.5 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU0	09/15/2008.	02/15/2051.	01/27/2016.	SALE.....	0	104,820	CREDIT EVENT(0.35%)	12,778	0	2	(26)	12,778		12,317	0	0	(12,776)	0	0	1
CDS: CMBX.NA.AAA.5 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU0	09/15/2008.	02/15/2051.	12/27/2016.	SALE.....	0	286,145	CREDIT EVENT(0.35%)	34,882	0	6	(1,004)	34,882		33,623	0	0	(34,877)	0	0	1
CDS: CMBX.NA.AAA.5 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU0	09/15/2008.	02/15/2051.	10/25/2016.	SALE.....	0	522,866	CREDIT EVENT(0.35%)	63,740	0	0	(1,515)	63,740		61,439	0	0	(63,740)	0	0	1
CDS: CMBX.NA.AAA.5 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU0	09/15/2008.	02/15/2051.	08/26/2016.	SALE.....	0	297,969	CREDIT EVENT(0.35%)	36,324	0	3	(689)	36,324		35,013	0	0	(36,321)	0	0	1
CDS: CMBX.NA.AAA.5 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU0	09/15/2008.	02/15/2051.	06/29/2016.	SALE.....	0	65,281	CREDIT EVENT(0.35%)	7,958	0	3	(114)	7,958		7,671	0	0	(7,956)	0	0	1
CDS: CMBX.NA.AAA.5 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU0	09/15/2008.	02/15/2051.	02/29/2016.	SALE.....	0	126,296	CREDIT EVENT(0.35%)	15,396	0	5	(72)	15,396		14,840	0	0	(15,391)	0	0	1

E19.7

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
CDS: CMBX.NA.AAA.5 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU0	09/15/2008.	02/15/2051.	11/29/2016.	SALE.....	0	164,758	CREDIT EVENT(0.35%) .....20,085	0	6	(533)	20,085	19,360		0	0	(20,078)	0	0	1	
CDS: CMBX.NA.AAA.5 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU0	09/15/2008.	02/15/2051.	03/29/2016.	SALE.....	0	57,174	CREDIT EVENT(0.35%) .....6,970	0	2	(49)	6,970	6,718		0	0	(6,968)	0	0	1	
CDS: CMBX.NA.AAA.5 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU0	09/15/2008.	02/15/2051.	09/28/2016.	SALE.....	0	193,501	CREDIT EVENT(0.35%) .....23,589	0	6	(510)	23,589	22,737		0	0	(23,583)	0	0	1	
CDS: CMBX.NA.AAA.5 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU0	09/15/2008.	02/15/2051.	07/28/2016.	SALE.....	0	133,574	CREDIT EVENT(0.35%) .....16,283	0	4	(271)	16,283	15,696		0	0	(16,279)	0	0	1	
CDS: CMBX.NA.AAA.5 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU0	09/15/2008.	02/15/2051.	05/26/2016.	SALE.....	0	118,624	CREDIT EVENT(0.35%) .....14,461	0	1	(168)	14,461	13,939		0	0	(14,460)	0	0	1	
CDS: CMBX.NA.AAA.5 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU0	09/15/2008.	02/15/2051.	04/27/2016.	SALE.....	0	90,112	CREDIT EVENT(0.35%) .....10,985	0	2	(103)	10,985	10,588		0	0	(10,983)	0	0	1	
CDS: CMBX.NA.AAA.5 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU0	09/15/2008.	02/15/2051.	01/27/2016.	SALE.....	0	104,820	CREDIT EVENT(0.35%) .....12,778	0	2	(27)	12,778	12,317		0	0	(12,776)	0	0	1	
CDS: CMBX.NA.AAA.5 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU0	09/15/2008.	02/15/2051.	07/28/2016.	SALE.....	0	41,100	CREDIT EVENT(0.35%) .....5,010	0	1	(83)	5,010	4,829		0	0	(5,009)	0	0	1	
CDS: CMBX.NA.AAA.5 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU0	09/15/2008.	02/15/2051.	12/27/2016.	SALE.....	0	88,044	CREDIT EVENT(0.35%) .....10,733	0	2	(309)	10,733	10,346		0	0	(10,731)	0	0	1	
CDS: CMBX.NA.AAA.5 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU0	09/15/2008.	02/15/2051.	10/25/2016.	SALE.....	0	160,882	CREDIT EVENT(0.35%) .....19,612	0	0	(466)	19,612	18,904		0	0	(19,612)	0	0	1	
CDS: CMBX.NA.AAA.5 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU0	09/15/2008.	02/15/2051.	09/28/2016.	SALE.....	0	59,539	CREDIT EVENT(0.35%) .....7,258	0	2	(157)	7,258	6,996		0	0	(7,256)	0	0	1	
CDS: CMBX.NA.AAA.5 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU0	09/15/2008.	02/15/2051.	06/29/2016.	SALE.....	0	20,087	CREDIT EVENT(0.35%) .....2,449	0	1	(35)	2,449	2,360		0	0	(2,448)	0	0	1	
CDS: CMBX.NA.AAA.5 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU0	09/15/2008.	02/15/2051.	04/27/2016.	SALE.....	0	27,727	CREDIT EVENT(0.35%) .....3,380	0	1	(32)	3,380	3,258		0	0	(3,379)	0	0	1	
CDS: CMBX.NA.AAA.5 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU0	09/15/2008.	02/15/2051.	02/29/2016.	SALE.....	0	38,860	CREDIT EVENT(0.35%) .....4,737	0	2	(22)	4,737	4,566		0	0	(4,736)	0	0	1	
CDS: CMBX.NA.AAA.5 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU0	09/15/2008.	02/15/2051.	08/26/2016.	SALE.....	0	91,683	CREDIT EVENT(0.35%) .....11,176	0	1	(212)	11,176	10,773		0	0	(11,176)	0	0	1	

E19.8

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
CDS: CMBX.NA.AAA.5 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU0	09/15/2008.	02/15/2051.	11/29/2016.	SALE.....	0	50,695	CREDIT EVENT(0.35%)	6,180	0	2	(164)	6,180		5,957	0	0	(6,178)	0	0	1.....
CDS: CMBX.NA.AAA.5 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU0	09/15/2008.	02/15/2051.	03/29/2016.	SALE.....	0	17,592	CREDIT EVENT(0.35%)	2,145	0	1	(15)	2,145		2,067	0	0	(2,144)	0	0	1.....
CDS: CMBX.NA.AAA.5 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU0	09/15/2008.	02/15/2051.	05/26/2016.	SALE.....	0	36,500	CREDIT EVENT(0.35%)	4,449	0	0	(52)	4,449		4,289	0	0	(4,449)	0	0	1.....
CDS: CMBX.NA.AAA.5 PAY 0.35% ...	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU0	09/15/2008.	02/15/2051.	01/27/2016.	SALE.....	0	32,252	CREDIT EVENT(0.35%)	3,932	0	1	(8)	3,932		3,790	0	0	(3,931)	0	0	1.....
CDS: CMBX.NA.AAA.5 REC 0.35% ...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	09/19/2008.	02/15/2051.	10/25/2016.	SALE.....	0	522,866	0.35%(CRE DIT EVENT)	(46,805)	0	0	1,515	(46,805)		(44,504)	0	(0)	46,805	0	0	1.....
CDS: CMBX.NA.AAA.5 REC 0.35% ...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	09/19/2008.	02/15/2051.	05/27/2016.	SALE.....	0	118,624	0.35%(CRE DIT EVENT)	(10,619)	0	(2)	170	(10,619)		(10,097)	0	0	10,616	0	0	1.....
CDS: CMBX.NA.AAA.5 REC 0.35% ...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	09/19/2008.	02/15/2051.	04/27/2016.	SALE.....	0	90,112	0.35%(CRE DIT EVENT)	(8,066)	0	(2)	103	(8,066)		(7,670)	0	0	8,065	0	0	1.....
CDS: CMBX.NA.AAA.5 REC 0.35% ...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	09/19/2008.	02/15/2051.	12/27/2016.	SALE.....	0	286,145	0.35%(CRE DIT EVENT)	(25,614)	0	(6)	1,005	(25,614)		(24,355)	0	0	25,609	0	0	1.....
CDS: CMBX.NA.AAA.5 REC 0.35% ...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	09/19/2008.	02/15/2051.	11/29/2016.	SALE.....	0	164,758	0.35%(CRE DIT EVENT)	(14,748)	0	(6)	534	(14,748)		(14,023)	0	0	14,742	0	0	1.....
CDS: CMBX.NA.AAA.5 REC 0.35% ...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	09/19/2008.	02/15/2051.	09/28/2016.	SALE.....	0	193,501	0.35%(CRE DIT EVENT)	(17,321)	0	(6)	510	(17,321)		(16,470)	0	0	17,316	0	0	1.....
CDS: CMBX.NA.AAA.5 REC 0.35% ...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	09/19/2008.	02/15/2051.	08/29/2016.	SALE.....	0	297,969	0.35%(CRE DIT EVENT)	(26,673)	0	(12)	699	(26,673)		(25,362)	0	0	26,661	0	0	1.....
CDS: CMBX.NA.AAA.5 REC 0.35% ...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	09/19/2008.	02/15/2051.	01/27/2016.	SALE.....	0	104,820	0.35%(CRE DIT EVENT)	(9,383)	0	(2)	26	(9,383)		(8,922)	0	0	9,381	0	0	1.....
CDS: CMBX.NA.AAA.5 REC 0.35% ...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	09/19/2008.	02/15/2051.	07/28/2016.	SALE.....	0	133,574	0.35%(CRE DIT EVENT)	(11,957)	0	(4)	272	(11,957)		(11,369)	0	0	11,953	0	0	1.....
CDS: CMBX.NA.AAA.5 REC 0.35% ...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	09/19/2008.	02/15/2051.	06/29/2016.	SALE.....	0	65,281	0.35%(CRE DIT EVENT)	(5,844)	0	(3)	114	(5,844)		(5,556)	0	0	5,841	0	0	1.....
CDS: CMBX.NA.AAA.5 REC 0.35% ...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	09/19/2008.	02/15/2051.	03/29/2016.	SALE.....	0	57,174	0.35%(CRE DIT EVENT)	(5,118)	0	(2)	49	(5,118)		(4,866)	0	0	5,116	0	0	1.....
CDS: CMBX.NA.AAA.5 REC 0.35% ...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	09/19/2008.	02/15/2051.	02/29/2016.	SALE.....	0	126,296	0.35%(CRE DIT EVENT)	(11,306)	0	(5)	72	(11,306)		(10,750)	0	0	11,301	0	0	1.....
CDS: CMBX.NA.AAA.5 REC 0.35% ...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	09/19/2008.	02/15/2051.	12/27/2016.	SALE.....	0	286,145	0.35%(CRE DIT EVENT)	(25,614)	0	(6)	1,004	(25,614)		(24,355)	0	0	25,609	0	0	1.....
CDS: CMBX.NA.AAA.5 REC 0.35% ...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	09/19/2008.	02/15/2051.	09/28/2016.	SALE.....	0	193,501	0.35%(CRE DIT EVENT)	(17,321)	0	(6)	510	(17,321)		(16,470)	0	0	17,316	0	0	1.....
CDS: CMBX.NA.AAA.5 REC 0.35% ...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	09/19/2008.	02/15/2051.	07/28/2016.	SALE.....	0	133,574	0.35%(CRE DIT EVENT)	(11,957)	0	(4)	271	(11,957)		(11,369)	0	0	11,953	0	0	1.....
CDS: CMBX.NA.AAA.5 REC 0.35% ...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	09/19/2008.	02/15/2051.	05/27/2016.	SALE.....	0	118,624	0.35%(CRE DIT EVENT)	(10,619)	0	(2)	170	(10,619)		(10,097)	0	0	10,616	0	0	1.....
CDS: CMBX.NA.AAA.5 REC 0.35% ...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	09/19/2008.	02/15/2051.	01/27/2016.	SALE.....	0	104,820	0.35%(CRE DIT EVENT)	(9,383)	0	(2)	27	(9,383)		(8,922)	0	0	9,381	0	0	1.....

E19.9

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
CDS: CMBX.NA.AAA.5 REC 0.35% ...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	09/19/2008.	02/15/2051.	11/29/2016.	SALE.....	0	164,758	0.35%(CRE DIT EVENT).....(14,748)	0	(6)	533	(14,748)			(14,023)	0	0	14,742	0	0	1
CDS: CMBX.NA.AAA.5 REC 0.35% ...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	09/19/2008.	02/15/2051.	10/25/2016.	SALE.....	0	522,866	0.35%(CRE DIT EVENT).....(46,805)	0	0	1,515	(46,805)			(44,504)	0	(0)	46,805	0	0	1
CDS: CMBX.NA.AAA.5 REC 0.35% ...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	09/19/2008.	02/15/2051.	08/29/2016.	SALE.....	0	297,969	0.35%(CRE DIT EVENT).....(26,673)	0	(12)	698	(26,673)			(25,362)	0	0	26,661	0	0	1
CDS: CMBX.NA.AAA.5 REC 0.35% ...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	09/19/2008.	02/15/2051.	06/29/2016.	SALE.....	0	65,281	0.35%(CRE DIT EVENT).....(5,844)	0	(3)	114	(5,844)			(5,556)	0	0	5,841	0	0	1
CDS: CMBX.NA.AAA.5 REC 0.35% ...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	09/19/2008.	02/15/2051.	03/29/2016.	SALE.....	0	57,174	0.35%(CRE DIT EVENT).....(5,118)	0	(2)	49	(5,118)			(4,866)	0	0	5,116	0	0	1
CDS: CMBX.NA.AAA.5 REC 0.35% ...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	09/19/2008.	02/15/2051.	04/27/2016.	SALE.....	0	90,112	0.35%(CRE DIT EVENT).....(8,066)	0	(2)	103	(8,066)			(7,670)	0	0	8,065	0	0	1
CDS: CMBX.NA.AAA.5 REC 0.35% ...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	09/19/2008.	02/15/2051.	02/29/2016.	SALE.....	0	126,296	0.35%(CRE DIT EVENT).....(11,306)	0	(5)	72	(11,306)			(10,750)	0	0	11,301	0	0	1
CDS: CMBX.NA.AAA.5 REC 0.35% ...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	09/19/2008.	02/15/2051.	11/29/2016.	SALE.....	0	50,695	0.35%(CRE DIT EVENT).....(4,538)	0	(2)	164	(4,538)			(4,315)	0	0	4,536	0	0	1
CDS: CMBX.NA.AAA.5 REC 0.35% ...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	09/19/2008.	02/15/2051.	09/28/2016.	SALE.....	0	59,539	0.35%(CRE DIT EVENT).....(5,330)	0	(2)	157	(5,330)			(5,068)	0	0	5,328	0	0	1
CDS: CMBX.NA.AAA.5 REC 0.35% ...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	09/19/2008.	02/15/2051.	08/29/2016.	SALE.....	0	91,683	0.35%(CRE DIT EVENT).....(8,207)	0	(4)	215	(8,207)			(7,804)	0	0	8,203	0	0	1
CDS: CMBX.NA.AAA.5 REC 0.35% ...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	09/19/2008.	02/15/2051.	06/29/2016.	SALE.....	0	20,087	0.35%(CRE DIT EVENT).....(1,798)	0	(1)	35	(1,798)			(1,710)	0	0	1,797	0	0	1
CDS: CMBX.NA.AAA.5 REC 0.35% ...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	09/19/2008.	02/15/2051.	04/27/2016.	SALE.....	0	27,727	0.35%(CRE DIT EVENT).....(2,482)	0	(1)	32	(2,482)			(2,360)	0	0	2,481	0	0	1
CDS: CMBX.NA.AAA.5 REC 0.35% ...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	09/19/2008.	02/15/2051.	03/29/2016.	SALE.....	0	17,592	0.35%(CRE DIT EVENT).....(1,575)	0	(1)	15	(1,575)			(1,497)	0	0	1,574	0	0	1
CDS: CMBX.NA.AAA.5 REC 0.35% ...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	09/19/2008.	02/15/2051.	01/27/2016.	SALE.....	0	32,252	0.35%(CRE DIT EVENT).....(2,887)	0	(1)	8	(2,887)			(2,745)	0	0	2,886	0	0	1
CDS: CMBX.NA.AAA.5 REC 0.35% ...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	09/19/2008.	02/15/2051.	12/27/2016.	SALE.....	0	88,044	0.35%(CRE DIT EVENT).....(7,881)	0	(2)	309	(7,881)			(7,494)	0	0	7,880	0	0	1
CDS: CMBX.NA.AAA.5 REC 0.35% ...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	09/19/2008.	02/15/2051.	10/25/2016.	SALE.....	0	160,882	0.35%(CRE DIT EVENT).....(14,401)	0	0	466	(14,401)			(13,694)	0	0	14,401	0	0	1
CDS: CMBX.NA.AAA.5 REC 0.35% ...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	09/19/2008.	02/15/2051.	07/28/2016.	SALE.....	0	41,100	0.35%(CRE DIT EVENT).....(3,679)	0	(1)	83	(3,679)			(3,498)	0	0	3,678	0	0	1
CDS: CMBX.NA.AAA.5 REC 0.35% ...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	09/19/2008.	02/15/2051.	05/27/2016.	SALE.....	0	36,500	0.35%(CRE DIT EVENT).....(3,267)	0	(1)	52	(3,267)			(3,107)	0	0	3,267	0	0	1
CDS: CMBX.NA.AAA.5 REC 0.35% ...	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	09/19/2008.	02/15/2051.	02/29/2016.	SALE.....	0	38,860	0.35%(CRE DIT EVENT).....(3,479)	0	(2)	22	(3,479)			(3,308)	0	0	3,477	0	0	1
CDS: CMBX.NA.AAA.4 REC 0.35% ...	OFFSET.....	OFFSET	B.....	CITIBANK, N.A. E57ODZWZ7FF32TWEFA7	09/19/2008.	02/17/2051.	08/29/2016.	SALE.....	0	357,195	0.35%(CRE DIT EVENT).....(29,882)	0	(14)	839	(29,882)			(28,775)	0	0	29,868	0	0	1
CDS: CMBX.NA.AAA.4 REC 0.35% ...	OFFSET.....	OFFSET	B.....	CITIBANK, N.A. E57ODZWZ7FF32TWEFA7	09/19/2008.	02/17/2051.	11/08/2016.	SALE.....	0	5,079	0.35%(CRE DIT EVENT).....(425)	0	(1)	15	(425)			(409)	0	0	424	0	0	1
CDS: CMBX.NA.AAA.4 REC 0.35% ...	OFFSET.....	OFFSET	B.....	CITIBANK, N.A. E57ODZWZ7FF32TWEFA7	09/19/2008.	02/17/2051.	01/27/2016.	SALE.....	0	64,764	0.35%(CRE DIT EVENT).....(5,418)	0	(1)	17	(5,418)			(5,217)	0	0	5,417	0	0	1
CDS: CMBX.NA.AAA.4 REC 0.35% ...	OFFSET.....	OFFSET	B.....	CITIBANK, N.A. E57ODZWZ7FF32TWEFA7	09/19/2008.	02/17/2051.	03/29/2016.	SALE.....	0	13,805	0.35%(CRE DIT EVENT).....(1,155)	0	(1)	12	(1,155)			(1,112)	0	0	1,154	0	0	1

