QUARTERLY STATEMENT

OF THE

Principal Life Insurance Company

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED
JUNE 30, 2017

LIFE AND ACCIDENT AND HEALTH

2017

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	48,512,506,832		48,512,506,832	46,687,725,619
2.	Stocks:				
	2.1 Preferred stocks	78,620,336		78,620,336	89,062,836
	2.2 Common stocks	801,695,883		801,695,883	767,221,737
3.	Mortgage loans on real estate:				
	3.1 First liens	12,163,509,943		12,163,509,