E19.10

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
CDS: CMBX.NA.AAA.4 REC 0.35% ...	OFFSET.....	OFFSET	B.....	CITIBANK, N.A....	E57ODZWZ7FF32TWEFA7	09/19/2008.	02/17/2051.	10/26/2016.	SALE.....	0	717,378	0.35%(CRE DIT EVENT)	(60,015)	0	(7)	2,090	(60,015)		(57,791)	0	0	60,008	0	0	1
CDS: CMBX.NA.AAA.4 REC 0.35% ...	OFFSET.....	OFFSET	B.....	CITIBANK, N.A....	E57ODZWZ7FF32TWEFA7	09/19/2008.	02/17/2051.	12/28/2016.	SALE.....	0	996,157	0.35%(CRE DIT EVENT)	(83,337)	0	(29)	3,512	(83,337)		(80,249)	0	0	83,308	0	0	1
CDS: CMBX.NA.AAA.4 REC 0.35% ...	OFFSET.....	OFFSET	B.....	CITIBANK, N.A....	E57ODZWZ7FF32TWEFA7	09/19/2008.	02/17/2051.	11/29/2016.	SALE.....	0	377,494	0.35%(CRE DIT EVENT)	(31,580)	0	(15)	1,225	(31,580)		(30,410)	0	0	31,566	0	0	1
CDS: CMBX.NA.AAA.4 REC 0.35% ...	OFFSET.....	OFFSET	B.....	CITIBANK, N.A....	E57ODZWZ7FF32TWEFA7	09/19/2008.	02/17/2051.	09/28/2016.	SALE.....	0	501,063	0.35%(CRE DIT EVENT)	(41,918)	0	(15)	1,323	(41,918)		(40,365)	0	0	41,903	0	0	1
CDS: CMBX.NA.AAA.4 REC 0.35% ...	OFFSET.....	OFFSET	B.....	CITIBANK, N.A....	E57ODZWZ7FF32TWEFA7	09/19/2008.	02/17/2051.	07/28/2016.	SALE.....	0	198,244	0.35%(CRE DIT EVENT)	(16,585)	0	(6)	404	(16,585)		(15,970)	0	0	16,579	0	0	1
CDS: CMBX.NA.AAA.4 REC 0.35% ...	OFFSET.....	OFFSET	B.....	CITIBANK, N.A....	E57ODZWZ7FF32TWEFA7	09/19/2008.	02/17/2051.	06/29/2016.	SALE.....	0	156,124	0.35%(CRE DIT EVENT)	(13,061)	0	(6)	274	(13,061)		(12,577)	0	(0)	13,055	0	0	1
CDS: CMBX.NA.AAA.4 REC 0.35% ...	OFFSET.....	OFFSET	B.....	CITIBANK, N.A....	E57ODZWZ7FF32TWEFA7	09/19/2008.	02/17/2051.	05/27/2016.	SALE.....	0	158,820	0.35%(CRE DIT EVENT)	(13,287)	0	(3)	228	(13,287)		(12,794)	0	0	13,284	0	0	1
CDS: CMBX.NA.AAA.4 REC 0.35% ...	OFFSET.....	OFFSET	B.....	CITIBANK, N.A....	E57ODZWZ7FF32TWEFA7	09/19/2008.	02/17/2051.	04/27/2016.	SALE.....	0	140,125	0.35%(CRE DIT EVENT)	(11,723)	0	(3)	160	(11,723)		(11,288)	0	0	11,720	0	0	1
CDS: CMBX.NA.AAA.4 REC 0.35% ...	OFFSET.....	OFFSET	B.....	CITIBANK, N.A....	E57ODZWZ7FF32TWEFA7	09/19/2008.	02/17/2051.	02/29/2016.	SALE.....	0	55,083	0.35%(CRE DIT EVENT)	(4,608)	0	(2)	32	(4,608)		(4,437)	0	0	4,606	0	0	1
CDS: CMBX.NA.AAA.4 REC 0.35% ...	OFFSET.....	OFFSET	B.....	CITIBANK, N.A....	E57ODZWZ7FF32TWEFA7	09/19/2008.	02/17/2051.	10/26/2016.	SALE.....	0	717,378	0.35%(CRE DIT EVENT)	(60,015)	0	(7)	2,090	(60,015)		(57,791)	0	0	60,008	0	0	1
CDS: CMBX.NA.AAA.4 REC 0.35% ...	OFFSET.....	OFFSET	B.....	CITIBANK, N.A....	E57ODZWZ7FF32TWEFA7	09/19/2008.	02/17/2051.	11/29/2016.	SALE.....	0	377,494	0.35%(CRE DIT EVENT)	(31,580)	0	(15)	1,225	(31,580)		(30,410)	0	0	31,566	0	0	1
CDS: CMBX.NA.AAA.4 REC 0.35% ...	OFFSET.....	OFFSET	B.....	CITIBANK, N.A....	E57ODZWZ7FF32TWEFA7	09/19/2008.	02/17/2051.	09/28/2016.	SALE.....	0	501,063	0.35%(CRE DIT EVENT)	(41,918)	0	(15)	1,323	(41,918)		(40,365)	0	0	41,903	0	0	1
CDS: CMBX.NA.AAA.4 REC 0.35% ...	OFFSET.....	OFFSET	B.....	CITIBANK, N.A....	E57ODZWZ7FF32TWEFA7	09/19/2008.	02/17/2051.	04/27/2016.	SALE.....	0	140,125	0.35%(CRE DIT EVENT)	(11,723)	0	(3)	160	(11,723)		(11,288)	0	0	11,720	0	0	1
CDS: CMBX.NA.AAA.4 REC 0.35% ...	OFFSET.....	OFFSET	B.....	CITIBANK, N.A....	E57ODZWZ7FF32TWEFA7	09/19/2008.	02/17/2051.	02/29/2016.	SALE.....	0	55,083	0.35%(CRE DIT EVENT)	(4,608)	0	(2)	32	(4,608)		(4,437)	0	0	4,606	0	0	1
CDS: CMBX.NA.AAA.4 REC 0.35% ...	OFFSET.....	OFFSET	B.....	CITIBANK, N.A....	E57ODZWZ7FF32TWEFA7	09/19/2008.	02/17/2051.	07/28/2016.	SALE.....	0	198,244	0.35%(CRE DIT EVENT)	(16,585)	0	(6)	404	(16,585)		(15,970)	0	0	16,579	0	0	1
CDS: CMBX.NA.AAA.4 REC 0.35% ...	OFFSET.....	OFFSET	B.....	CITIBANK, N.A....	E57ODZWZ7FF32TWEFA7	09/19/2008.	02/17/2051.	05/27/2016.	SALE.....	0	158,820	0.35%(CRE DIT EVENT)	(13,287)	0	(3)	228	(13,287)		(12,794)	0	0	13,284	0	0	1
CDS: CMBX.NA.AAA.4 REC 0.35% ...	OFFSET.....	OFFSET	B.....	CITIBANK, N.A....	E57ODZWZ7FF32TWEFA7	09/19/2008.	02/17/2051.	12/28/2016.	SALE.....	0	996,157	0.35%(CRE DIT EVENT)	(83,337)	0	(29)	3,512	(83,337)		(80,249)	0	0	83,308	0	0	1
CDS: CMBX.NA.AAA.4 REC 0.35% ...	OFFSET.....	OFFSET	B.....	CITIBANK, N.A....	E57ODZWZ7FF32TWEFA7	09/19/2008.	02/17/2051.	11/08/2016.	SALE.....	0	5,079	0.35%(CRE DIT EVENT)	(425)	0	(1)	15	(425)		(409)	0	0	424	0	0	1
CDS: CMBX.NA.AAA.4 REC 0.35% ...	OFFSET.....	OFFSET	B.....	CITIBANK, N.A....	E57ODZWZ7FF32TWEFA7	09/19/2008.	02/17/2051.	08/29/2016.	SALE.....	0	357,195	0.35%(CRE DIT EVENT)	(29,882)	0	(14)	839	(29,882)		(28,775)	0	0	29,868	0	0	1
CDS: CMBX.NA.AAA.4 REC 0.35% ...	OFFSET.....	OFFSET	B.....	CITIBANK, N.A....	E57ODZWZ7FF32TWEFA7	09/19/2008.	02/17/2051.	06/29/2016.	SALE.....	0	156,124	0.35%(CRE DIT EVENT)	(13,061)	0	(6)	274	(13,061)		(12,577)	0	0	13,055	0	0	1
CDS: CMBX.NA.AAA.4 REC 0.35% ...	OFFSET.....	OFFSET	B.....	CITIBANK, N.A....	E57ODZWZ7FF32TWEFA7	09/19/2008.	02/17/2051.	03/29/2016.	SALE.....	0	13,805	0.35%(CRE DIT EVENT)	(1,155)	0	(1)	12	(1,155)		(1,112)	0	0	1,154	0	0	1
CDS: CMBX.NA.AAA.4 REC 0.35% ...	OFFSET.....	OFFSET	B.....	CITIBANK, N.A....	E57ODZWZ7FF32TWEFA7	09/19/2008.	02/17/2051.	01/27/2016.	SALE.....	0	64,764	0.35%(CRE DIT EVENT)	(5,418)	0	(1)	17	(5,418)		(5,217)	0	0	5,417	0	0	1

E19.11

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
CDS: CMBX.NA.AAA.4 REC 0.35%	OFFSET.....	OFFSET.	B.....	CITIBANK, N.A....	E57ODZWZ7FF32TWEFA7	09/19/2008.	02/17/2051.	11/29/2016.	SALE.....	0	116,152	0.35%(CREDIT EVENT) .....(9,717)	.....0	.....(5)	.....377	.....(9,717)	.....	.....(9,357)	.....0	.....0	.....0	.....9,713	.....0	.....0	1.....
CDS: CMBX.NA.AAA.4 REC 0.35%	OFFSET.....	OFFSET.	B.....	CITIBANK, N.A....	E57ODZWZ7FF32TWEFA7	09/19/2008.	02/17/2051.	10/26/2016.	SALE.....	0	220,732	0.35%(CREDIT EVENT) .....(18,466)	.....0	.....(2)	.....643	.....(18,466)	.....	.....(17,782)	.....0	.....0	.....0	.....18,464	.....0	.....0	1.....
CDS: CMBX.NA.AAA.4 REC 0.35%	OFFSET.....	OFFSET.	B.....	CITIBANK, N.A....	E57ODZWZ7FF32TWEFA7	09/19/2008.	02/17/2051.	09/28/2016.	SALE.....	0	154,173	0.35%(CREDIT EVENT) .....(12,898)	.....0	.....(5)	.....407	.....(12,898)	.....	.....(12,420)	.....0	.....0	.....0	.....12,893	.....0	.....0	1.....
CDS: CMBX.NA.AAA.4 REC 0.35%	OFFSET.....	OFFSET.	B.....	CITIBANK, N.A....	E57ODZWZ7FF32TWEFA7	09/19/2008.	02/17/2051.	06/29/2016.	SALE.....	0	48,038	0.35%(CREDIT EVENT) .....(4,019)	.....0	.....(2)	.....84	.....(4,019)	.....	.....(3,870)	.....0	.....0	.....0	.....4,017	.....0	.....0	1.....
CDS: CMBX.NA.AAA.4 REC 0.35%	OFFSET.....	OFFSET.	B.....	CITIBANK, N.A....	E57ODZWZ7FF32TWEFA7	09/19/2008.	02/17/2051.	05/27/2016.	SALE.....	0	48,868	0.35%(CREDIT EVENT) .....(4,088)	.....0	.....(1)	.....70	.....(4,088)	.....	.....(3,937)	.....0	.....0	.....0	.....4,087	.....0	.....0	1.....
CDS: CMBX.NA.AAA.4 REC 0.35%	OFFSET.....	OFFSET.	B.....	CITIBANK, N.A....	E57ODZWZ7FF32TWEFA7	09/19/2008.	02/17/2051.	03/29/2016.	SALE.....	0	4,248	0.35%(CREDIT EVENT) .....(355)	.....0	.....(0)	.....4	.....(355)	.....	.....(342)	.....0	.....0	.....0	.....355	.....0	.....0	1.....
CDS: CMBX.NA.AAA.4 REC 0.35%	OFFSET.....	OFFSET.	B.....	CITIBANK, N.A....	E57ODZWZ7FF32TWEFA7	09/19/2008.	02/17/2051.	01/27/2016.	SALE.....	0	19,927	0.35%(CREDIT EVENT) .....(1,667)	.....0	.....(0)	.....5	.....(1,667)	.....	.....(1,605)	.....0	.....0	.....0	.....1,667	.....0	.....0	1.....
CDS: CMBX.NA.AAA.4 REC 0.35%	OFFSET.....	OFFSET.	B.....	CITIBANK, N.A....	E57ODZWZ7FF32TWEFA7	09/19/2008.	02/17/2051.	08/29/2016.	SALE.....	0	109,906	0.35%(CREDIT EVENT) .....(9,195)	.....0	.....(4)	.....258	.....(9,195)	.....	.....(8,854)	.....0	.....0	.....0	.....9,190	.....0	.....0	1.....
CDS: CMBX.NA.AAA.4 REC 0.35%	OFFSET.....	OFFSET.	B.....	CITIBANK, N.A....	E57ODZWZ7FF32TWEFA7	09/19/2008.	02/17/2051.	12/28/2016.	SALE.....	0	306,510	0.35%(CREDIT EVENT) .....(25,642)	.....0	.....(9)	.....1,081	.....(25,642)	.....	.....(24,692)	.....0	.....0	.....0	.....25,633	.....0	.....0	1.....
CDS: CMBX.NA.AAA.4 REC 0.35%	OFFSET.....	OFFSET.	B.....	CITIBANK, N.A....	E57ODZWZ7FF32TWEFA7	09/19/2008.	02/17/2051.	11/08/2016.	SALE.....	0	1,563	0.35%(CREDIT EVENT) .....(131)	.....0	.....(0)	.....5	.....(131)	.....	.....(126)	.....0	.....0	.....0	.....131	.....0	.....0	1.....
CDS: CMBX.NA.AAA.4 REC 0.35%	OFFSET.....	OFFSET.	B.....	CITIBANK, N.A....	E57ODZWZ7FF32TWEFA7	09/19/2008.	02/17/2051.	07/28/2016.	SALE.....	0	60,998	0.35%(CREDIT EVENT) .....(5,103)	.....0	.....(2)	.....124	.....(5,103)	.....	.....(4,914)	.....0	.....0	.....0	.....5,101	.....0	.....0	1.....
CDS: CMBX.NA.AAA.4 REC 0.35%	OFFSET.....	OFFSET.	B.....	CITIBANK, N.A....	E57ODZWZ7FF32TWEFA7	09/19/2008.	02/17/2051.	04/27/2016.	SALE.....	0	43,115	0.35%(CREDIT EVENT) .....(3,607)	.....0	.....(1)	.....49	.....(3,607)	.....	.....(3,473)	.....0	.....0	.....0	.....3,606	.....0	.....0	1.....
CDS: CMBX.NA.AAA.4 REC 0.35%	OFFSET.....	OFFSET.	B.....	CITIBANK, N.A....	E57ODZWZ7FF32TWEFA7	09/19/2008.	02/17/2051.	02/29/2016.	SALE.....	0	16,949	0.35%(CREDIT EVENT) .....(1,418)	.....0	.....(1)	.....10	.....(1,418)	.....	.....(1,365)	.....0	.....0	.....0	.....1,417	.....0	.....0	1.....
CDS: CMBX.NA.AJ.1 PAY 0.84%	OFFSET.....	OFFSET.	B.....	DEUTSCHE BANK, AG	7LTFWFZYICNSX8D621K86	05/13/2009.	10/12/2052.	09/28/2016.	SALE.....	0	49,160	CREDIT EVENT(0.84%) .....23,843	.....0	.....3	.....(311)	.....23,843	.....	.....23,499	.....0	.....0	.....0	.....(23,839)	.....0	.....0	1.....
CDS: CMBX.NA.AJ.1 PAY 0.84%	OFFSET.....	OFFSET.	B.....	DEUTSCHE BANK, AG	7LTFWFZYICNSX8D621K86	05/13/2009.	10/12/2052.	10/25/2016.	SALE.....	0	53,133	CREDIT EVENT(0.84%) .....25,769	.....0	.....0	.....(369)	.....25,769	.....	.....25,398	.....0	.....0	.....0	.....(25,769)	.....0	.....0	1.....
CDS: CMBX.NA.AJ.1 PAY 0.84%	OFFSET.....	OFFSET.	B.....	DEUTSCHE BANK, AG	7LTFWFZYICNSX8D621K86	05/13/2009.	10/12/2052.	08/26/2016.	SALE.....	0	374,719	CREDIT EVENT(0.84%) .....181,739	.....0	.....9	.....(2,081)	.....181,739	.....	.....179,116	.....0	.....0	.....0	.....(181,730)	.....0	.....0	1.....
CDS: CMBX.NA.AJ.1 PAY 0.84%	OFFSET.....	OFFSET.	B.....	DEUTSCHE BANK, AG	7LTFWFZYICNSX8D621K86	05/13/2009.	10/12/2052.	06/20/2016.	SALE.....	0	13,975	CREDIT EVENT(0.84%) .....6,778	.....0	.....8	.....(56)	.....6,778	.....	.....6,680	.....0	.....0	.....0	.....(6,769)	.....0	.....0	1.....
CDS: CMBX.NA.AJ.1 PAY 0.84%	OFFSET.....	OFFSET.	B.....	DEUTSCHE BANK, AG	7LTFWFZYICNSX8D621K86	05/13/2009.	10/12/2052.	06/28/2016.	SALE.....	0	73,907	CREDIT EVENT(0.84%) .....35,845	.....0	.....5	.....(309)	.....35,845	.....	.....35,327	.....0	.....0	.....0	.....(35,840)	.....0	.....0	1.....
CDS: CMBX.NA.AJ.1 PAY 0.84%	OFFSET.....	OFFSET.	B.....	DEUTSCHE BANK, AG	7LTFWFZYICNSX8D621K86	05/13/2009.	10/12/2052.	04/27/2016.	SALE.....	0	62,014	CREDIT EVENT(0.84%) .....30,077	.....0	.....3	.....(169)	.....30,077	.....	.....29,643	.....0	.....0	.....0	.....(30,074)	.....0	.....0	1.....
CDS: CMBX.NA.AJ.1 PAY 0.84%	OFFSET.....	OFFSET.	B.....	DEUTSCHE BANK, AG	7LTFWFZYICNSX8D621K86	05/13/2009.	10/12/2052.	03/29/2016.	SALE.....	0	125,739	CREDIT EVENT(0.84%) .....60,984	.....0	.....12	.....(258)	.....60,984	.....	.....60,103	.....0	.....0	.....0	.....(60,972)	.....0	.....0	1.....

E19.12

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
CDS: CMBX.NA.AJ.1 PAY 0.84%.....	OFFSET.....	OFFSET	B.....	DEUTSCHE BANK, AG	7LTFWZYICNSX8D621K86	05/13/2009.	10/12/2052.	02/29/2016.	SALE.....	0	223,732	CREDIT EVENT(0.84%) .....108,510	.....0	.....21	.....(308)	.....108,510	.....	.....	.....106,944	.....0	.....0	.....(108,489)	.....0	.....0	1.....
CDS: CMBX.NA.AJ.1 PAY 0.84%.....	OFFSET.....	OFFSET	B.....	DEUTSCHE BANK, AG	7LTFWZYICNSX8D621K86	05/13/2009.	10/12/2052.	01/25/2016.	SALE.....	0	800,827	CREDIT EVENT(0.84%) .....388,401	.....0	.....0	.....(448)	.....388,401	.....	.....	.....382,795	.....0	.....0	.....(388,401)	.....0	.....0	1.....
CDS: CMBX.NA.AJ.1 PAY 0.84%.....	OFFSET.....	OFFSET	B.....	DEUTSCHE BANK, AG	7LTFWZYICNSX8D621K86	05/13/2009.	10/12/2052.	12/27/2016.	SALE.....	0	87,928	CREDIT EVENT(0.84%) .....42,645	.....0	.....4	.....(741)	.....42,645	.....	.....	.....42,029	.....0	.....0	.....(42,641)	.....0	.....0	1.....
CDS: CMBX.NA.AJ.1 PAY 0.84%.....	OFFSET.....	OFFSET	B.....	DEUTSCHE BANK, AG	7LTFWZYICNSX8D621K86	05/13/2009.	10/12/2052.	11/29/2016.	SALE.....	0	11,476	CREDIT EVENT(0.84%) .....5,566	.....0	.....1	.....(89)	.....5,566	.....	.....	.....5,485	.....0	.....0	.....(5,565)	.....0	.....0	1.....
CDS: CMBX.NA.AJ.1 PAY 0.84%.....	OFFSET.....	OFFSET	B.....	DEUTSCHE BANK, AG	7LTFWZYICNSX8D621K86	05/13/2009.	10/12/2052.	05/25/2016.	SALE.....	0	69,252	CREDIT EVENT(0.84%) .....33,587	.....0	.....0	.....(234)	.....33,587	.....	.....	.....33,103	.....0	.....0	.....(33,587)	.....0	.....0	1.....
CDS: CMBX.NA.AJ.1 PAY 0.84%.....	OFFSET.....	OFFSET	B.....	DEUTSCHE BANK, AG	7LTFWZYICNSX8D621K86	05/13/2009.	10/12/2052.	07/26/2016.	SALE.....	0	29,413	CREDIT EVENT(0.84%) .....14,265	.....0	.....1	.....(142)	.....14,265	.....	.....	.....14,059	.....0	.....0	.....(14,264)	.....0	.....0	1.....
CDS: CMBX.NA.AJ.1 PAY 0.84%.....	OFFSET.....	OFFSET	B.....	ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S01	05/13/2009.	10/12/2052.	12/27/2016.	SALE.....	0	87,928	CREDIT EVENT(0.84%) .....44,513	.....0	.....4	.....(741)	.....44,513	.....	.....	.....43,898	.....0	.....0	.....(44,509)	.....0	.....0	1.....
CDS: CMBX.NA.AJ.1 PAY 0.84%.....	OFFSET.....	OFFSET	B.....	ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S01	05/13/2009.	10/12/2052.	05/25/2016.	SALE.....	0	69,252	CREDIT EVENT(0.84%) .....35,059	.....0	.....0	.....(234)	.....35,059	.....	.....	.....34,574	.....0	.....0	.....(35,059)	.....0	.....0	1.....
CDS: CMBX.NA.AJ.1 PAY 0.84%.....	OFFSET.....	OFFSET	B.....	ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S01	05/13/2009.	10/12/2052.	07/26/2016.	SALE.....	0	29,413	CREDIT EVENT(0.84%) .....14,890	.....0	.....1	.....(142)	.....14,890	.....	.....	.....14,684	.....0	.....0	.....(14,890)	.....0	.....0	1.....
CDS: CMBX.NA.AJ.1 PAY 0.84%.....	OFFSET.....	OFFSET	B.....	ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S01	05/13/2009.	10/12/2052.	06/20/2016.	SALE.....	0	13,975	CREDIT EVENT(0.84%) .....7,075	.....0	.....8	.....(56)	.....7,075	.....	.....	.....6,977	.....0	.....0	.....(7,066)	.....0	.....0	1.....
CDS: CMBX.NA.AJ.1 PAY 0.84%.....	OFFSET.....	OFFSET	B.....	ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S01	05/13/2009.	10/12/2052.	02/29/2016.	SALE.....	0	223,732	CREDIT EVENT(0.84%) .....113,264	.....0	.....21	.....(308)	.....113,264	.....	.....	.....111,698	.....0	.....0	.....(113,244)	.....0	.....0	1.....
CDS: CMBX.NA.AJ.1 PAY 0.84%.....	OFFSET.....	OFFSET	B.....	ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S01	05/13/2009.	10/12/2052.	01/25/2016.	SALE.....	0	800,827	CREDIT EVENT(0.84%) .....405,419	.....0	.....0	.....(448)	.....405,419	.....	.....	.....399,813	.....0	.....0	.....(405,419)	.....0	.....0	1.....
CDS: CMBX.NA.AJ.1 PAY 0.84%.....	OFFSET.....	OFFSET	B.....	ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S01	05/13/2009.	10/12/2052.	09/28/2016.	SALE.....	0	49,160	CREDIT EVENT(0.84%) .....24,887	.....0	.....3	.....(311)	.....24,887	.....	.....	.....24,543	.....0	.....0	.....(24,884)	.....0	.....0	1.....
CDS: CMBX.NA.AJ.1 PAY 0.84%.....	OFFSET.....	OFFSET	B.....	ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S01	05/13/2009.	10/12/2052.	11/29/2016.	SALE.....	0	11,476	CREDIT EVENT(0.84%) .....5,810	.....0	.....1	.....(89)	.....5,810	.....	.....	.....5,729	.....0	.....0	.....(5,809)	.....0	.....0	1.....
CDS: CMBX.NA.AJ.1 PAY 0.84%.....	OFFSET.....	OFFSET	B.....	ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S01	05/13/2009.	10/12/2052.	10/25/2016.	SALE.....	0	53,133	CREDIT EVENT(0.84%) .....26,899	.....0	.....0	.....(369)	.....26,899	.....	.....	.....26,527	.....0	.....0	.....(26,899)	.....0	.....0	1.....

E19.13

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
CDS: CMBX.NA.AJ.1 PAY 0.84%.....	OFFSET.....	OFFSET	B.....	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S0	05/13/2009.	10/12/2052.	08/26/2016.	SALE.....	0	374,719	CREDIT EVENT(0.84%)	189,701	0	9	(2,081)	189,701		187,078	0	0	(189,693)	0	0	1
CDS: CMBX.NA.AJ.1 PAY 0.84%.....	OFFSET.....	OFFSET	B.....	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S0	05/13/2009.	10/12/2052.	06/28/2016.	SALE.....	0	73,907	CREDIT EVENT(0.84%)	37,415	0	5	(309)	37,415		36,898	0	0	(37,410)	0	0	1
CDS: CMBX.NA.AJ.1 PAY 0.84%.....	OFFSET.....	OFFSET	B.....	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S0	05/13/2009.	10/12/2052.	04/27/2016.	SALE.....	0	62,014	CREDIT EVENT(0.84%)	31,395	0	3	(169)	31,395		30,960	0	0	(31,392)	0	0	1
CDS: CMBX.NA.AJ.1 PAY 0.84%.....	OFFSET.....	OFFSET	B.....	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S0	05/13/2009.	10/12/2052.	03/29/2016.	SALE.....	0	125,739	CREDIT EVENT(0.84%)	63,656	0	12	(258)	63,656		62,775	0	0	(63,644)	0	0	1
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET	B.....	DEUTSCHE BANK, AG 7LTFWZYICNSX8D621K86	05/14/2009.	03/15/2049.	09/28/2016.	SALE.....	0	530,768	CREDIT EVENT(1.09%)	313,153	0	48	(3,295)	313,153		262,571	0	0	(313,105)	0	0	1
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET	B.....	DEUTSCHE BANK, AG 7LTFWZYICNSX8D621K86	05/14/2009.	03/15/2049.	12/27/2016.	SALE.....	0	236,225	CREDIT EVENT(1.09%)	139,373	0	14	(2,050)	139,373		116,861	0	0	(139,359)	0	0	1
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET	B.....	DEUTSCHE BANK, AG 7LTFWZYICNSX8D621K86	05/14/2009.	03/15/2049.	11/28/2016.	SALE.....	0	87,208	CREDIT EVENT(1.09%)	51,453	0	8	(668)	51,453		43,142	0	0	(51,445)	0	0	1
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET	B.....	DEUTSCHE BANK, AG 7LTFWZYICNSX8D621K86	05/14/2009.	03/15/2049.	10/25/2016.	SALE.....	0	325,938	CREDIT EVENT(1.09%)	192,304	0	0	(2,189)	192,304		161,242	0	0	(192,304)	0	0	1
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET	B.....	DEUTSCHE BANK, AG 7LTFWZYICNSX8D621K86	05/14/2009.	03/15/2049.	10/19/2016.	SALE.....	0	37	CREDIT EVENT(1.09%)	22	0	0	(0)	22		18	0	0	(22)	0	0	1
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET	B.....	DEUTSCHE BANK, AG 7LTFWZYICNSX8D621K86	05/14/2009.	03/15/2049.	09/15/2016.	SALE.....	0	136,297	CREDIT EVENT(1.09%)	80,415	0	87	(815)	80,415		67,426	0	0	(80,328)	0	0	1
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET	B.....	DEUTSCHE BANK, AG 7LTFWZYICNSX8D621K86	05/14/2009.	03/15/2049.	08/09/2016.	SALE.....	0	44,298	CREDIT EVENT(1.09%)	26,136	0	20	(226)	26,136		21,914	0	0	(26,116)	0	0	1
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET	B.....	DEUTSCHE BANK, AG 7LTFWZYICNSX8D621K86	05/14/2009.	03/15/2049.	05/25/2016.	SALE.....	0	1,026,221	CREDIT EVENT(1.09%)	605,470	0	0	(2,054)	605,470		507,671	0	0	(605,470)	0	0	1
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET	B.....	DEUTSCHE BANK, AG 7LTFWZYICNSX8D621K86	05/14/2009.	03/15/2049.	08/26/2016.	SALE.....	0	924,373	CREDIT EVENT(1.09%)	545,380	0	28	(4,967)	545,380		457,288	0	0	(545,352)	0	0	1
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET	B.....	DEUTSCHE BANK, AG 7LTFWZYICNSX8D621K86	05/14/2009.	03/15/2049.	07/26/2016.	SALE.....	0	906,488	CREDIT EVENT(1.09%)	534,828	0	27	(4,230)	534,828		448,440	0	0	(534,801)	0	0	1
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET	B.....	DEUTSCHE BANK, AG 7LTFWZYICNSX8D621K86	05/14/2009.	03/15/2049.	06/28/2016.	SALE.....	0	1,189,031	CREDIT EVENT(1.09%)	701,528	0	108	(3,673)	701,528		588,213	0	0	(701,420)	0	0	1

E19.14

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET	B.....	DEUTSCHE BANK, AG	7LTFWFZYICNSX8D621K86	05/14/2009.	03/15/2049.	04/27/2016.	SALE.....	0	197,116	CREDIT EVENT(1.09%) .....116,298	0	12	(602)	116,298	97,513		0	0	(116,287)	0	0	0	1
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET	B.....	DEUTSCHE BANK, AG	7LTFWFZYICNSX8D621K86	05/14/2009.	03/15/2049.	02/29/2016.	SALE.....	0	129	CREDIT EVENT(1.09%) .....76	0	0	(0)	76	64		0	0	(76)	0	0	0	1
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	05/14/2009.	03/15/2049.	12/27/2016.	SALE.....	0	472,450	CREDIT EVENT(1.09%) .....278,746	0	29	(4,103)	278,746	233,721		0	0	(278,717)	0	0	0	1
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	05/14/2009.	03/15/2049.	10/19/2016.	SALE.....	0	73	CREDIT EVENT(1.09%) .....43	0	0	(0)	43	36		0	0	(43)	0	0	0	1
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	05/14/2009.	03/15/2049.	09/28/2016.	SALE.....	0	1,061,536	CREDIT EVENT(1.09%) .....626,306	0	96	(6,592)	626,306	525,142		0	0	(626,210)	0	0	0	1
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	05/14/2009.	03/15/2049.	08/09/2016.	SALE.....	0	88,597	CREDIT EVENT(1.09%) .....52,272	0	40	(451)	52,272	43,829		0	0	(52,232)	0	0	0	1
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	05/14/2009.	03/15/2049.	05/25/2016.	SALE.....	0	2,052,441	CREDIT EVENT(1.09%) .....1,210,940	0	0	(4,108)	1,210,940	1,015,343		0	0	(1,210,940)	0	0	0	1
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	05/14/2009.	03/15/2049.	11/28/2016.	SALE.....	0	174,416	CREDIT EVENT(1.09%) .....102,905	0	16	(1,337)	102,905	86,284		0	0	(102,890)	0	0	0	1
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	05/14/2009.	03/15/2049.	10/25/2016.	SALE.....	0	651,877	CREDIT EVENT(1.09%) .....384,607	0	0	(4,380)	384,607	322,483		0	0	(384,607)	0	0	0	1
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	05/14/2009.	03/15/2049.	02/29/2016.	SALE.....	0	259	CREDIT EVENT(1.09%) .....153	0	0	(0)	153	128		0	0	(153)	0	0	0	1
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	05/14/2009.	03/15/2049.	09/15/2016.	SALE.....	0	272,593	CREDIT EVENT(1.09%) .....160,830	0	173	(1,630)	160,830	134,852		0	0	(160,657)	0	0	0	1
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	05/14/2009.	03/15/2049.	08/26/2016.	SALE.....	0	1,848,747	CREDIT EVENT(1.09%) .....1,090,761	0	56	(9,937)	1,090,761	914,575		0	0	(1,090,705)	0	0	0	1
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	05/14/2009.	03/15/2049.	07/26/2016.	SALE.....	0	1,812,977	CREDIT EVENT(1.09%) .....1,069,656	0	55	(8,461)	1,069,656	896,880		0	0	(1,069,601)	0	0	0	1
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	05/14/2009.	03/15/2049.	06/28/2016.	SALE.....	0	2,378,061	CREDIT EVENT(1.09%) .....1,403,056	0	216	(7,346)	1,403,056	1,176,427		0	0	(1,402,840)	0	0	0	1
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	05/14/2009.	03/15/2049.	04/27/2016.	SALE.....	0	394,232	CREDIT EVENT(1.09%) .....232,597	0	24	(1,204)	232,597	195,027		0	0	(232,573)	0	0	0	1

E19.15

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	05/14/2009.	02/17/2051.	11/28/2016.	SALE.....	0	7,879	CREDIT EVENT(0.96%)	5,200	0	1	(50)	5,200		3,482	0	0	(5,200)	0	0	1
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	05/14/2009.	02/17/2051.	09/27/2016.	SALE.....	0	0	0	0	0	0	0	0		0	0	0	(0)	0	0	1
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	05/14/2009.	02/17/2051.	04/27/2016.	SALE.....	0	120	CREDIT EVENT(0.96%)	79	0	0	(0)	79		53	0	0	(79)	0	0	1
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	05/14/2009.	02/17/2051.	10/25/2016.	SALE.....	0	1	CREDIT EVENT(0.96%)	1	0	0	0	1		1	0	0	(1)	0	0	1
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	05/14/2009.	02/17/2051.	08/25/2016.	SALE.....	0	4,964	CREDIT EVENT(0.96%)	3,276	0	0	(23)	3,276		2,194	0	0	(3,276)	0	0	1
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	05/14/2009.	02/17/2051.	05/25/2016.	SALE.....	0	9,651	CREDIT EVENT(0.96%)	6,369	0	0	(25)	6,369		4,265	0	0	(6,369)	0	0	1
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	05/14/2009.	02/17/2051.	01/25/2016.	SALE.....	0	4,746	CREDIT EVENT(0.96%)	3,133	0	0	(1)	3,133		2,097	0	0	(3,133)	0	0	1
CDS: CMBX.NA.AJ.1 REC 0.84%.....	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU0	05/19/2009.	10/12/2052.	12/27/2016.	SALE.....	0	87,928	0.84%(CREDIT EVENT)	(30,995)	0	(4)	741	(30,995)		(30,379)	0	0	30,990	0	0	1
CDS: CMBX.NA.AJ.1 REC 0.84%.....	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU0	05/19/2009.	10/12/2052.	09/28/2016.	SALE.....	0	49,160	0.84%(CREDIT EVENT)	(17,329)	0	(3)	311	(17,329)		(16,985)	0	0	17,326	0	0	1
CDS: CMBX.NA.AJ.1 REC 0.84%.....	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU0	05/19/2009.	10/12/2052.	07/26/2016.	SALE.....	0	29,413	0.84%(CREDIT EVENT)	(10,368)	0	(1)	142	(10,368)		(10,162)	0	0	10,367	0	0	1
CDS: CMBX.NA.AJ.1 REC 0.84%.....	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU0	05/19/2009.	10/12/2052.	05/25/2016.	SALE.....	0	69,252	0.84%(CREDIT EVENT)	(24,412)	0	0	234	(24,412)		(23,927)	0	0	24,412	0	0	1
CDS: CMBX.NA.AJ.1 REC 0.84%.....	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU0	05/19/2009.	10/12/2052.	02/29/2016.	SALE.....	0	223,732	0.84%(CREDIT EVENT)	(78,866)	0	(21)	308	(78,866)		(77,299)	0	0	78,845	0	0	1
CDS: CMBX.NA.AJ.1 REC 0.84%.....	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU0	05/19/2009.	10/12/2052.	11/29/2016.	SALE.....	0	11,476	0.84%(CREDIT EVENT)	(4,045)	0	(1)	89	(4,045)		(3,965)	0	0	4,044	0	0	1
CDS: CMBX.NA.AJ.1 REC 0.84%.....	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU0	05/19/2009.	10/12/2052.	10/25/2016.	SALE.....	0	53,133	0.84%(CREDIT EVENT)	(18,729)	0	0	369	(18,729)		(18,357)	0	0	18,729	0	0	1
CDS: CMBX.NA.AJ.1 REC 0.84%.....	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU0	05/19/2009.	10/12/2052.	08/26/2016.	SALE.....	0	374,719	0.84%(CREDIT EVENT)	(132,088)	0	(9)	2,081	(132,088)		(129,465)	0	0	132,080	0	0	1
CDS: CMBX.NA.AJ.1 REC 0.84%.....	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU0	05/19/2009.	10/12/2052.	06/28/2016.	SALE.....	0	73,907	0.84%(CREDIT EVENT)	(26,052)	0	(5)	309	(26,052)		(25,535)	0	0	26,047	0	0	1
CDS: CMBX.NA.AJ.1 REC 0.84%.....	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU0	05/19/2009.	10/12/2052.	06/20/2016.	SALE.....	0	13,975	0.84%(CREDIT EVENT)	(4,926)	0	(8)	56	(4,926)		(4,828)	0	0	4,918	0	0	1
CDS: CMBX.NA.AJ.1 REC 0.84%.....	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU0	05/19/2009.	10/12/2052.	04/27/2016.	SALE.....	0	62,014	0.84%(CREDIT EVENT)	(21,860)	0	(3)	169	(21,860)		(21,426)	0	0	21,857	0	0	1
CDS: CMBX.NA.AJ.1 REC 0.84%.....	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU0	05/19/2009.	10/12/2052.	03/29/2016.	SALE.....	0	125,739	0.84%(CREDIT EVENT)	(44,323)	0	(12)	258	(44,323)		(43,443)	0	0	44,311	0	0	1

E19.16

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
CDS: CMBX.NA.AJ.1 REC 0.84%.....	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU0	05/19/2009.	10/12/2052.	01/25/2016.	SALE.....0800,827	0.84%(CRE DIT EVENT).....(282,291)000448(282,291)	(276,686)00282,29100	1.....
CDS: CMBX.NA.AJ.1 REC 0.84%.....	OFFSET.....	OFFSET	B.....	CITIBANK, N.A.	E57ODZWZ7FF32TWEFA7	05/19/2009.	10/12/2052.	12/27/2016.	SALE.....	.....0	.....87,928	0.84%(CRE DIT EVENT).....(31,654)	.....0	.....(4)	.....741	.....(31,654)		.....(31,039)	.....0	.....0	.....31,650	.....0	.....0	1.....
CDS: CMBX.NA.AJ.1 REC 0.84%.....	OFFSET.....	OFFSET	B.....	CITIBANK, N.A.	E57ODZWZ7FF32TWEFA7	05/19/2009.	10/12/2052.	07/26/2016.	SALE.....	.....0	.....29,413	0.84%(CRE DIT EVENT).....(10,589)	.....0	.....(1)	.....142	.....(10,589)		.....(10,383)	.....0	.....0	.....10,588	.....0	.....0	1.....
CDS: CMBX.NA.AJ.1 REC 0.84%.....	OFFSET.....	OFFSET	B.....	CITIBANK, N.A.	E57ODZWZ7FF32TWEFA7	05/19/2009.	10/12/2052.	06/28/2016.	SALE.....	.....0	.....73,907	0.84%(CRE DIT EVENT).....(26,606)	.....0	.....(5)	.....309	.....(26,606)		.....(26,089)	.....0	.....0	.....26,601	.....0	.....0	1.....
CDS: CMBX.NA.AJ.1 REC 0.84%.....	OFFSET.....	OFFSET	B.....	CITIBANK, N.A.	E57ODZWZ7FF32TWEFA7	05/19/2009.	10/12/2052.	05/25/2016.	SALE.....	.....0	.....69,252	0.84%(CRE DIT EVENT).....(24,931)	.....0	.....0	.....234	.....(24,931)		.....(24,446)	.....0	.....0	.....24,931	.....0	.....0	1.....
CDS: CMBX.NA.AJ.1 REC 0.84%.....	OFFSET.....	OFFSET	B.....	CITIBANK, N.A.	E57ODZWZ7FF32TWEFA7	05/19/2009.	10/12/2052.	02/29/2016.	SALE.....	.....0	.....223,732	0.84%(CRE DIT EVENT).....(80,544)	.....0	.....(21)	.....308	.....(80,544)		.....(78,977)	.....0	.....0	.....80,523	.....0	.....0	1.....
CDS: CMBX.NA.AJ.1 REC 0.84%.....	OFFSET.....	OFFSET	B.....	CITIBANK, N.A.	E57ODZWZ7FF32TWEFA7	05/19/2009.	10/12/2052.	11/29/2016.	SALE.....	.....0	.....11,476	0.84%(CRE DIT EVENT).....(4,131)	.....0	.....(1)	.....89	.....(4,131)		.....(4,051)	.....0	.....0	.....4,130	.....0	.....0	1.....
CDS: CMBX.NA.AJ.1 REC 0.84%.....	OFFSET.....	OFFSET	B.....	CITIBANK, N.A.	E57ODZWZ7FF32TWEFA7	05/19/2009.	10/12/2052.	10/25/2016.	SALE.....	.....0	.....53,133	0.84%(CRE DIT EVENT).....(19,128)	.....0	.....0	.....369	.....(19,128)		.....(18,756)	.....0	.....0	.....19,128	.....0	.....0	1.....
CDS: CMBX.NA.AJ.1 REC 0.84%.....	OFFSET.....	OFFSET	B.....	CITIBANK, N.A.	E57ODZWZ7FF32TWEFA7	05/19/2009.	10/12/2052.	09/28/2016.	SALE.....	.....0	.....49,160	0.84%(CRE DIT EVENT).....(17,698)	.....0	.....(3)	.....311	.....(17,698)		.....(17,354)	.....0	.....0	.....17,694	.....0	.....0	1.....
CDS: CMBX.NA.AJ.1 REC 0.84%.....	OFFSET.....	OFFSET	B.....	CITIBANK, N.A.	E57ODZWZ7FF32TWEFA7	05/19/2009.	10/12/2052.	08/26/2016.	SALE.....	.....0	.....374,719	0.84%(CRE DIT EVENT).....(134,899)	.....0	.....(9)	.....2,081	.....(134,899)		.....(132,276)	.....0	.....0	.....134,890	.....0	.....0	1.....
CDS: CMBX.NA.AJ.1 REC 0.84%.....	OFFSET.....	OFFSET	B.....	CITIBANK, N.A.	E57ODZWZ7FF32TWEFA7	05/19/2009.	10/12/2052.	06/20/2016.	SALE.....	.....0	.....13,975	0.84%(CRE DIT EVENT).....(5,031)	.....0	.....(8)	.....56	.....(5,031)		.....(4,933)	.....0	.....0	.....5,022	.....0	.....0	1.....
CDS: CMBX.NA.AJ.1 REC 0.84%.....	OFFSET.....	OFFSET	B.....	CITIBANK, N.A.	E57ODZWZ7FF32TWEFA7	05/19/2009.	10/12/2052.	04/27/2016.	SALE.....	.....0	.....62,014	0.84%(CRE DIT EVENT).....(22,325)	.....0	.....(3)	.....169	.....(22,325)		.....(21,891)	.....0	.....0	.....22,322	.....0	.....0	1.....
CDS: CMBX.NA.AJ.1 REC 0.84%.....	OFFSET.....	OFFSET	B.....	CITIBANK, N.A.	E57ODZWZ7FF32TWEFA7	05/19/2009.	10/12/2052.	03/29/2016.	SALE.....	.....0	.....125,739	0.84%(CRE DIT EVENT).....(45,266)	.....0	.....(12)	.....258	.....(45,266)		.....(44,386)	.....0	.....0	.....45,254	.....0	.....0	1.....
CDS: CMBX.NA.AJ.1 REC 0.84%.....	OFFSET.....	OFFSET	B.....	CITIBANK, N.A.	E57ODZWZ7FF32TWEFA7	05/19/2009.	10/12/2052.	01/25/2016.	SALE.....	.....0	.....800,827	0.84%(CRE DIT EVENT).....(288,298)	.....0	.....0	.....448	.....(288,298)		.....(282,692)	.....0	.....0	.....288,298	.....0	.....0	1.....
CDS: CMBX.NA.AJ.2 REC 1.09%.....	OFFSET.....	OFFSET	B.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE	05/19/2009.	03/15/2049.	09/28/2016.	SALE.....	.....0	.....1,061,536	1.09%(CRE DIT EVENT).....(520,153)	.....0	.....(96)	.....6,592	.....(520,153)		.....(418,988)	.....0	.....0	.....520,056	.....0	.....0	1.....
CDS: CMBX.NA.AJ.2 REC 1.09%.....	OFFSET.....	OFFSET	B.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE	05/19/2009.	03/15/2049.	11/28/2016.	SALE.....	.....0	.....174,416	1.09%(CRE DIT EVENT).....(85,464)	.....0	.....(16)	.....1,337	.....(85,464)		.....(68,842)	.....0	.....0	.....85,448	.....0	.....0	1.....
CDS: CMBX.NA.AJ.2 REC 1.09%.....	OFFSET.....	OFFSET	B.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE	05/19/2009.	03/15/2049.	09/15/2016.	SALE.....	.....0	.....272,593	1.09%(CRE DIT EVENT).....(133,571)	.....0	.....(173)	.....1,630	.....(133,571)		.....(107,593)	.....0	.....0	.....133,397	.....0	.....0	1.....
CDS: CMBX.NA.AJ.2 REC 1.09%.....	OFFSET.....	OFFSET	B.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE	05/19/2009.	03/15/2049.	06/28/2016.	SALE.....	.....0	.....2,378,061	1.09%(CRE DIT EVENT).....(1,165,250)	.....0	.....(216)	.....7,346	.....(1,165,250)		.....(938,621)	.....0	.....0	.....1,165,034	.....0	.....0	1.....
CDS: CMBX.NA.AJ.2 REC 1.09%.....	OFFSET.....	OFFSET	B.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE	05/19/2009.	03/15/2049.	05/25/2016.	SALE.....	.....0	.....2,052,441	1.09%(CRE DIT EVENT).....(1,005,696)	.....0	.....0	.....4,108	.....(1,005,696)		.....(810,099)	.....0	.....0	.....1,005,696	.....0	.....0	1.....
CDS: CMBX.NA.AJ.2 REC 1.09%.....	OFFSET.....	OFFSET	B.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE	05/19/2009.	03/15/2049.	12/27/2016.	SALE.....	.....0	.....472,450	1.09%(CRE DIT EVENT).....(231,501)	.....0	.....(29)	.....4,103	.....(231,501)		.....(186,476)	.....0	.....0	.....231,472	.....0	.....0	1.....
CDS: CMBX.NA.AJ.2 REC 1.09%.....	OFFSET.....	OFFSET	B.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE	05/19/2009.	03/15/2049.	10/25/2016.	SALE.....	.....0	.....651,877	1.09%(CRE DIT EVENT).....(319,420)	.....0	.....0	.....4,380	.....(319,420)		.....(257,296)	.....0	.....0	.....319,420	.....0	.....0	1.....
CDS: CMBX.NA.AJ.2 REC 1.09%.....	OFFSET.....	OFFSET	B.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE	05/19/2009.	03/15/2049.	10/19/2016.	SALE.....	.....0	.....73	1.09%(CRE DIT EVENT).....(36)	.....0	.....(0)	.....0	.....(36)		.....(29)	.....0	.....0	.....36	.....0	.....0	1.....
CDS: CMBX.NA.AJ.2 REC 1.09%.....	OFFSET.....	OFFSET	B.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE	05/19/2009.	03/15/2049.	08/26/2016.	SALE.....	.....0	.....1,848,747	1.09%(CRE DIT EVENT).....(905,886)	.....0	.....(56)	.....9,937	.....(905,886)		.....(729,700)	.....0	.....0	.....905,830	.....0	.....0	1.....

E19.17

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
CDS: CMBX.NA.AJ.2 REC 1.09%.....	OFFSET.....	OFFSET	B.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE	05/19/2009.	03/15/2049.	08/09/2016.	SALE.....	.....0	.....88,597	1.09%(CRE DIT EVENT).....(43,412)	.....0	.....(40)	.....451	.....(43,412)	.....	.....	.....(34,969)	.....0	.....0	.....43,372	.....0	.....0	1.....
CDS: CMBX.NA.AJ.2 REC 1.09%.....	OFFSET.....	OFFSET	B.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE	05/19/2009.	03/15/2049.	02/29/2016.	SALE.....	.....0	.....259	1.09%(CRE DIT EVENT).....(127)	.....0	.....(0)	.....0	.....(127)	.....	.....	.....(102)	.....0	.....0	.....127	.....0	.....0	1.....
CDS: CMBX.NA.AJ.2 REC 1.09%.....	OFFSET.....	OFFSET	B.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE	05/19/2009.	03/15/2049.	07/26/2016.	SALE.....	.....0	.....1,812,977	1.09%(CRE DIT EVENT).....(888,359)	.....0	.....(55)	.....8,461	.....(888,359)	.....	.....	.....(715,582)	.....0	.....0	.....888,304	.....0	.....0	1.....
CDS: CMBX.NA.AJ.2 REC 1.09%.....	OFFSET.....	OFFSET	B.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE	05/19/2009.	03/15/2049.	04/27/2016.	SALE.....	.....0	.....394,232	1.09%(CRE DIT EVENT).....(193,174)	.....0	.....(24)	.....1,204	.....(193,174)	.....	.....	.....(155,603)	.....0	.....0	.....193,150	.....0	.....0	1.....
CDS: CMBX.NA.AJ.2 REC 1.09%.....	OFFSET.....	OFFSET	B.....	ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S0	05/19/2009.	03/15/2049.	12/27/2016.	SALE.....	.....0	.....236,225	1.09%(CRE DIT EVENT).....(112,797)	.....0	.....(14)	.....2,050	.....(112,797)	.....	.....	.....(90,285)	.....0	.....0	.....112,783	.....0	.....0	1.....
CDS: CMBX.NA.AJ.2 REC 1.09%.....	OFFSET.....	OFFSET	B.....	ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S0	05/19/2009.	03/15/2049.	09/28/2016.	SALE.....	.....0	.....530,768	1.09%(CRE DIT EVENT).....(253,442)	.....0	.....(48)	.....3,295	.....(253,442)	.....	.....	.....(202,860)	.....0	.....0	.....253,394	.....0	.....0	1.....
CDS: CMBX.NA.AJ.2 REC 1.09%.....	OFFSET.....	OFFSET	B.....	ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S0	05/19/2009.	03/15/2049.	09/15/2016.	SALE.....	.....0	.....136,297	1.09%(CRE DIT EVENT).....(65,082)	.....0	.....(87)	.....815	.....(65,082)	.....	.....	.....(52,093)	.....0	.....0	.....64,995	.....0	.....0	1.....
CDS: CMBX.NA.AJ.2 REC 1.09%.....	OFFSET.....	OFFSET	B.....	ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S0	05/19/2009.	03/15/2049.	08/26/2016.	SALE.....	.....0	.....924,373	1.09%(CRE DIT EVENT).....(441,388)	.....0	.....(28)	.....4,967	.....(441,388)	.....	.....	.....(353,296)	.....0	.....0	.....441,360	.....0	.....0	1.....
CDS: CMBX.NA.AJ.2 REC 1.09%.....	OFFSET.....	OFFSET	B.....	ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S0	05/19/2009.	03/15/2049.	05/25/2016.	SALE.....	.....0	.....1,026,221	1.09%(CRE DIT EVENT).....(490,020)	.....0	.....0	.....2,054	.....(490,020)	.....	.....	.....(392,222)	.....0	.....0	.....490,020	.....0	.....0	1.....
CDS: CMBX.NA.AJ.2 REC 1.09%.....	OFFSET.....	OFFSET	B.....	ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S0	05/19/2009.	03/15/2049.	11/28/2016.	SALE.....	.....0	.....87,208	1.09%(CRE DIT EVENT).....(41,642)	.....0	.....(8)	.....668	.....(41,642)	.....	.....	.....(33,331)	.....0	.....0	.....41,634	.....0	.....0	1.....
CDS: CMBX.NA.AJ.2 REC 1.09%.....	OFFSET.....	OFFSET	B.....	ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S0	05/19/2009.	03/15/2049.	10/25/2016.	SALE.....	.....0	.....325,938	1.09%(CRE DIT EVENT).....(155,636)	.....0	.....0	.....2,189	.....(155,636)	.....	.....	.....(124,574)	.....0	.....0	.....155,636	.....0	.....0	1.....
CDS: CMBX.NA.AJ.2 REC 1.09%.....	OFFSET.....	OFFSET	B.....	ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S0	05/19/2009.	03/15/2049.	10/19/2016.	SALE.....	.....0	.....37	1.09%(CRE DIT EVENT).....(18)	.....0	.....(0)	.....0	.....(18)	.....	.....	.....(14)	.....0	.....0	.....18	.....0	.....0	1.....
CDS: CMBX.NA.AJ.2 REC 1.09%.....	OFFSET.....	OFFSET	B.....	ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S0	05/19/2009.	03/15/2049.	08/09/2016.	SALE.....	.....0	.....44,298	1.09%(CRE DIT EVENT).....(21,152)	.....0	.....(20)	.....226	.....(21,152)	.....	.....	.....(16,931)	.....0	.....0	.....21,132	.....0	.....0	1.....
CDS: CMBX.NA.AJ.2 REC 1.09%.....	OFFSET.....	OFFSET	B.....	ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S0	05/19/2009.	03/15/2049.	07/26/2016.	SALE.....	.....0	.....906,488	1.09%(CRE DIT EVENT).....(432,848)	.....0	.....(27)	.....4,230	.....(432,848)	.....	.....	.....(346,460)	.....0	.....0	.....432,821	.....0	.....0	1.....
CDS: CMBX.NA.AJ.2 REC 1.09%.....	OFFSET.....	OFFSET	B.....	ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S0	05/19/2009.	03/15/2049.	06/28/2016.	SALE.....	.....0	.....1,189,031	1.09%(CRE DIT EVENT).....(567,762)	.....0	.....(108)	.....3,673	.....(567,762)	.....	.....	.....(454,448)	.....0	.....0	.....567,654	.....0	.....0	1.....
CDS: CMBX.NA.AJ.2 REC 1.09%.....	OFFSET.....	OFFSET	B.....	ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S0	05/19/2009.	03/15/2049.	02/29/2016.	SALE.....	.....0	.....129	1.09%(CRE DIT EVENT).....(62)	.....0	.....(0)	.....0	.....(62)	.....	.....	.....(49)	.....0	.....0	.....62	.....0	.....0	1.....
CDS: CMBX.NA.AJ.2 REC 1.09%.....	OFFSET.....	OFFSET	B.....	ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S0	05/19/2009.	03/15/2049.	04/27/2016.	SALE.....	.....0	.....197,116	1.09%(CRE DIT EVENT).....(94,123)	.....0	.....(12)	.....602	.....(94,123)	.....	.....	.....(75,338)	.....0	.....0	.....94,111	.....0	.....0	1.....
CDS: CMBX.NA.AJ.4 REC 0.96%.....	OFFSET.....	OFFSET	B.....	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB2	05/20/2009.	02/17/2051.	10/25/2016.	SALE.....	.....0	.....1	0.96%(CRE DIT EVENT).....(1)	.....0	.....0	.....0	.....(1)	.....	.....	.....(0)	.....0	.....0	.....1	.....0	.....0	1.....
CDS: CMBX.NA.AJ.4 REC 0.96%.....	OFFSET.....	OFFSET	B.....	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB2	05/20/2009.	02/17/2051.	09/27/2016.	SALE.....	.....0	.....0	0.96%(CRE DIT EVENT).....(0)	.....0	.....0	.....0	.....(0)	.....	.....	.....(0)	.....0	.....0	.....0	.....0	.....0	1.....
CDS: CMBX.NA.AJ.4 REC 0.96%.....	OFFSET.....	OFFSET	B.....	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB2	05/20/2009.	02/17/2051.	01/25/2016.	SALE.....	.....0	.....4,746	0.96%(CRE DIT EVENT).....(2,682)	.....0	.....0	.....1	.....(2,682)	.....	.....	.....(1,647)	.....0	.....0	.....2,682	.....0	.....0	1.....
CDS: CMBX.NA.AJ.4 REC 0.96%.....	OFFSET.....	OFFSET	B.....	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB2	05/20/2009.	02/17/2051.	11/28/2016.	SALE.....	.....0	.....7,879	0.96%(CRE DIT EVENT).....(4,452)	.....0	.....(1)	.....50	.....(4,452)	.....	.....	.....(2,733)	.....0	.....0	.....4,451	.....0	.....0	1.....
CDS: CMBX.NA.AJ.4 REC 0.96%.....	OFFSET.....	OFFSET	B.....	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB2	05/20/2009.	02/17/2051.	05/25/2016.	SALE.....	.....0	.....9,651	0.96%(CRE DIT EVENT).....(5,453)	.....0	.....0	.....25	.....(5,453)	.....	.....	.....(3,348)	.....0	.....0	.....5,453	.....0	.....0	1.....
CDS: CMBX.NA.AJ.4 REC 0.96%.....	OFFSET.....	OFFSET	B.....	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB2	05/20/2009.	02/17/2051.	08/25/2016.	SALE.....	.....0	.....4,964	0.96%(CRE DIT EVENT).....(2,805)	.....0	.....0	.....23	.....(2,805)	.....	.....	.....(1,722)	.....0	.....0	.....2,805	.....0	.....0	1.....

E19.18

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
CDS: CMBX.NA.AJ.4 REC 0.96%.....	OFFSET.....	OFFSET	B.....	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB2	05/20/2009.	02/17/2051.	04/27/2016.	SALE.....	.....0	.....120	0.96%(CRE DIT EVENT)	.....(68)	.....0	.....(0)	.....0	.....(68)		.....(42)	.....0	.....0	.....68	.....0	.....0	1.....
CDS: EMBARQ CORP (CTL) REC 1.00%	OFFSET.....	OFFSET	B.....	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	09/10/2009.	06/20/2016.	06/20/2016.	MATURIT Y	.....0	..6,475,980	1.00%(CRE DIT EVENT)	.....150,018	.....0	.....0	.....30,941	.....150,018		.....126,244	.....0	.....0	.....(150,018)	.....0	.....0	1.....
CDS: EMBARQ CORP (CTL) REC 1.00%	OFFSET.....	OFFSET	B.....	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	09/10/2009.	06/20/2016.	06/20/2016.	MATURIT Y	.....0	..4,857,240	1.00%(CRE DIT EVENT)	.....112,519	.....0	.....0	.....23,207	.....112,519		.....94,688	.....0	.....0	.....(112,519)	.....0	.....0	1.....
CDS: EMBARQ CORP (CTL) REC 1.00%	OFFSET.....	OFFSET	B.....	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	09/18/2009.	06/20/2016.	06/20/2016.	MATURIT Y	.....0	..6,475,980	1.00%(CRE DIT EVENT)	.....177,794	.....0	.....0	.....30,941	.....177,794		.....154,021	.....0	.....0	.....(177,794)	.....0	.....0	1.....
CDS: EMBARQ CORP (CTL) REC 1.00%	OFFSET.....	OFFSET	B.....	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	09/18/2009.	06/20/2016.	06/20/2016.	MATURIT Y	.....0	..4,857,240	1.00%(CRE DIT EVENT)	.....133,353	.....0	.....0	.....23,207	.....133,353		.....115,521	.....0	.....0	.....(133,353)	.....0	.....0	1.....
CDS: CREDIT SUISSE GROUP (CS) PAY 1.00%	OFFSET.....	OFFSET	B.....	BARCLAYS BANK PLC	G5GEF7VJP57OUK5573	08/24/2011.	09/20/2016.	09/20/2016.	MATURIT Y	.....0	..13,220,000	CREDIT EVENT(1.00 %)	.....699,002	.....0	.....0	.....(96,947)	.....699,002		.....752,992	.....0	.....0	.....(699,002)	.....0	.....0	1.....
CDS: CREDIT SUISSE GROUP (CS) PAY 1.00%	OFFSET.....	OFFSET	B.....	BARCLAYS BANK PLC	G5GEF7VJP57OUK5573	08/24/2011.	09/20/2016.	09/20/2016.	MATURIT Y	.....0	..4,025,000	CREDIT EVENT(1.00 %)	.....212,820	.....0	.....0	.....(29,517)	.....212,820		.....229,258	.....0	.....0	.....(212,820)	.....0	.....0	1.....
CDS: CREDIT SUISSE GROUP (CS) PAY 1.00%	OFFSET.....	OFFSET	B.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE	12/05/2011.	12/20/2016.	12/20/2016.	MATURIT Y	.....0	..60,397,246	CREDIT EVENT(1.00 %)	.....1,920,505	.....0	.....0	.....(488,219)	.....1,920,505		.....2,028,274	.....371,467	.....0	.....(1,920,505)	.....0	.....0	1.....
CDS: CDX.NA.IG.17 PAY 1.00%.....	OFFSET.....	OFFSET	B.....	CITIBANK, N.A.....	E57ODZWZ7FF32TWEFA7	12/12/2011.	12/20/2016.	12/20/2016.	MATURIT Y	.....0	..70,495,000	CREDIT EVENT(1.00 %)	.....864,683	.....0	.....0	.....(695,159)	.....864,683		.....1,352,036	.....0	.....0	.....(864,683)	.....0	.....0	1.....
CDS: ITRX EUROPE 16 REC 1.00%.	OFFSET.....	OFFSET	B.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE	02/27/2012.	12/20/2016.	12/20/2016.	MATURIT Y	.....0	..44,203,500	1.00%(CRE DIT EVENT)	.....(633,541)	.....0	.....0	.....359,265	.....(633,541)		.....(866,440)	.....(119,756)	.....0	.....633,541	.....0	.....0	1.....
CDS: ITRX EUROPE 16 REC 1.00%.	OFFSET.....	OFFSET	B.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE	02/29/2012.	12/20/2016.	12/20/2016.	MATURIT Y	.....0	..9,983,255	1.00%(CRE DIT EVENT)	.....(124,274)	.....0	.....0	.....81,248	.....(124,274)		.....(180,672)	.....(23,355)	.....0	.....124,274	.....0	.....0	1.....
CDS: CDX.NA.IG.17 REC 1.00%.....	OFFSET.....	OFFSET	B.....	CREDIT SUISSE FB INT	E58DKGMJYYJLN8C3868	03/27/2012.	12/20/2016.	12/20/2016.	MATURIT Y	.....0	..70,495,000	1.00%(CRE DIT EVENT)	.....544,316	.....0	.....0	.....695,159	.....544,316		.....56,963	.....0	.....0	.....(544,316)	.....0	.....0	1.....
CDS: ITRX EUROPE 16 REC 1.00%.	OFFSET.....	OFFSET	B.....	CREDIT SUISSE FB INT	E58DKGMJYYJLN8C3868	04/12/2012.	12/20/2016.	12/20/2016.	MATURIT Y	.....0	..5,773,066	1.00%(CRE DIT EVENT)	.....(95,968)	.....0	.....0	.....47,706	.....(95,968)		.....(125,958)	.....(16,838)	.....0	.....95,968	.....0	.....0	1.....
CDS: MARRIOTT INTERNL (MAR) REC 1.00%	OFFSET.....	OFFSET	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU0	11/05/2012.	06/20/2016.	06/20/2016.	MATURIT Y	.....0	..10,400,000	1.00%(CRE DIT EVENT)	.....171,242	.....0	.....0	.....49,689	.....171,242		.....124,035	.....0	.....0	.....(171,242)	.....0	.....0	1.....
CDS: CREDIT SUISSE GROUP (CS) REC 1.00%	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	08/06/2013.	09/20/2016.	09/20/2016.	MATURIT Y	.....0	..13,220,000	1.00%(CRE DIT EVENT)	.....183,861	.....0	.....0	.....96,947	.....0		.....(11,586)	.....0	.....(42,404)	.....0	.....0	.....0	1.....
CDS: CREDIT SUISSE GROUP (CS) REC 1.00%	OFFSET.....	OFFSET	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	08/06/2013.	09/20/2016.	09/20/2016.	MATURIT Y	.....0	..4,025,000	1.00%(CRE DIT EVENT)	.....55,979	.....0	.....0	.....29,517	.....0		.....(3,527)	.....0	.....(12,911)	.....0	.....0	.....0	1.....
CDS: DIRECTTV HOLDINGS (DTV) PAY 1.00%	00206RDA7 - AT&T INC.....	D PART 1	B.....	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K52	08/25/2015.	03/20/2021.	04/07/2016.	SALE.....	.....0	..6,510,000	CREDIT EVENT(1.00 %)	.....(25,499)	.....0	.....(16,842)	.....(17,722)	.....(22,664)		.....76,499	.....0	.....1,244	.....5,822	.....0	.....0	93/89.....
CDS: TECK RESOURCES LTD (TCKBCN) PAY 1.00%	Bond Portfolio.....	D PART 1	B.....	CITIBANK, N.A.....	E57ODZWZ7FF32TWEFA7	09/21/2015.	12/20/2020.	01/20/2016.	SALE.....	.....0	..1,250,000	CREDIT EVENT(1.00 %)	.....322,157	.....0	.....656,250	.....(563)	.....301,812		.....(301,041)	.....0	.....(3,452)	.....354,438	.....0	.....0	99/99.....
CDS: TECK RESOURCES LTD (TCKBCN) PAY 1.00%	Bond Portfolio.....	D PART 1	B.....	CITIBANK, N.A.....	E57ODZWZ7FF32TWEFA7	09/21/2015.	12/20/2020.	01/22/2016.	SALE.....	.....0	..750,000	CREDIT EVENT(1.00 %)	.....193,294	.....0	.....363,792	.....(338)	.....180,684		.....(180,625)	.....0	.....(2,475)	.....183,108	.....0	.....0	99/100.....

E19.19

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
CDS: TECK RESOURCES LTD (TCKBCN) PAY 1.00%	Bond Portfolio.....	D PART 1	B.....	CITIBANK, N.A....	E57ODZWZ7FF32TWEFA7	09/21/2015.	12/20/2020.	01/12/2016.	SALE.....	0	2,500,000	CREDIT EVENT(1.00%) .....644,314	0	1,325,000	.....(1,127)	606,314			.....(602,082)	0	.....(4,214)	718,686	0	0	99/100.....
CDS: FREEPORT-MCMORAN INC (FCX) PAY 1.00%	Bond Portfolio.....	D PART 1	B.....	CITIBANK, N.A....	E57ODZWZ7FF32TWEFA7	09/21/2015.	12/20/2020.	01/12/2016.	SALE.....	0	2,500,000	CREDIT EVENT(1.00%) .....466,191	0	1,177,500	.....(1,127)	438,696			.....(482,907)	0	.....(3,049)	738,804	0	0	100/100.....
CDS: FREEPORT-MCMORAN INC (FCX) PAY 1.00%	Bond Portfolio.....	D PART 1	B.....	CITIBANK, N.A....	E57ODZWZ7FF32TWEFA7	09/21/2015.	12/20/2020.	01/22/2016.	SALE.....	0	750,000	CREDIT EVENT(1.00%) .....139,857	0	371,292	.....(338)	130,733			.....(144,872)	0	.....(1,791)	240,559	0	0	100/100.....
CDS: FREEPORT-MCMORAN INC (FCX) PAY 1.00%	Bond Portfolio.....	D PART 1	B.....	CITIBANK, N.A....	E57ODZWZ7FF32TWEFA7	09/21/2015.	12/20/2020.	01/20/2016.	SALE.....	0	1,250,000	CREDIT EVENT(1.00%) .....233,095	0	621,875	.....(563)	218,375			.....(241,453)	0	.....(2,498)	403,500	0	0	100/100.....
CDS: NABORS INDUSTRIES (NBR) PAY 1.00%	Bond Portfolio.....	D PART 1	B.....	CITIBANK, N.A....	E57ODZWZ7FF32TWEFA7	09/21/2015.	12/20/2020.	01/22/2016.	SALE.....	0	750,000	CREDIT EVENT(1.00%) .....99,273	0	173,176	.....(338)	92,796			.....(51,819)	0	.....(1,271)	80,380	0	0	100/100.....
CDS: NABORS INDUSTRIES (NBR) PAY 1.00%	Bond Portfolio.....	D PART 1	B.....	CITIBANK, N.A....	E57ODZWZ7FF32TWEFA7	09/21/2015.	12/20/2020.	01/12/2016.	SALE.....	0	2,500,000	CREDIT EVENT(1.00%) .....330,908	0	493,828	.....(1,127)	311,392			.....(172,732)	0	.....(2,164)	182,436	0	0	100/99.....
CDS: NABORS INDUSTRIES (NBR) PAY 1.00%	Bond Portfolio.....	D PART 1	B.....	CITIBANK, N.A....	E57ODZWZ7FF32TWEFA7	09/21/2015.	12/20/2020.	01/20/2016.	SALE.....	0	1,250,000	CREDIT EVENT(1.00%) .....165,454	0	310,985	.....(563)	155,005			.....(86,366)	0	.....(1,773)	155,979	0	0	100/95.....
CDS: WEATHERFORD INTL LTD (WFT) PAY 1.00%	Bond Portfolio.....	D PART 1	B.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE	09/21/2015.	12/20/2020.	01/22/2016.	SALE.....	0	750,000	CREDIT EVENT(1.00%) .....123,938	0	262,542	.....(338)	115,852			.....(80,058)	0	.....(1,587)	146,690	0	0	100/100.....
CDS: WEATHERFORD INTL LTD (WFT) PAY 1.00%	Bond Portfolio.....	D PART 1	B.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE	09/21/2015.	12/20/2020.	01/20/2016.	SALE.....	0	1,250,000	CREDIT EVENT(1.00%) .....206,563	0	468,750	.....(563)	193,518			.....(133,429)	0	.....(2,214)	275,232	0	0	100/100.....
CDS: WEATHERFORD INTL LTD (WFT) PAY 1.00%	Bond Portfolio.....	D PART 1	B.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE	09/21/2015.	12/20/2020.	01/12/2016.	SALE.....	0	2,500,000	CREDIT EVENT(1.00%) .....413,126	0	691,420	.....(1,127)	388,761			.....(266,859)	0	.....(2,702)	302,659	0	0	100/98.....
CDS: WEATHERFORD INTL LTD (WFT) PAY 1.00%	Bond Portfolio.....	D PART 1	B.....	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	12/07/2015.	12/20/2020.	03/22/2016.	SALE.....	0	1,600,000	CREDIT EVENT(1.00%) .....371,976	0	312,000	.....(3,644)	350,535			.....(54,072)	0	.....(16,719)	(38,535)	0	0	97/97.....
CDS: TECK RESOURCES LTD (TCKBCN) PAY 1.00%	Bond Portfolio.....	D PART 1	B.....	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	12/07/2015.	12/20/2020.	03/22/2016.	SALE.....	0	1,600,000	CREDIT EVENT(1.00%) .....764,533	0	536,000	.....(3,644)	720,466			.....(21,242)	0	.....(34,363)	(184,466)	0	0	100/98.....
CDS: FREEPORT-MCMORAN INC (FCX) PAY 1.00%	Bond Portfolio.....	D PART 1	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU0	12/07/2015.	12/20/2020.	03/22/2016.	SALE.....	0	1,600,000	CREDIT EVENT(1.00%) .....548,000	0	428,000	.....(3,644)	516,413			.....(50,733)	0	.....(24,631)	(88,413)	0	0	100/96.....
CDS: NABORS INDUSTRIES (NBR) PAY 1.00%	Bond Portfolio.....	D PART 1	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	12/07/2015.	12/20/2020.	03/21/2016.	SALE.....	0	1,600,000	CREDIT EVENT(1.00%) .....257,876	0	241,361	.....(3,600)	243,152			.....(56,622)	0	.....(11,450)	(1,791)	0	0	98/99.....
CDS: BARRICK GOLD CORP (ABXCN) PAY 1.00%	Bond Portfolio.....	D PART 1	B.....	CITIBANK, N.A....	E57ODZWZ7FF32TWEFA7	12/10/2015.	12/20/2020.	01/22/2016.	SALE.....	0	750,000	CREDIT EVENT(1.00%) .....73,687	0	83,440	.....(473)	71,881			.....(10,928)	0	.....(991)	11,559	0	0	99/99.....

E19.20

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)	
CDS: BARRICK GOLD CORP (ABXCN) PAY 1.00%	Bond Portfolio.....	D PART 1	B.....	CITIBANK, N.A....	E57ODZWZ7FF32TWEFA	12/10/2015.	12/20/2020.	03/21/2016.	SALE.....	0	500,000	CREDIT EVENT(1.00%) .....49,125	0	11,052	.....(315)	46,396	.....(7,285)	0	.....(2,186)	.....(35,344)	0	0	0	0	99/99.....
CDS: BARRICK GOLD CORP (ABXCN) PAY 1.00%	Bond Portfolio.....	D PART 1	B.....	CITIBANK, N.A....	E57ODZWZ7FF32TWEFA	12/10/2015.	12/20/2020.	01/20/2016.	SALE.....	0	1,250,000	CREDIT EVENT(1.00%) .....122,812	0	124,326	.....(788)	120,069	.....(18,213)	0	.....(1,385)	4,256	0	0	0	0	99/100.....
CDS: BARRICK GOLD CORP (ABXCN) PAY 1.00%	Bond Portfolio.....	D PART 1	B.....	CITIBANK, N.A....	E57ODZWZ7FF32TWEFA	12/10/2015.	12/20/2020.	01/12/2016.	SALE.....	0	2,500,000	CREDIT EVENT(1.00%) .....245,624	0	253,781	.....(1,576)	241,209	.....(36,426)	0	.....(1,699)	12,572	0	0	0	0	99/99.....
CDS: GAP INC (GPS) PAY 1.00%.....	Bond Portfolio.....	D PART 1	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	12/10/2015.	12/20/2020.	01/22/2016.	SALE.....	0	750,000	CREDIT EVENT(1.00%) .....36,955	0	53,251	.....(473)	36,049	.....1,719	0	.....(497)	17,202	0	0	0	0	99/99.....
CDS: GAP INC (GPS) PAY 1.00%.....	Bond Portfolio.....	D PART 1	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	12/10/2015.	12/20/2020.	01/12/2016.	SALE.....	0	2,500,000	CREDIT EVENT(1.00%) .....123,183	0	194,884	.....(1,576)	120,969	.....5,729	0	.....(852)	73,915	0	0	0	0	99/98.....
CDS: GAP INC (GPS) PAY 1.00%.....	Bond Portfolio.....	D PART 1	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	12/10/2015.	12/20/2020.	03/21/2016.	SALE.....	0	500,000	CREDIT EVENT(1.00%) .....24,637	0	18,534	.....(315)	23,268	.....1,146	0	.....(1,096)	.....(4,734)	0	0	0	0	99/99.....
CDS: GAP INC (GPS) PAY 1.00%.....	Bond Portfolio.....	D PART 1	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	12/10/2015.	12/20/2020.	01/20/2016.	SALE.....	0	1,250,000	CREDIT EVENT(1.00%) .....61,592	0	102,308	.....(788)	60,216	.....2,864	0	.....(694)	42,092	0	0	0	0	99/99.....
CDS: YUM! BRANDS INC (YUM) PAY 1.00%	Bond Portfolio.....	D PART 1	B.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE	12/10/2015.	12/20/2020.	03/22/2016.	SALE.....	0	500,000	CREDIT EVENT(1.00%) .....21,595	0	25,777	.....(317)	20,383	.....(2,334)	0	.....(973)	5,393	0	0	0	0	100/100.....
CDS: YUM! BRANDS INC (YUM) PAY 1.00%	Bond Portfolio.....	D PART 1	B.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE	12/10/2015.	12/20/2020.	01/20/2016.	SALE.....	0	1,250,000	CREDIT EVENT(1.00%) .....53,987	0	82,055	.....(792)	52,781	.....(5,834)	0	.....(609)	29,274	0	0	0	0	100/98.....
CDS: YUM! BRANDS INC (YUM) PAY 1.00%	Bond Portfolio.....	D PART 1	B.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE	12/10/2015.	12/20/2020.	01/22/2016.	SALE.....	0	750,000	CREDIT EVENT(1.00%) .....32,392	0	41,465	.....(475)	31,598	.....(3,501)	0	.....(436)	9,867	0	0	0	0	100/99.....
CDS: YUM! BRANDS INC (YUM) PAY 1.00%	Bond Portfolio.....	D PART 1	B.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE	12/10/2015.	12/20/2020.	01/12/2016.	SALE.....	0	2,500,000	CREDIT EVENT(1.00%) .....107,974	0	140,423	.....(1,583)	106,033	.....(11,669)	0	.....(747)	34,390	0	0	0	0	100/100.....
CDS: BOSTON SCIENTIFIC (BSX) PAY 1.00%	101137AK3 - BOSTON SCIENTIFIC CORP	D PART 1	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	02/09/2016.	12/20/2019.	09/22/2016.	SALE.....	0	2,000,000	CREDIT EVENT(1.00%) .....0	(43,219)	(53,281)(12,556)	(36,287)0	00	6,932(16,993)	0	0	0	0	100/88.....
CDS: COX COMMUNICATIONS (COXENT) PAY 1.00%	VARIOUS.....	D PART 1	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54	06/02/2016.	06/20/2021.	09/21/2016.	SALE.....	0	8,500,000	CREDIT EVENT(1.00%) .....0	(151,143)	(22,988)(33,764)	(142,040)0	00	9,103119,052	0	0	0	0	100/100.....
CDS: COX COMMUNICATIONS (COXENT) PAY 1.00%	VARIOUS.....	D PART 1	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU0	06/03/2016.	06/20/2021.	09/21/2016.	SALE.....	0	8,500,000	CREDIT EVENT(1.00%) .....0	(131,109)	(22,988)(25,973)	(123,414)0	00	7,696100,426	0	0	0	0	100/100.....
CDS: COX COMMUNICATIONS (COXENT) PAY 1.00%	VARIOUS.....	D PART 1	B.....	CREDIT SUISSE FB INT	E58DKGMJYYJLN8C386	06/06/2016.	06/20/2021.	09/21/2016.	SALE.....	0	4,245,000	CREDIT EVENT(1.00%) .....0	(65,569)	(11,480)(12,617)	(61,754)0	00	3,81550,273	0	0	0	0	100/100.....

E19.21

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
CDS: COX COMMUNICATIONS (COXENT) PAY 1.00%	VARIOUS.....	D PART 1	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU0	06/07/2016	06/20/2021	09/21/2016	SALE.....	0	4,255,000	CREDIT EVENT(1.00%)	0	(65,661)	(11,507)	(12,529)	(61,874)		0	0	3,787	50,366	0	0	100/100.....
CDS: COX COMMUNICATIONS (COXENT) PAY 1.00%	VARIOUS.....	D PART 1	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU0	07/08/2016	06/20/2021	09/21/2016	SALE.....	0	4,249,000	CREDIT EVENT(1.00%)	0	(40,361)	(11,491)	(8,852)	(38,729)		0	0	1,632	27,238	0	0	100/100.....
CME: CDX.NA.HY.25.V1 REC 5.00%	Bond Portfolio.....	D PART 1	B.....	CME.....	LCZ7XYGSLJUHFXNXND8	03/16/2016	12/20/2020	03/28/2016	SALE.....	0	12,080,000	5.00%(CREDIT EVENT)	0	(163,080)	(246,783)	(20,133)	(161,955)		0	0	1,125	(84,828)	0	0	100/98.....
CME: CDX.NA.HY.25.V1 REC 5.00%	Bond Portfolio.....	D PART 1	B.....	CME.....	LCZ7XYGSLJUHFXNXND8	03/14/2016	12/20/2020	03/28/2016	SALE.....	0	12,080,000	5.00%(CREDIT EVENT)	0	(262,136)	(246,783)	(23,489)	(260,028)		0	0	2,108	13,245	0	0	100/98.....
CME: CDX.NA.HY.25.V1 REC 5.00%	Bond Portfolio.....	D PART 1	B.....	CME.....	LCZ7XYGSLJUHFXNXND8	03/15/2016	12/20/2020	03/28/2016	SALE.....	0	12,080,000	5.00%(CREDIT EVENT)	0	(215,024)	(246,783)	(21,811)	(213,418)		0	0	1,607	(33,365)	0	0	100/98.....
CME: CDX.NA.HY.25.V1 REC 5.00%	Bond Portfolio.....	D PART 1	B.....	CME.....	LCZ7XYGSLJUHFXNXND8	03/11/2016	12/20/2020	03/28/2016	SALE.....	0	12,080,000	5.00%(CREDIT EVENT)	0	(309,248)	(246,783)	(28,522)	(306,585)		0	0	2,663	59,802	0	0	100/98.....
ICE: ITRX EUROPE 25.V1 REC 1.00%	VARIOUS.....	D PART 1	B.....	ICE.....	549300R4IG1TWPZT5U32	06/07/2016	06/20/2021	06/16/2016	SALE.....	0	57,907,951	1.00%(CREDIT EVENT)	0	(761,724)	(378,975)	(11,884)	(757,994)		0	0	3,730	379,019	0	0	100/100.....
CME: CDX.NA.HY.26.V1 REC 5.00%	Bond Portfolio.....	D PART 1	B.....	CME.....	LCZ7XYGSLJUHFXNXND8	03/28/2016	06/20/2021	05/04/2016	SALE.....	0	12,080,000	5.00%(CREDIT EVENT)	0	(177,576)	(254,036)	(72,058)	(174,134)		0	0	3,442	(79,902)	0	0	99/98.....
CME: CDX.NA.HY.26.V1 REC 5.00%	Bond Portfolio.....	D PART 1	B.....	CME.....	LCZ7XYGSLJUHFXNXND8	03/28/2016	06/20/2021	05/18/2016	SALE.....	0	12,080,000	5.00%(CREDIT EVENT)	0	(177,576)	(210,548)	(94,245)	(172,832)		0	0	4,744	(37,716)	0	0	99/99.....
CME: CDX.NA.HY.26.V1 REC 5.00%	Bond Portfolio.....	D PART 1	B.....	CME.....	LCZ7XYGSLJUHFXNXND8	03/28/2016	06/20/2021	06/16/2016	SALE.....	0	12,080,000	5.00%(CREDIT EVENT)	0	(177,576)	(196,656)	(140,203)	(170,134)		0	0	7,442	(26,522)	0	0	99/98.....
0929999 Total-Swaps-Hedging Other-Credit Default.....													13,353,711	(2,741,002)	7,387,112	(586,285)	10,096,769	KXX	3,831,057	211,518	(122,765)	(2,709,658)	0	0	XXX
Swaps - Hedging Other - Total Return																									
SWP: CPI INDEX (1ML) 08/15/16.....	Liability.....	N/A.....	F.....	MERRILL LYNCH CAP SV	GDWTXX03601TB7DW3U	08/11/2008	08/15/2016	08/15/2016	MATURIT Y	0	4,450,000	CPI INDEX (1ML)	0	0	0	55,771	0		(53,138)	0	0	0	0	0	96/96.....
SWP: CPI INDEX (1ML) 08/15/16.....	Liability.....	N/A.....	F.....	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	08/25/2008	08/15/2016	08/15/2016	MATURIT Y	0	3,000,000	CPI INDEX (1ML)	0	0	0	33,056	0		(31,290)	0	0	0	0	0	97/97.....
SWP: CPI INDEX (1ML) 02/15/16.....	Liability.....	N/A.....	F.....	MERRILL LYNCH CAP SV	GDWTXX03601TB7DW3U	09/17/2008	02/15/2016	02/15/2016	MATURIT Y	0	2,000,000	CPI INDEX (1ML)	13,973	0	0	3,109	13,973		11,203	0	0	(13,973)	0	0	95/99.....
SWP: CPI INDEX (1ML) 03/15/16.....	Liability.....	N/A.....	F.....	MERRILL LYNCH CAP SV	GDWTXX03601TB7DW3U	09/17/2008	03/15/2016	03/15/2016	MATURIT Y	0	2,500,000	CPI INDEX (1ML)	16,387	0	0	7,865	16,387		9,667	0	0	(16,387)	0	0	88/88.....
SWP: CPI INDEX (1ML) 11/15/16.....	Liability.....	N/A.....	F.....	MERRILL LYNCH CAP SV	GDWTXX03601TB7DW3U	09/17/2008	11/15/2016	11/15/2016	MATURIT Y	0	3,465,000	CPI INDEX (1ML)	(380)	0	0	49,803	(380)		(44,107)	0	0	380	0	0	100/100.....
SWP: CPI INDEX (1ML) 09/15/16.....	Liability.....	N/A.....	F.....	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	09/24/2008	09/15/2016	09/15/2016	MATURIT Y	0	4,800,000	CPI INDEX (1ML)	0	0	0	68,711	0		(63,832)	0	0	0	0	0	92/92.....
TRSWP: EAFE IDX(3ML) 09/23/16.....	VAGLB Hedge - GMWB Derivatives.....	N/A.....	E.....	GOLDMAN SACHS INTL	W22LROWP2IHZNB6K52	09/01/2016	09/23/2016	09/01/2016	SALE.....	0	1,726,866	EAFE IDX(3ML)	0	12,422	(140,905)	0	12,422		0	0	0	(153,327)	0	0	4.....
TRSWP: EAFE IDX(3ML) 09/23/16.....	VAGLB Hedge - GMWB Derivatives.....	N/A.....	E.....	GOLDMAN SACHS INTL	W22LROWP2IHZNB6K52	09/16/2015	09/23/2016	09/01/2016	SALE.....	0	19,588,775	EAFE IDX(3ML)	0	0	(93,781)	0	0		85,028	0	0	(93,781)	0	0	4.....
RTY @ 1175 09/16/16.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	GOLDMAN SACHS INTL	W22LROWP2IHZNB6K52	06/09/2016	09/16/2016	09/14/2016	SALE.....	0	133,950,000	RTY @ 1175	0	0	(4,354,800)	0	0		0	0	0	(4,354,800)	0	0	3.....
SPX @ 2161.9708 09/19/16.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	GOLDMAN SACHS INTL	W22LROWP2IHZNB6K52	07/27/2016	09/19/2016	09/14/2016	SALE.....	0	324,295,620	SPX @ 2161.9708	0	0	6,145,620	0	0		0	0	0	6,145,620	0	0	3.....

E19.22

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)	
RTY @ 1209.02 12/16/16.....	VAGLB Hedge - Macro Hedge.....	N/A	E.....	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K52	09/14/2016.	12/21/2016.	12/15/2016.	SALE.....	0	.68,914,140	RTY @ 1209.02	0	0	..(18,172,740)	0	0		0	0	0	(18,172,740)	0	0	3.....	
RTY @ 1209.02 12/16/16.....	VAGLB Hedge - Macro Hedge.....	N/A	E.....	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K52	09/14/2016.	12/21/2016.	12/15/2016.	MATURIT Y	0	.68,914,140	RTY @ 1209.02	0	0	0	0	0		0	0	0	0	0	0	3.....	
SPX @ 2114.30 12/16/16.....	VAGLB Hedge - Macro Hedge.....	N/A	E.....	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K52	09/14/2016.	12/21/2016.	12/15/2016.	SALE.....	0	317,145,000	SPX @ 2114.30	0	0	..(22,155,000)	0	0		0	0	0	(22,155,000)	0	0	3.....	
0949999. Total-Swaps-Hedging Other-Total Return.....												29,980	12,422	..(38,771,606)	218,315	42,402	KXX	..(86,468)	0	0	0	(38,814,008)	0	0	XXX

Swaps - Hedging Other - Other

TRSWP: 3ML(BOXX) 09/20/16.....	VAGLB Hedge - Macro Hedge.....	N/A	E.....	CITIBANK, N.A. E57ODZWZ7FF32TWEFA7	03/02/2016.	09/20/2016.	09/13/2016.	SALE.....	0	.50,000,000	3ML(BOXX)	0	0	..(4,996,640)	0	0		0	0	0	(4,996,640)	0	0	3.....
0959999. Total-Swaps-Hedging Other-Other.....												0	0	..(4,996,640)	0	0	KXX	0	0	0	(4,996,640)	0	0	XXX
0969999. Total-Swaps-Hedging Other.....												13,798,690	..(2,728,581)	..(31,476,257)	..(13,324,504)	10,554,171	KXX	..(17,407,866)	211,518	..22,461,367	(42,030,428)	0	0	XXX

Swaps - Replications - Credit Default

CDS: CMBX.NA.AS.6 REC 1.00%.....	12574#BJ5 - BOND WITH CREDIT DEFAULT SWAP	B.....		GOLDMAN SACHS INTL W22LROWP2IHZNBB6K52	06/06/2014.	05/11/2063.	04/21/2016.	SALE.....	0	.10,500,000	1.00%(CRE DIT EVENT)	..(27,547)	0	..(163,533)	33,833	..(26,494)		0	0	0	174	..(137,039)	0	0	
CDS: CMBX.NA.AS.6 REC 1.00%.....	12574#BH9 - BOND WITH CREDIT DEFAULT SWAP	B.....		MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	06/06/2014.	05/11/2063.	04/21/2016.	SALE.....	0	.10,500,000	1.00%(CRE DIT EVENT)	..(27,547)	0	..(163,533)	33,833	..(26,494)		0	0	0	174	..(137,039)	0	0	
CDS: CMBX.NA.AAA.7 REC 0.50%.....	12574#CJ4 - BOND WITH CREDIT DEFAULT SWAP	B.....		DEUTSCHE BANK, AG 7LTFWZYCN8D621K8E	06/23/2014.	01/17/2047.	03/15/2016.	SALE.....	0	.10,000,000	0.50%(CRE DIT EVENT)	..(222,723)	0	..(330,459)	10,972	..(210,908)		0	0	0	1,423	..(119,551)	0	0	
CDS: CMBX.NA.AAA.7 REC 0.50%.....	12574#DK0 - BOND WITH CREDIT DEFAULT SWAP	B.....		GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU0	01/16/2015.	01/17/2047.	05/25/2016.	SALE.....	0	.14,000,000	0.50%(CRE DIT EVENT)	..(531,702)	0	..(394,364)	28,389	..(509,315)		0	0	0	6,645	..114,951	0	0	
CDS: CMBX.NA.AAA.7 REC 0.50%.....	12574#DF1 - BOND WITH CREDIT DEFAULT SWAP	B.....		CREDIT SUISSE FB INT E58DKGMJYYJLN8C386	01/16/2015.	01/17/2047.	03/15/2016.	SALE.....	0	.19,000,000	0.50%(CRE DIT EVENT)	..(721,596)	0	..(627,873)	19,792	..(695,598)		0	0	0	4,633	..67,725	0	0	
CDS: CMBX.NA.AAA.7 REC 0.50%.....	12574#DQ7 - BOND WITH CREDIT DEFAULT SWAP	B.....		MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54	01/16/2015.	01/17/2047.	05/25/2016.	SALE.....	0	.14,000,000	0.50%(CRE DIT EVENT)	..(531,702)	0	..(394,364)	28,389	..(509,315)		0	0	0	6,645	..114,951	0	0	
CDS: CMBX.NA.AAA.8 REC 0.50%.....	12574#DP9 - BOND WITH CREDIT DEFAULT SWAP	B.....		GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU0	01/30/2015.	10/17/2057.	11/01/2016.	SALE.....	0	.15,000,000	0.50%(CRE DIT EVENT)	..(694,258)	0	..(306,039)	63,750	..(665,817)		0	0	0	13,586	..359,777	0	0	
CDS: MALAYSIA FEDERATION (MALAYS) REC 1.00%	70687WD#6 - BOND WITH CREDIT DEFAULT SWAP	B.....		JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE	10/30/2015.	12/20/2020.	09/21/2016.	SALE.....	0	..1,000,000	1.00%(CRE DIT EVENT)	..(44,626)	0	..(2,427)	7,361	..(36,891)		0	0	0	6,310	..34,464	0	0	
CDS: MALAYSIA FEDERATION (MALAYS) REC 1.00%	70687WL*1 - BOND WITH CREDIT DEFAULT SW	B.....		JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE	05/09/2016.	06/20/2021.	09/21/2016.	SALE.....	0	..200,000	1.00%(CRE DIT EVENT)	0	..(5,504)	..(1,448)	811	..(5,106)		0	0	0	398	..3,658	0	0	
CDS: MALAYSIA FEDERATION (MALAYS) REC 1.00%	70687WM*0 - BOND WITH CREDIT DEFAULT SW	B.....		BARCLAYS BANK PLC G5GE5F7JP5I7OUK5573	05/25/2016.	06/20/2021.	09/21/2016.	SALE.....	0	..200,000	1.00%(CRE DIT EVENT)	0	..(5,315)	..(1,563)	661	..(4,974)		0	0	0	342	..3,410	0	0	
CDS: BANK OF AMERICA CORP (BAC) REC 1.00%	06051GD#3 - BOND WITH CREDIT DEFAULT SW	B.....		GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU0	06/08/2016.	06/20/2021.	09/20/2016.	SALE.....	0	..3,700,000	1.00%(CRE DIT EVENT)	0	..34,611	..50,108	10,689	..32,651		0	0	0	..(1,959)	..17,456	0	0	
CDS: MORGAN STANLEY (MS) REC 1.00%	61747YC#0 - BOND WITH CREDIT DEFAULT SW	B.....		GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU0	06/08/2016.	06/20/2021.	09/20/2016.	SALE.....	0	..2,050,000	1.00%(CRE DIT EVENT)	0	..7,732	16,954	5,922	..7,294		0	0	0	(438)	..9,660	0	0	
CDS: JP MORGAN CHASE (JPM) REC 1.00%	46625HG@3 - BOND WITH CREDIT DEFAULT SW	B.....		CITIBANK, N.A. E57ODZWZ7FF32TWEFA7	06/08/2016.	06/20/2021.	09/20/2016.	SALE.....	0	..4,500,000	1.00%(CRE DIT EVENT)	0	..84,874	..94,834	13,000	..80,069		0	0	0	..(4,805)	..14,765	0	0	
CDS: MORGAN STANLEY (MS) REC 1.00%	61747YD#9 - BOND WITH CREDIT DEFAULT SW	B.....		GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU0	06/21/2016.	06/20/2021.	09/20/2016.	SALE.....	0	..1,950,000	1.00%(CRE DIT EVENT)	0	..(2,766)	..16,127	4,929	..(2,628)		0	0	0	138	..18,755	0	0	
CDS: BANK OF AMERICA CORP (BAC) REC 1.00%	06051GF*5 - BOND WITH CREDIT DEFAULT SW	B.....		GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU0	06/21/2016.	06/20/2021.	09/20/2016.	SALE.....	0	..3,800,000	1.00%(CRE DIT EVENT)	0	..23,509	..51,462	9,606	..22,336		0	0	0	..(1,173)	..29,126	0	0	
CDS: JP MORGAN CHASE (JPM) REC 1.00%	46625HJ*2 - BOND WITH CREDIT DEFAULT SW	B.....		CREDIT SUISSE FB INT E58DKGMJYYJLN8C386	06/21/2016.	06/20/2021.	09/20/2016.	SALE.....	0	..4,000,000	1.00%(CRE DIT EVENT)	0	..69,183	..82,432	10,111	..65,731		0	0	0	..(3,452)	..16,700	0	0	

E19.23

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
CDS: MALAYSIA FEDERATION (MALAYS) REC 1.00%	70687WG*7 - BOND WITH CREDIT DEFAULT SW		B.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE	07/29/2016	06/20/2021	09/21/2016	SALE.....	0	2,600,000	1.00%(CRE DIT EVENT)	0	(46,176)	(18,821)	4,044	(44,830)		0	0	1,346	26,008	0	0	
CME: CDX.NA.IG.25.V1 REC 1.00%	12518*DX5 - BOND WITH CREDIT DEFAULT SWAP		B.....	CME.....	LCZ7XYGSLJUHFXNXND8	09/21/2015	12/20/2020	01/22/2016	SALE.....	0	56,000,000	1.00%(CRE DIT EVENT)	509,530	0	(129,711)	66,342	476,288		0	0	(6,524)	(605,999)	0	0	
CME: CDX.NA.IG.25.V1 REC 1.00%	12518*DX5 - BOND WITH CREDIT DEFAULT SWAP		B.....	CME.....	LCZ7XYGSLJUHFXNXND8	09/21/2015	12/20/2020	01/12/2016	SALE.....	0	265,000,000	1.00%(CRE DIT EVENT)	2,411,169	0	418,555	313,938	2,268,966		0	0	(15,770)	(1,850,411)	0	0	
CME: CDX.NA.IG.25.V1 REC 1.00%	12518*DX5 - BOND WITH CREDIT DEFAULT SWAP		B.....	CME.....	LCZ7XYGSLJUHFXNXND8	09/21/2015	12/20/2020	03/21/2016	SALE.....	0	239,000,000	1.00%(CRE DIT EVENT)	2,174,602	0	1,569,432	283,137	1,968,037		0	0	(92,536)	(398,605)	0	0	
CME: CDX.NA.IG.25.V1 REC 1.00%	12518*EU0 - BOND WITH CREDIT DEFAULT SW		B.....	CME.....	LCZ7XYGSLJUHFXNXND8	12/07/2015	12/20/2020	01/19/2016	SALE.....	0	155,000,000	1.00%(CRE DIT EVENT)	1,292,311	0	(737,026)	86,649	1,262,094		0	0	(13,814)	(1,999,120)	0	0	
CME: CDX.NA.IG.25.V1 REC 1.00%	12518*EU0 - BOND WITH CREDIT DEFAULT SW		B.....	CME.....	LCZ7XYGSLJUHFXNXND8	12/07/2015	12/20/2020	01/22/2016	SALE.....	0	45,000,000	1.00%(CRE DIT EVENT)	375,187	0	(102,931)	25,156	365,394		0	0	(5,031)	(468,325)	0	0	
CME: CDX.NA.IG.26.V1 REC 1.00%	12518*FN5 - BOND WITH CREDIT DEFAULT SWAP		B.....	CME.....	LCZ7XYGSLJUHFXNXND8	03/21/2016	06/20/2021	09/20/2016	SALE.....	0	150,000,000	1.00%(CRE DIT EVENT)	0	1,652,171	1,770,021	749,167	1,494,370		0	0	(157,801)	275,651	0	0	
CME: CDX.NA.IG.26.V1 REC 1.00%	12518*GL8 - BOND WITH CREDIT DEFAULT SWAP		B.....	CME.....	LCZ7XYGSLJUHFXNXND8	06/07/2016	06/20/2021	09/20/2016	SALE.....	0	41,800,000	1.00%(CRE DIT EVENT)	0	536,754	493,246	121,917	506,091		0	0	(30,663)	(12,845)	0	0	
CME: CDX.NA.IG.26.V1 REC 1.00%	12518*GS3 - BOND WITH CREDIT DEFAULT SW		B.....	CME.....	LCZ7XYGSLJUHFXNXND8	06/08/2016	06/20/2021	09/20/2016	SALE.....	0	15,175,000	1.00%(CRE DIT EVENT)	0	192,363	177,674	43,839	181,472		0	0	(10,890)	(3,799)	0	0	
CME: CDX.NA.IG.26.V1 REC 1.00%	12518*GR5 - BOND WITH CREDIT DEFAULT SW		B.....	CME.....	LCZ7XYGSLJUHFXNXND8	06/09/2016	06/20/2021	09/20/2016	SALE.....	0	30,700,000	1.00%(CRE DIT EVENT)	0	366,987	362,264	88,689	346,399		0	0	(20,588)	15,865	0	0	
CME: CDX.NA.IG.26.V1 REC 1.00%	12518*GY0 - BOND WITH CREDIT DEFAULT SW		B.....	CME.....	LCZ7XYGSLJUHFXNXND8	06/21/2016	06/20/2021	09/20/2016	SALE.....	0	21,855,000	1.00%(CRE DIT EVENT)	0	214,926	257,892	55,245	204,203		0	0	(10,723)	53,689	0	0	
0989999	Total-Swaps-Replications-Credit Default.....												3,961,097	3,123,350	1,986,907	2,120,172	6,543,030		0	0	(334,355)	(4,556,122)	0	0	XXX
1029999	Total-Swaps-Replications.....												3,961,097	3,123,350	1,986,907	2,120,172	6,543,030	XXX	0	0	(334,355)	(4,556,122)	0	0	XXX
1159999	Total-Swaps-Interest Rate.....												415,000	0	19,204,626	1,681,134	415,000	XXX	(21,152,455)	0	22,584,133	18,789,626	0	0	XXX
1169999	Total-Swaps-Credit Default.....												17,314,808	382,348	9,374,019	1,533,886	16,639,799	XXX	3,831,057	211,518	(457,120)	(7,265,780)	0	0	XXX
1189999	Total-Swaps-Total Return.....												29,980	12,422	(38,771,606)	218,315	42,402	XXX	(66,468)	0	0	(38,814,008)	0	0	XXX
1199999	Total-Swaps-Other.....												0	0	(4,996,640)	0	0	XXX	0	0	0	(4,996,640)	0	0	XXX
1209999	Total-Swaps.....												17,759,788	394,770	(15,189,602)	3,433,336	17,097,200	XXX	(17,407,866)	211,518	22,127,012	(32,286,802)	0	0	XXX
Forwards - Hedging Other																									
RTY @ 1135.06 06/17/16.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K5Z	05/02/2016	06/17/2016	06/09/2016	SALE.....	0	129,396,840	RTY @ 1135.06	0	0	(5,124,870)	0	0		0	0	0	(5,124,870)	0	0	3.....
Buy USD FOR JPY AT 0.0095.....	Bond Portfolio.....	D PART 1	D.....	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	07/15/2016	10/20/2016	10/20/2016	MATURIT Y	0	49,909,178	USD(JPY)....	0	0	(549,934)	0	0		0	0	0	(549,934)	0	0	6.....
BUY USD FOR JPY AT 0.01.....	Bond Portfolio.....	D PART 1	D.....	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	08/23/2016	11/25/2016	11/25/2016	MATURIT Y	0	60,181,214	USD(JPY)....	0	0	7,013,552	0	0		0	0	0	7,013,552	0	0	6.....
BUY JPY FOR USD AT 102.67.....	Bond Portfolio.....	D PART 1	D.....	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	10/04/2016	11/25/2016	11/25/2016	MATURIT Y	0	58,514,464	JPY(USD)....	0	0	(5,346,802)	0	0		0	0	0	(5,346,802)	0	0	6.....
12229999	Total-Forwards-Hedging Other.....												0	0	(4,008,054)	0	0	XXX	0	0	0	(4,008,054)	0	0	XXX
1269999	Total-Forwards.....												0	0	(4,008,054)	0	0	XXX	0	0	0	(4,008,054)	0	0	XXX
1399999	Total-Hedging Effective.....												0	0	14,299,748	14,637,668	0	XXX	0	0	0	14,299,748	0	0	XXX
1409999	Total-Hedging Other.....												19,551,190	9,836,526	(32,004,836)	(13,324,504)	28,871,777	XXX	(11,805,434)	211,518	22,461,367	(60,876,613)	0	0	XXX
1419999	Total-Replication.....												3,961,097	3,123,350	1,986,907	2,120,172	6,543,030	XXX	0	0	(334,355)	(4,556,122)	0	0	XXX
1449999	TOTAL.....												23,512,288	12,959,876	(15,718,180)	3,433,336	35,414,807	XXX	(11,805,434)	211,518	22,127,012	(51,132,987)	0	0	XXX

E19.24

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Change	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)

(a)

Code	Description of Hedged Risk(s)
A	INTEREST
B	CREDIT
C	DURATION
D	CURRENCY
E	EQUITY INDEX
F	CPI

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
1	This derivative is part of an offsetting relationship in which an open hedge was effectively terminated as a result of the Company entering into a new derivative with offsetting terms.
2	This derivative is part of a hedge program designed to adjust portfolio duration by either increasing or decreasing duration to approach a targeted level. For the twelve months ended December 31, 2016, the hedge has been effective at achieving its objective.
3	This derivative is part of the Company's macro program, which hedges against the statutory tail scenario risk arising from guaranteed minimum death benefit ("GMDB") and guaranteed minimum withdrawal benefit ("GMWB") liabilities on the Company's statutory
3 (cont)	surplus. For the twelve months ended December 31, 2016, the hedge has been effective at achieving the enterprise economic objective.
4	This derivative is part of the Company's variable annuity guaranteed minimum withdrawal benefit ("GMWB") rider hedge program. The objective of the hedge is to ensure that certain risk exposures related to the GMWB rider liability are contained within specified
4 (cont)	ranges. For the twelve months ended December 31, 2016, the hedge has been effective at achieving its objective.
6	This derivative is intended to manage the foreign exchange risk associated with foreign currency denominated assets. For the twelve months ended December 31, 2016, the hedge has been effective at achieving its objective.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Long Futures																					
Hedging Other																					
FVH7.....	453	453,000	US 5YR NOTE MAR 17.....	VAGLB Hedge - GMWB Derivatives	N/A.....	A.....	03/31/2017	CBT.....	549300EX04Q2QBFQTQ27	11/22/2016	118.2735	117.6641	74,320	0	0	0	(276,058)	(276,058)	385,050	4	1,000
MFSH7....	24	1,200	EMINI MSCI EAFE INDEX MAR 17	VAGLB Hedge - GMWB Derivatives	N/A.....	E.....	03/17/2017	CME GROUP INC.	LCZ7XYGSLJUHFXNXD8	12/15/2016	1,672.3792	1,675.6000	6,360	0	0	0	3,865	3,865	100,800	4	50
USH7.....	48	48,000	US LONG BOND MAR 17.....	VAGLB Hedge - GMWB Derivatives	N/A.....	A.....	03/22/2017	CBT.....	549300EX04Q2QBFQTQ27	12/05/2016	149.8697	150.6563	36,000	0	0	0	37,757	37,757	211,200	4	1,000
WNH7.....	173	173,000	US ULTRA T-BOND MAR 17.....	VAGLB Hedge - GMWB Derivatives	N/A.....	A.....	03/22/2017	CBT.....	549300EX04Q2QBFQTQ27	12/05/2016	161.0976	160.2500	167,594	0	0	0	(146,635)	(146,635)	968,800	4	1,000
12829999. Total-Long Futures-Hedging Other.....												284,274	0	0	0	(381,071)	(381,071)	1,665,850	XXX	XXX	
1329999. Total-Long Futures.....												284,274	0	0	0	(381,071)	(381,071)	1,665,850	XXX	XXX	
Short Futures																					
Hedging Other																					
ESH7.....	571	28,550	S&P500 EMINI MAR 17.....	VAGLB Hedge - GMWB Derivatives	N/A.....	E.....	03/17/2017	CME GROUP INC.	LCZ7XYGSLJUHFXNXD8	12/14/2016	2,267.8738	2,236.2000	254,095	0	0	0	904,287	904,287	2,712,250	4	50
NQH7.....	107	2,140	NASDAQ 100 E-MINI MAR 17....	VAGLB Hedge - GMWB Derivatives	N/A.....	E.....	03/17/2017	CME GROUP INC.	LCZ7XYGSLJUHFXNXD8	12/14/2016	4,938.1425	4,864.0000	116,630	0	0	0	158,665	158,665	385,200	4	20
TYH7.....	32	32,000	US 10YR NOTE MAR 17.....	VAGLB Hedge - GMWB Derivatives	N/A.....	A.....	03/22/2017	CBT.....	549300EX04Q2QBFQTQ27	12/09/2016	124.4219	124.2813	(11,000)	0	0	0	4,499	4,499	46,400	4	1,000
13429999. Total-Short Futures-Hedging Other.....												359,725	0	0	0	1,067,451	1,067,451	3,143,850	XXX	XXX	
1389999. Total-Short Futures.....												359,725	0	0	0	1,067,451	1,067,451	3,143,850	XXX	XXX	
1409999. Total-Hedging Other.....												643,999	0	0	0	686,380	686,380	4,809,700	XXX	XXX	
1449999. TOTAL.....												643,999	0	0	0	686,380	686,380	4,809,700	XXX	XXX	

E20

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
BARCLAYS CAPITAL INC	7,607,500	(1,349,900)	6,257,600
Total Net Cash Deposits.....	7,607,500	(1,349,900)	6,257,600

(a)	Code	Description of Hedged Risk(s)
	A	INTEREST
	E	EQUITY INDEX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

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

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
4	This derivative is part of the Company's variable annuity guaranteed minimum withdrawal benefit ("GMWB") rider hedge program. The objective of the hedge is to ensure that certain risk exposures related to the GMWB rider liability are contained within specified
4 (cont)	ranges. For the twelve months ended December 31, 2016, the hedge has been effective at achieving its objective.

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule / Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception and at Termination (b)	20 Value of One (1) Point	
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred			
Long Futures																				
Hedging Other																				
FVH6.....	475	475,000	US 5YR NOTE MAR 16.....	VAGLB Hedge - GMWB Derivatives..	N/A.....	A.....	03/31/2016.	CBT.....	549300EX04Q2QBFQTQ27	11/24/2015	118.7041	02/23/2016	120.8917	SALE.....	1,039,110	1,207,250	0	0	.4	1,000
FVM6.....	451	451,000	US 5YR NOTE JUN 16.....	VAGLB Hedge - GMWB Derivatives..	N/A.....	A.....	06/30/2016.	CBT.....	549300EX04Q2QBFQTQ27	02/23/2016	120.7857	05/25/2016	120.2968	SALE.....	(220,494)	(220,478)	0	0	.4	1,000
FVU6.....	430	430,000	US 5YR NOTE SEP 16.....	VAGLB Hedge - GMWB Derivatives..	N/A.....	A.....	09/30/2016.	CBT.....	549300EX04Q2QBFQTQ27	05/25/2016	119.9029	08/29/2016	121.1563	SALE.....	538,962	538,963	0	0	.4	1,000
FVZ6.....	475	475,000	US 5YR NOTE DEC 16.....	VAGLB Hedge - GMWB Derivatives..	N/A.....	A.....	12/30/2016.	CBT.....	549300EX04Q2QBFQTQ27	08/29/2016	121.1570	11/22/2016	118.7319	SALE.....	(1,151,923)	(1,151,917)	0	0	.4	1,000
MFSH6.....	25	1,250	EMINI MSCI EAFE INDEX MAR 16.....	VAGLB Hedge - GMWB Derivatives..	N/A.....	E.....	03/18/2016.	CME GROUP INC	LCZ7XYGSLJUHFXNXD8	01/05/2016	1,665.0333	01/14/2016	1,612.9582	SALE.....	(65,094)	(65,094)	0	0	.4	50
MFSM6.....	74	3,700	EMINI MSCI EAFE INDEX JUN 16.....	VAGLB Hedge - GMWB Derivatives..	N/A.....	E.....	06/17/2016.	CME GROUP INC	LCZ7XYGSLJUHFXNXD8	05/19/2016	1,678.1655	06/15/2016	1,627.1608	SALE.....	(188,717)	(188,717)	0	0	.4	50
MFSU6.....	54	2,700	EMINI MSCI EAFE INDEX SEP 16.....	VAGLB Hedge - GMWB Derivatives..	N/A.....	E.....	09/16/2016.	CME GROUP INC	LCZ7XYGSLJUHFXNXD8	08/17/2016	1,674.3425	09/16/2016	1,642.7068	SALE.....	(85,416)	(81,930)	0	0	.4	50
MFSZ6.....	113	5,650	EMINI MSCI EAFE INDEX DEC 16.....	VAGLB Hedge - GMWB Derivatives..	N/A.....	E.....	12/16/2016.	CME GROUP INC	LCZ7XYGSLJUHFXNXD8	12/09/2016	1,688.5715	12/15/2016	1,657.4926	SALE.....	(175,596)	(175,596)	0	0	.4	50
TYH6.....	240	240,000	US 10YR NOTE MAR 16.....	VAGLB Hedge - GMWB Derivatives..	N/A.....	A.....	03/21/2016.	CBT.....	549300EX04Q2QBFQTQ27	11/24/2015	126.2959	02/23/2016	130.7034	SALE.....	1,057,800	1,150,794	0	0	.4	1,000
TYH7.....	68	68,000	US 10YR NOTE MAR 17.....	VAGLB Hedge - GMWB Derivatives..	N/A.....	A.....	03/22/2017.	CBT.....	549300EX04Q2QBFQTQ27	11/22/2016	124.9001	12/09/2016	124.4219	SALE.....	(32,518)	(32,519)	0	0	.4	1,000
TYM6.....	386	386,000	US 10YR NOTE JUN 16.....	VAGLB Hedge - GMWB Derivatives..	N/A.....	A.....	06/21/2016.	CBT.....	549300EX04Q2QBFQTQ27	05/09/2016	130.5322	05/25/2016	130.1700	SALE.....	(139,809)	(139,816)	0	0	.4	1,000
TYU6.....	199	199,000	US 10YR NOTE SEP 16.....	VAGLB Hedge - GMWB Derivatives..	N/A.....	A.....	09/21/2016.	CBT.....	549300EX04Q2QBFQTQ27	05/25/2016	129.5046	08/29/2016	131.8125	SALE.....	459,272	459,274	0	0	.4	1,000
TYZ6.....	250	250,000	US 10YR NOTE DEC 16.....	VAGLB Hedge - GMWB Derivatives..	N/A.....	A.....	12/20/2016.	CBT.....	549300EX04Q2QBFQTQ27	08/29/2016	130.8595	11/22/2016	127.4362	SALE.....	(855,825)	(855,830)	0	0	.4	1,000
USM6.....	189	189,000	US LONG BOND JUN 16.....	VAGLB Hedge - GMWB Derivatives..	N/A.....	A.....	06/21/2016.	CBT.....	549300EX04Q2QBFQTQ27	05/18/2016	164.0657	05/25/2016	164.0601	SALE.....	(1,058)	(1,062)	0	0	.4	1,000
USU6.....	369	369,000	US LONG BOND SEP 16.....	VAGLB Hedge - GMWB Derivatives..	N/A.....	A.....	09/21/2016.	CBT.....	549300EX04Q2QBFQTQ27	06/29/2016	167.7349	08/29/2016	170.2887	SALE.....	942,352	942,367	0	0	.4	1,000
WNH6.....	355	355,000	US ULTRA T-BOND MAR 16.....	VAGLB Hedge - GMWB Derivatives..	N/A.....	A.....	03/21/2016.	CBT.....	549300EX04Q2QBFQTQ27	12/09/2015	162.6540	02/23/2016	171.6574	SALE.....	3,196,207	3,227,271	0	0	.4	1,000
WNH7.....	25	25,000	US ULTRA T-BOND MAR 17.....	VAGLB Hedge - GMWB Derivatives..	N/A.....	A.....	03/22/2017.	CBT.....	549300EX04Q2QBFQTQ27	11/22/2016	161.7133	12/15/2016	156.8213	SALE.....	(122,300)	(122,300)	0	0	.4	1,000
WNM6.....	289	289,000	US ULTRA T-BOND JUN 16.....	VAGLB Hedge - GMWB Derivatives..	N/A.....	A.....	06/21/2016.	CBT.....	549300EX04Q2QBFQTQ27	02/23/2016	173.8087	05/25/2016	171.7927	SALE.....	(582,624)	(582,627)	0	0	.4	1,000
WNU6.....	136	136,000	US ULTRA T-BOND SEP 16.....	VAGLB Hedge - GMWB Derivatives..	N/A.....	A.....	09/21/2016.	CBT.....	549300EX04Q2QBFQTQ27	05/25/2016	174.5357	08/29/2016	188.2500	SALE.....	1,865,145	1,865,149	0	0	.4	1,000
WNZ6.....	150	150,000	US ULTRA T-BOND DEC 16.....	VAGLB Hedge - GMWB Derivatives..	N/A.....	A.....	12/20/2016.	CBT.....	549300EX04Q2QBFQTQ27	08/29/2016	187.5625	11/22/2016	162.3728	SALE.....	(3,778,455)	(3,778,449)	0	0	.4	1,000
1289999	Total-Long Futures-Hedging Other.....														1,699,019	1,994,734	0	0	XXX	XXX
1329999	Total-Long Futures.....														1,699,019	1,994,734	0	0	XXX	XXX
Short Futures																				
Hedging Other																				
ESH6.....	1,231	61,550	S&P500 EMINI MAR 16.....	VAGLB Hedge - GMWB Derivatives..	N/A.....	E.....	03/18/2016.	CME GROUP INC	LCZ7XYGSLJUHFXNXD8	12/16/2015	2,009.0431	03/10/2016	1,984.7547	SALE.....	1,494,951	1,380,048	0	0	.4	50
ESH6.....	1,421	71,050	S&P500 EMINI MAR 16.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	03/18/2016.	CME GROUP INC	LCZ7XYGSLJUHFXNXD8	02/23/2016	1,934.4717	03/07/2016	1,994.6509	SALE.....	(4,275,732)	(4,275,733)	0	0	.3	50
ESM6.....	1,071	53,550	S&P500 EMINI JUN 16.....	VAGLB Hedge - GMWB Derivatives..	N/A.....	E.....	06/17/2016.	CME GROUP INC	LCZ7XYGSLJUHFXNXD8	05/25/2016	1,988.5714	06/15/2016	2,068.9887	SALE.....	(4,306,346)	(4,306,349)	0	0	.4	50
ESU6.....	893	44,650	S&P500 EMINI SEP 16.....	VAGLB Hedge - GMWB Derivatives..	N/A.....	E.....	09/16/2016.	CME GROUP INC	LCZ7XYGSLJUHFXNXD8	07/13/2016	2,070.3843	09/13/2016	2,152.9870	SALE.....	(3,688,211)	(3,688,210)	0	0	.4	50
ESZ6.....	786	39,300	S&P500 EMINI DEC 16.....	VAGLB Hedge - GMWB Derivatives..	N/A.....	E.....	12/16/2016.	CME GROUP INC	LCZ7XYGSLJUHFXNXD8	12/05/2016	2,155.9480	12/14/2016	2,232.2893	SALE.....	(3,000,213)	(3,000,215)	0	0	.4	50
MFSH6.....	95	4,750	EMINI MSCI EAFE INDEX MAR 16.....	VAGLB Hedge - GMWB Derivatives..	N/A.....	E.....	03/18/2016.	CME GROUP INC	LCZ7XYGSLJUHFXNXD8	02/12/2016	1,534.7927	03/10/2016	1,591.9271	SALE.....	(271,388)	(271,389)	0	0	.4	50
MFSM6.....	59	2,950	EMINI MSCI EAFE INDEX JUN 16.....	VAGLB Hedge - GMWB Derivatives..	N/A.....	E.....	06/17/2016.	CME GROUP INC	LCZ7XYGSLJUHFXNXD8	04/19/2016	1,617.9311	04/20/2016	1,654.9821	SALE.....	(109,300)	(109,301)	0	0	.4	50
MFSU6.....	19	950	EMINI MSCI EAFE INDEX SEP 16.....	VAGLB Hedge - GMWB Derivatives..	N/A.....	E.....	09/16/2016.	CME GROUP INC	LCZ7XYGSLJUHFXNXD8	06/30/2016	1,591.6728	08/01/2016	1,664.1164	SALE.....	(68,821)	(68,821)	0	0	.4	50
NQH6.....	204	4,080	NASDAQ 100 E-MINI MAR 16.....	VAGLB Hedge - GMWB Derivatives..	N/A.....	E.....	03/18/2016.	CME GROUP INC	LCZ7XYGSLJUHFXNXD8	12/17/2015	4,402.3875	03/10/2016	4,264.2452	SALE.....	563,621	583,224	0	0	.4	20
NQM6.....	185	3,700	NASDAQ 100 E-MINI JUN 16.....	VAGLB Hedge - GMWB Derivatives..	N/A.....	E.....	06/17/2016.	CME GROUP INC	LCZ7XYGSLJUHFXNXD8	05/16/2016	4,342.2197	06/15/2016	4,417.9837	SALE.....	(280,327)	(280,327)	0	0	.4	20
NQU6.....	164	3,280	NASDAQ 100 E-MINI SEP 16.....	VAGLB Hedge - GMWB Derivatives..	N/A.....	E.....	09/16/2016.	CME GROUP INC	LCZ7XYGSLJUHFXNXD8	09/02/2016	4,491.7311	09/13/2016	4,717.7453	SALE.....	(741,327)	(741,327)	0	0	.4	20
NQZ6.....	176	3,520	NASDAQ 100 E-MINI DEC 16.....	VAGLB Hedge - GMWB Derivatives..	N/A.....	E.....	12/16/2016.	CME GROUP INC	LCZ7XYGSLJUHFXNXD8	12/09/2016	4,791.9346	12/14/2016	4,902.2302	SALE.....	(388,241)	(388,240)	0	0	.4	20
RTAH6.....	1,140	114,000	RUSSELL 2000 EMINI ICE MAR 16.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	03/18/2016.	CME GROUP INC	LCZ7XYGSLJUHFXNXD8	03/07/2016	1,084.1771	03/10/2016	1,073.7271	SALE.....	1,191,300	1,191,295	0	0	.3	100
RTAM6.....	1,140	114,000	RUSSELL 2000 EMINI ICE JUN 16.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	06/17/2016.	CME GROUP INC	LCZ7XYGSLJUHFXNXD8	03/10/2016	1,068.3131	05/02/2016	1,135.0000	SALE.....	(7,602,307)	(7,602,310)	0	0	.3	100
1349999	Total-Short Futures-Hedging Other.....														(21,482,341)	(21,577,654)	0	0	XXX	XXX
1389999	Total-Short Futures.....														(21,482,341)	(21,577,654)	0	0	XXX	XXX
1409999	Total-Hedging Other.....														(19,783,322)	(19,582,920)	0	0	XXX	XXX
1449999	TOTAL.....														(19,783,322)	(19,582,920)	0	0	XXX	XXX

E21

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule / Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception and at Termination (b)	20 Value of One (1) Point
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		

(a)

Code	Description of Hedged Risk(s)
A	INTEREST
E	EQUITY INDEX

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
3	This derivative is part of the Company's macro program, which hedges against the statutory tail scenario risk arising from guaranteed minimum death benefit ("GMDB") and guaranteed minimum withdrawal benefit ("GMWB") liabilities on the Company's statutory surplus. For the twelve months ended December 31, 2016, the hedge has been effective at achieving the enterprise economic objective.
3 (cont)	
4	This derivative is part of the Company's variable annuity guaranteed minimum withdrawal benefit ("GMWB") rider hedge program. The objective of the hedge is to ensure that certain risk exposures related to the GMWB rider liability are contained within specified ranges. For the twelve months ended December 31, 2016, the hedge has been effective at achieving its objective.
4 (cont)	

SCHEDULE DB - PART D - SECTION 1
Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				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		
Exchange Traded Derivatives											
0199999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX	6,257,600	0	6,257,600	643,999	0	643,999	4,809,700	4,809,700
NAIC 1 Designation											
BARCLAYS BANK PLC.....	Y	Y	0	61,892,942	(228,489,233)	0	63,312,268	(239,487,745)	0	16,791,770	0
BANK OF AMERICA, NA.....	Y	Y	16,058,941	18,904,368	(4,788,616)	0	18,904,368	(4,788,616)	0	19,724,198	17,781,009
BNP PARIBAS SA.....	Y	Y	0	0	(1,702,609)	0	0	(1,702,609)	0	32,260	0
CITIBANK, N.A.....	Y	Y	0	2,585,176	(3,610,481)	0	2,884,611	(3,610,481)	0	109,172,376	108,147,071
CREDIT SUISSE FB INT.....	Y	Y	0	396,319	(1,536,747)	0	392,786	(1,154,160)	0	63,325,000	62,184,572
DEUTSCHE BANK, AG.....	Y	Y	0	1,248,382	(93,458,499)	0	2,410,034	(93,458,499)	0	5,724,677	0
GOLDMAN SACHS BANK U.....	Y	Y	456,000	692,068	(370,722)	0	707,217	(370,722)	0	14,870,697	14,736,043
GOLDMAN SACHS INTL.....	Y	Y	0	3,474,478	(9,318,818)	0	3,474,478	(9,318,818)	0	28,508,995	22,664,655
HSBC BANK USA.....	Y	Y	49,784,803	43,607,310	(5,325,354)	0	42,595,621	(5,325,354)	0	1,346,427	0
JP MORGAN CHASE BANK.....	Y	Y	0	180,991,873	(221,778,569)	0	179,951,951	(221,800,820)	0	196,680,864	155,894,168
MERRILL LYNCH CAP SV.....	Y	Y	0	98,990	(22,470,385)	0	98,990	(21,970,098)	0	1,592,824	0
MERRILL LYNCH INTL.....	Y	Y	0	0	(4,528,124)	0	0	(4,528,124)	0	294,944	0
MORGAN STANLEY CAP.....	Y	Y	12,089,547	12,251,311	(200,200)	0	12,251,311	(200,200)	0	28,322,987	28,284,551
ROYAL BANK OF SCOTLA.....	Y	Y	0	1,058,213	(917,728)	140,485	1,058,213	(917,728)	140,485	5,284,570	5,284,570
UNION BANK OF SWITZE.....	Y	Y	0	44,593,870	(66,868,849)	0	44,593,871	(66,868,849)	0	3,351,901	0
0299999. Total NAIC 1 Designation.....			78,389,291	371,795,300	(665,364,934)	140,485	372,635,719	(675,502,823)	140,485	495,024,490	414,976,639
0899999. Aggregate Sum of Central Clearinghouse.....	XXX	XXX	XXX	852,714	8,228,881	(43,334,269)	0	12,222,204	(43,334,269)	240,242,505	204,284,403
0999999. Gross Totals.....			79,242,005	386,281,781	(708,699,203)	6,398,085	385,501,922	(718,837,092)	784,484	740,076,695	624,070,742
1. Offset per SSAP No. 64.....				0	0	0					
2. Net after right of offset per SSAP No. 64.....				386,281,781	(708,699,203)						

E22

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

1	2	3	4	5	6	7	8	9
Exchange Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
BARCLAYS BANK PLC	G5GSEF7VJP517OUK5573	Treasury	912803 CK 7 TREASURY STRIP (PRIN)	48,689,590	70,536,000	41,165,141	02/15/2031	
BARCLAYS BANK PLC	G5GSEF7VJP517OUK5573	Treasury	912810 RD 2 TREASURY BOND	166,035,607	146,689,000	143,134,773	11/15/2043	
BARCLAYS CAPITAL INC	AC28XWWI3WIBK2824319	Cash	Cash	6,257,600	6,257,600	6,257,600		I
BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	Treasury	912810 RD 2 TREASURY BOND	1,634,447	1,444,000	1,409,668	11/15/2043	
CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	Treasury	912810 RN 0 TREASURY BOND	580,336	600,000	602,458	08/15/2045	
CME	LCZ7XYGSLJUHFXNXD88	Cash	Cash	104,692,538	104,692,538	104,692,538		V
CME	LCZ7XYGSLJUHFXNXD88	Treasury	912810 RD 2 TREASURY BOND	84,891,645	75,000,000	73,176,281	11/15/2043	I
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	Treasury	912810 RD 2 TREASURY BOND	447,096	395,000	385,501	11/15/2043	
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	Treasury	912810 RN 0 TREASURY BOND	303,709	314,000	315,405	08/15/2045	
DEUTSCHE BANK, AG	7LTFWZYICNSX8D621K86	Loan-backed and Structured	3138AS RZ 7 FNMA 30YR	1,107,695	1,900,000	1,084,927	09/01/2041	
DEUTSCHE BANK, AG	7LTFWZYICNSX8D621K86	Loan-backed and Structured	3138EL 5M 1 FNMA 30YR	4,351,574	5,811,000	4,261,172	11/01/2043	
DEUTSCHE BANK, AG	7LTFWZYICNSX8D621K86	Loan-backed and Structured	3138WA N5 2 FNMA 30YR	8,047,033	10,620,000	7,874,407	12/01/2043	
DEUTSCHE BANK, AG	7LTFWZYICNSX8D621K86	Loan-backed and Structured	3138X6 Y5 8 FNMA 30YR	1,439,814	1,944,000	1,409,694	11/01/2043	
DEUTSCHE BANK, AG	7LTFWZYICNSX8D621K86	Loan-backed and Structured	3138XB XY 5 FNMA 30YR	5,913,326	7,742,000	5,784,220	12/01/2043	
DEUTSCHE BANK, AG	7LTFWZYICNSX8D621K86	Treasury	912810 RD 2 TREASURY BOND	63,613,271	56,201,000	54,841,454	11/15/2043	
GOLDMAN SACHS & CO INTERNATIONAL	W22LROWP2IHZNBB6K528	Treasury	912828 2A 7 TREASURY NOTE	1,941,399	2,107,000	2,062,259	08/15/2026	
GOLDMAN SACHS & CO INTERNATIONAL	W22LROWP2IHZNBB6K528	Treasury	912828 R3 6 TREASURY NOTE	485,821	522,000	524,777	05/15/2026	
GOLDMAN SACHS & CO INTERNATIONAL	W22LROWP2IHZNBB6K528	Treasury	912828 U2 4 TREASURY NOTE	3,834,088	3,990,000	3,793,313	11/15/2026	
GOLDMAN SACHS & CO INTERNATIONAL	W22LROWP2IHZNBB6K528	Treasury	912828 U5 7 TREASURY NOTE	5,346,083	5,388,000	5,380,061	11/30/2023	
JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	3138AS RZ 7 FNMA 30YR	2,992,526	5,133,000	2,931,017	09/01/2041	
JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	3138EL 5M 1 FNMA 30YR	4,090,974	5,463,000	4,005,986	11/01/2043	
JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	3138WA N5 2 FNMA 30YR	1,726,096	2,278,000	1,689,068	12/01/2043	
JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	3138WH ER 9 FNMA 30YR	11,212,624	11,789,000	11,641,712	06/01/2046	
JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	3138WH FR 8 FNMA 30YR	4,136,762	4,354,000	4,280,952	06/01/2046	
JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	3138XB XY 5 FNMA 30YR	650,756	852,000	636,548	12/01/2043	
JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	3138XF DZ 5 FNMA 30YR	454,904	570,000	443,794	12/01/2043	
JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	Treasury	912810 RD 2 TREASURY BOND	17,269,224	15,257,000	14,890,099	11/15/2043	
MERRILL LYNCH CAPITAL SERVICES, INC	GDWTXX03601TB7DW3U69	Treasury	912810 RD 2 TREASURY BOND	22,778,126	20,124,000	19,640,394	11/15/2043	
MERRILL LYNCH INTERNATIONAL	EQYXK86SF381Q21S3020	Treasury	912810 RD 2 TREASURY BOND	4,717,712	4,168,000	4,064,274	11/15/2043	
ROYAL BANK OF SCOTLAND, PLC	RR3QWICWWIPCS8A4S074	Cash	Cash	4,331,000	4,331,000	4,331,000		
UNION BANK OF SWITZERLAND, AG	BFM8T61CT2L1QCEMIK50	Treasury	912810 RD 2 TREASURY BOND	14,917,160	13,179,000	12,862,071	11/15/2043	
UNION BANK OF SWITZERLAND, AG	BFM8T61CT2L1QCEMIK50	Treasury	912810 RK 6 TREASURY BOND	298,829	334,000	302,526	02/15/2045	
UNION BANK OF SWITZERLAND, AG	BFM8T61CT2L1QCEMIK50	Treasury	912810 RN 0 TREASURY BOND	493,285	510,000	512,089	08/15/2045	
0199999. Totals				599,682,650	590,495,138	540,387,179	XXX	XXX
Collateral Pledged to Reporting Entity								
BANK OF AMERICA, N.A	B4TYDEB6GKMZO031MB27	Treasury	912828 L3 2 TREASURY NOTE	4,479,721	4,511,000	XXX	08/31/2020	
BANK OF AMERICA, N.A	B4TYDEB6GKMZO031MB27	Treasury	912828 M5 6 TREASURY NOTE	186,391	189,000	XXX	11/15/2025	
BANK OF AMERICA, N.A	B4TYDEB6GKMZO031MB27	Treasury	912828 R9 3 TREASURY NOTE	661,680	664,000	XXX	06/30/2018	
BANK OF AMERICA, N.A	B4TYDEB6GKMZO031MB27	Treasury	912828 XE 5 TREASURY NOTE	8,598,613	8,624,000	XXX	05/31/2020	
BANK OF AMERICA, N.A	B4TYDEB6GKMZO031MB27	Treasury	912828 XH 8 TREASURY NOTE	2,132,536	2,117,000	XXX	06/30/2020	
BARCLAYS CAPITAL INC	549300R4IG1TWPZT5U32	Cash	Cash	852,714	852,714	XXX		V
DEUTSCHE BANK, AG	7LTFWZYICNSX8D621K86	Cash	Cash	0	0	XXX		
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Cash	Cash	456,000	456,000	XXX		
HSBC BANK (USA), NATIONAL ASSOCIATION	1IE8VN30JCEQV1H4R804	Cash	Cash	25,023,000	25,023,000	XXX		
HSBC BANK (USA), NATIONAL ASSOCIATION	1IE8VN30JCEQV1H4R804	Treasury	912828 K5 8 TREASURY NOTE	1,677,658	1,686,000	XXX	04/30/2020	

E23

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

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)
HSBC BANK (USA), NATIONAL ASSOCIATION..... 11E8VN30JCEQV1H4R804....	Treasury.....	912828 L9 9	TREASURY NOTE.....	4,454,839	4,506,000	XXX	10/31/2020.	
HSBC BANK (USA), NATIONAL ASSOCIATION..... 11E8VN30JCEQV1H4R804....	Treasury.....	912828 Q3 7	TREASURY NOTE.....	6,678,638	6,825,000	XXX	03/31/2021.	
HSBC BANK (USA), NATIONAL ASSOCIATION..... 11E8VN30JCEQV1H4R804....	Treasury.....	912828 XE 5	TREASURY NOTE.....	6,382,157	6,401,000	XXX	05/31/2020.	
HSBC BANK (USA), NATIONAL ASSOCIATION..... 11E8VN30JCEQV1H4R804....	Treasury.....	912828 XM 7	TREASURY NOTE.....	5,693,285	5,665,000	XXX	07/31/2020.	
MORGAN STANLEY CAPITAL SERVICES LLC..... I7331LVCZKQKX5T7XV54....	Cash.....		Cash.....	12,089,547	12,089,547	XXX		
0299999. Totals.....				79,366,779	79,609,261	XXX	XXX	XXX

Annual Statement for the year 2016 of the **HARTFORD LIFE INSURANCE COMPANY**
SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1	2		3	4	5	6	7
CUSIP Identification	Description		Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
SVO Identified Funds - Bond Mutual Funds							
31607A	70	3		1	10,391,700	10,391,700	01/02/2017
825252	88	5		1	10,850,400	10,850,400	01/02/2017
4812C0	67	0		1	11,404,800	11,404,800	01/02/2017
61747C	70	7		1	10,921,628	10,921,628	01/02/2017
5999999	SVO Identified Funds - Bond Mutual Funds				43,568,528	43,568,528	XXX
6099999	Total - SVO Identified Funds				43,568,528	43,568,528	XXX
6599999	Total - SVO Identified Funds				43,568,528	43,568,528	XXX
6699999	Subtotal - Bonds				43,568,528	43,568,528	XXX
Short-Term Invested Assets (Schedule DA Type)							
02665W	AY	7			1,323,139	1,323,797	09/20/2017
06053P	TL	1			3,299,881	3,300,000	05/16/2017
06366C	2R	8			3,962,325	3,961,637	06/16/2017
06427K	JH	1			915,879	914,738	07/10/2017
06417G	RG	5			995,996	995,940	06/08/2017
06417G	NM	6			1,321,368	1,320,674	03/03/2017
06417G	HQ	4			594,600	594,089	04/13/2017
06417G	QU	5			2,145,984	2,145,660	11/08/2017
17305T	HY	1			1,518,000	1,518,000	07/05/2017
17305T	FV	9			3,300,587	3,300,000	03/06/2017
20272A	UL	8			619,024	619,080	11/16/2017
20272A	UJ	3			2,155,423	2,154,900	11/03/2017
20272A	UT	1			725,833	726,000	11/27/2017
40428A	Z8	3			1,982,525	1,981,989	05/15/2017
40428A	3J	4			660,649	660,000	07/12/2017
40428A	3S	4			2,709,098	2,708,640	12/07/2017
59515M	PM	1			1,021,409	1,021,129	02/21/2017
65557C	AK	9			1,301,141	1,300,829	04/04/2017
717081	DP	5			264,136	264,114	05/15/2017
21684B	Z3	1			2,406,636	2,407,331	10/02/2017
21684B	Z3	1			1,908,506	1,909,182	10/02/2017
8574P1	JT	4			3,478,987	3,477,940	03/30/2017
8574P1	KW	5			1,385,907	1,386,000	06/20/2017
86563Y	KE	2			2,311,610	2,310,000	05/09/2017
86563Y	MF	7			2,904,805	2,904,000	06/12/2017
86958J	FK	0			1,254,421	1,254,000	05/19/2017
86958J	FE	4			2,640,692	2,640,000	08/15/2017
87019U	TN	9			3,300,574	3,300,000	05/22/2017
89114Q	AR	9			1,122,426	1,122,419	05/02/2017
89113W	KF	2			2,576,955	2,577,092	10/16/2017
89233A	QX	0			2,311,047	2,310,000	05/02/2017
89233A	RP	6			1,227,080	1,226,940	08/10/2017
89233A	RD	3			1,320,326	1,320,000	08/02/2017
90275D	DM	9			3,300,043	3,300,000	08/11/2017
90275D	DS	6			1,913,866	1,914,000	12/01/2017
94988E	ZH	4			476,270	475,860	04/11/2017
94988E	ZP	6			660,570	660,000	04/11/2017
94989R	CD	8			1,981,360	1,980,000	11/07/2017
94989R	CK	2			1,320,840	1,320,000	11/15/2017
96121T	Y3	6			3,959,853	3,960,000	06/01/2017
96121T	X2	9			1,387,639	1,387,978	09/28/2017
8999999	Total - Short-Term Invested Assets (Schedule DA Type)				75,967,410	75,953,958	XXX
Cash Equivalents (Schedule E Part 2 Type)							
02665J	NK	2			1,649,545	1,649,460	01/19/2017
02665J	NT	3			2,151,358	2,151,211	01/27/2017
03785D	N6	9			2,639,784	2,639,771	01/06/2017
03785D	PM	2			989,160	988,956	02/21/2017
03785D	P6	7			1,319,269	1,319,145	02/06/2017
0556C2	NJ	8			3,958,848	3,958,634	01/18/2017
0556C2	NP	4			989,621	989,557	01/23/2017
16677J	NH	5			3,958,816	3,958,860	01/17/2017
128914	64	3			52,400,695	52,400,695	01/03/2017
19121A	NK	3			1,979,487	1,979,362	01/19/2017
19121A	P7	0			791,549	791,452	02/07/2017
20272A	SD	9			1,980,301	1,980,174	01/11/2017
36164J	NK	6			3,958,578	3,958,725	01/19/2017
128914	64	0			59,400,000	59,400,000	01/03/2017
71708E	QD	0			3,954,476	3,953,902	03/13/2017
68323J	NS	0			3,958,345	3,958,198	01/26/2017
78009N	F8	4			2,244,970	2,244,759	01/23/2017
89153P	NH	1			2,639,316	2,639,102	01/17/2017
90477D	PH	3			1,187,047	1,186,828	02/17/2017
90477D	PN	0			2,637,521	2,636,930	02/22/2017
9199999	Total - Cash Equivalents (Schedule E Part 2 Type)				154,788,686	154,785,719	XXX
9999999	Totals				274,324,624	274,308,205	XXX

**SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned December 31 Current Year

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date

General Interrogatories:

- The activity for the year: Fair Value \$.....263,962,500 Book/Adjusted Carrying Value \$.....263,946,084
- Average balance for the year: Fair Value \$.....72,092,729 Book/Adjusted Carrying Value \$.....72,091,417
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....274,308,205 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 December 31 Current Year

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date

General Interrogatories:

1. The activity for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0

NONE

Annual Statement for the year 2016 of the **HARTFORD LIFE INSURANCE COMPANY**
SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
Bank of America N.A. (Hartford)..... Springfield, MA.....		0.000	0	0	1,000,000	XXX
JPMorgan Chase Bank - GB..... London, England.....		0.000	(31,812)	0	51,508,843	XXX
JPMorgan Chase Bank, National Association..... New York City, NY.....		0.000	0	0	1,067,456	XXX
JPMorgan Chase Bank, National Association..... New York City, NY.....		0.000	0	0	371,957	XXX
JPMorgan Chase Bank, National Association..... New York City, NY.....		0.000	0	0	2,816,145	XXX
Royal Bank of Canada..... Payment Center, Toronto.....		0.000	199	0	322,356	XXX
0199998. Deposits in.....100 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories..	XXX	XXX	(18)	0	256,057	XXX
0199999. Total - Open Depositories.....	XXX	XXX	(31,631)	0	57,342,814	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	(31,631)	0	57,342,814	XXX
0599999. Total Cash.....	XXX	XXX	(31,631)	0	57,342,814	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January.....	4,376,480	4. April.....	10,223,733	7. July.....	63,630,291	10. October.....	64,284,540
2. February.....	5,036,457	5. May.....	9,814,008	8. August.....	123,216,179	11. November.....	58,018,477
3. March.....	6,399,631	6. June.....	13,951,701	9. September.....	118,661,419	12. December.....	57,342,814

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
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NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the		All Other Special Deposits	
			Benefit of All Policyholders			
			3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
1. Alabama.....AL			.....0	.....0	.....0	.....0
2. Alaska.....AK			.....0	.....0	.....0	.....0
3. Arizona.....AZ			.....0	.....0	.....0	.....0
4. Arkansas.....AR	B...	LIFE INSURANCE.....	.....0	.....0	.....107,441	.....124,717
5. California.....CA	B...	LIFE INSURANCE.....	.....0	.....0	.....110,951	.....113,738
6. Colorado.....CO			.....0	.....0	.....0	.....0
7. Connecticut.....CT	B...	LIFE INSURANCE.....	2,370,324	2,429,862	.....0	.....0
8. Delaware.....DE			.....0	.....0	.....0	.....0
9. District of Columbia.....DC			.....0	.....0	.....0	.....0
10. Florida.....FL			.....0	.....0	.....0	.....0
11. Georgia.....GA	B...	LIFE INSURANCE.....	.....0	.....0	.....60,519	.....62,039
12. Hawaii.....HI			.....0	.....0	.....0	.....0
13. Idaho.....ID			.....0	.....0	.....0	.....0
14. Illinois.....IL			.....0	.....0	.....0	.....0
15. Indiana.....IN			.....0	.....0	.....0	.....0
16. Iowa.....IA			.....0	.....0	.....0	.....0
17. Kansas.....KS			.....0	.....0	.....0	.....0
18. Kentucky.....KY			.....0	.....0	.....0	.....0
19. Louisiana.....LA			.....0	.....0	.....0	.....0
20. Maine.....ME			.....0	.....0	.....0	.....0
21. Maryland.....MD			.....0	.....0	.....0	.....0
22. Massachusetts.....MA	B...	LIFE INSURANCE.....	.....0	.....0	.....115,995	.....118,908
23. Michigan.....MI			.....0	.....0	.....0	.....0
24. Minnesota.....MN			.....0	.....0	.....0	.....0
25. Mississippi.....MS			.....0	.....0	.....0	.....0
26. Missouri.....MO			.....0	.....0	.....0	.....0
27. Montana.....MT			.....0	.....0	.....0	.....0
28. Nebraska.....NE			.....0	.....0	.....0	.....0
29. Nevada.....NV			.....0	.....0	.....0	.....0
30. New Hampshire.....NH			.....0	.....0	.....0	.....0
31. New Jersey.....NJ			.....0	.....0	.....0	.....0
32. New Mexico.....NM	B...	LIFE INSURANCE.....	118,815	126,841	.....141,211	.....144,758
33. New York.....NY			.....0	.....0	.....0	.....0
34. North Carolina.....NC	B...	LIFE INSURANCE.....	.....0	.....0	.....415,114	.....481,860
35. North Dakota.....ND			.....0	.....0	.....0	.....0
36. Ohio.....OH			.....0	.....0	.....0	.....0
37. Oklahoma.....OK			.....0	.....0	.....0	.....0
38. Oregon.....OR			.....0	.....0	.....0	.....0
39. Pennsylvania.....PA			.....0	.....0	.....0	.....0
40. Rhode Island.....RI			.....0	.....0	.....0	.....0
41. South Carolina.....SC			.....0	.....0	.....0	.....0
42. South Dakota.....SD			.....0	.....0	.....0	.....0
43. Tennessee.....TN			.....0	.....0	.....0	.....0
44. Texas.....TX			.....0	.....0	.....0	.....0
45. Utah.....UT			.....0	.....0	.....0	.....0
46. Vermont.....VT			.....0	.....0	.....0	.....0
47. Virginia.....VA			.....0	.....0	.....0	.....0
48. Washington.....WA			.....0	.....0	.....0	.....0
49. West Virginia.....WV			.....0	.....0	.....0	.....0
50. Wisconsin.....WI			.....0	.....0	.....0	.....0
51. Wyoming.....WY			.....0	.....0	.....0	.....0
52. American Samoa.....AS			.....0	.....0	.....0	.....0
53. Guam.....GU			.....0	.....0	.....0	.....0
54. Puerto Rico.....PR			.....0	.....0	.....0	.....0
55. US Virgin Islands.....VI			.....0	.....0	.....0	.....0
56. Northern Mariana Islands.....MP			.....0	.....0	.....0	.....0
57. Canada.....CAN			.....0	.....0	.....0	.....0
58. Aggregate Alien and Other.....OT	XXX	XXX	.....0	.....0	.....0	.....0
59. Total.....	XXX	XXX	2,489,139	2,556,703	951,231	1,046,021

DETAILS OF WRITE-INS

5801. ....			.....0	.....0	.....0	.....0
5802. ....			.....0	.....0	.....0	.....0
5803. ....			.....0	.....0	.....0	.....0
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX	.....0	.....0	.....0	.....0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX	.....0	.....0	.....0	.....0

**2016 ALPHABETICAL INDEX
LIFE ANNUAL STATEMENT BLANK**

Analysis of Increase in Reserves During The Year	7	Schedule D – Part 2 – Section 1	E11
Analysis of Operations By Lines of Business	6	Schedule D – Part 2 – Section 2	E12
Asset Valuation Reserve Default Component	30	Schedule D – Part 3	E13
Asset Valuation Reserve Equity	32	Schedule D – Part 4	E14
Asset Valuation Reserve Replications (Synthetic) Assets	35	Schedule D – Part 5	E15
Asset Valuation Reserve	29	Schedule D – Part 6 – Section 1	E16
Assets	2	Schedule D – Part 6 – Section 2	E16
Cash Flow	5	Schedule D – Summary By Country	SI04
Exhibit 1 – Part 1 – Premiums and Annuity Considerations for Life and Accident and Health Contracts	9	Schedule D – Verification Between Years	SI03
Exhibit 1 – Part 2 – Dividends and Coupons Applied, Reinsurance Commissions and Expense	10	Schedule DA – Part 1	E17
Exhibit 2 – General Expenses	11	Schedule DA – Verification Between Years	SI10
Exhibit 3 – Taxes, Licenses and Fees (Excluding Federal Income Taxes)	11	Schedule DB – Part A – Section 1	E18
Exhibit 4 – Dividends or Refunds	11	Schedule DB – Part A – Section 2	E19
Exhibit 5 – Aggregate Reserve for Life Contracts	12	Schedule DB – Part A – Verification Between Years	SI11
Exhibit 5 – Interrogatories	13	Schedule DB – Part B – Section 1	E20
Exhibit 5A – Changes in Bases of Valuation During The Year	13	Schedule DB – Part B – Section 2	E21
Exhibit 6 – Aggregate Reserves for Accident and Health Contracts	14	Schedule DB – Part B – Verification Between Years	SI11
Exhibit 7 – Deposit-Type Contracts	15	Schedule DB – Part C – Section 1	SI12
Exhibit 8 – Claims for Life and Accident and Health Contracts – Part 1	16	Schedule DB – Part C – Section 2	SI13
Exhibit 8 – Claims for Life and Accident and Health Contracts – Part 2	17	Schedule DB – Part D – Section 1	E22
Exhibit of Capital Gains (Losses)	8	Schedule DB – Part D – Section 2	E23
Exhibit of Life Insurance	25	Schedule DB – Verification	SI14
Exhibit of Net Investment Income	8	Schedule DL – Part 1	E24
Exhibit of Nonadmitted Assets	18	Schedule DL – Part 2	E25
Exhibit of Number of Policies, Contracts, Certificates, Income Payable and Account Values	27	Schedule E – Part 1 – Cash	E26
Five-Year Historical Data	22	Schedule E – Part 2 – Cash Equivalents	E27
Form for Calculating the Interest Maintenance Reserve (IMR)	28	Schedule E – Part 3 – Special Deposits	E28
General Interrogatories	20	Schedule E – Verification Between Years	SI15
Jurat Page	1	Schedule F	36
Liabilities, Surplus and Other Funds	3	Schedule H – Accident and Health Exhibit – Part 1	37
Life Insurance (State Page)	24	Schedule H – Part 2, Part 3 and Part 4	38
Notes To Financial Statements	19	Schedule H – Part 5 – Health Claims	39
Overflow Page For Write-ins	55	Schedule S – Part 1 – Section 1	40
Schedule A – Part 1	E01	Schedule S – Part 1 – Section 2	41
Schedule A – Part 2	E02	Schedule S – Part 2	42
Schedule A – Part 3	E03	Schedule S – Part 3 – Section 1	43
Schedule A – Verification Between Years	SI02	Schedule S – Part 3 – Section 2	44
Schedule B – Part 1	E04	Schedule S – Part 4	45
Schedule B – Part 2	E05	Schedule S – Part 5	46
Schedule B – Part 3	E06	Schedule S – Part 6	47
Schedule B – Verification Between Years	SI02	Schedule S – Part 7	48
Schedule BA – Part 1	E07	Schedule T – Part 2 Interstate Compact	50
Schedule BA – Part 2	E08	Schedule T – Premiums and Annuity Considerations	49
Schedule BA – Part 3	E09	Schedule Y – Information Concerning Activities of Insurer Members of a Holding Company Group	51
Schedule BA – Verification Between Years	SI03	Schedule Y – Part 1A – Detail of Insurance Holding Company System	52
Schedule D – Part 1	E10	Schedule Y – Part 2 – Summary of Insurer's Transactions With Any Affiliates	53
Schedule D – Part 1A – Section 1	SI05	Summary Investment Schedule	SI01
Schedule D – Part 1A – Section 2	SI08	Summary of Operations	4
		Supplemental Exhibits and Schedules Interrogatories	54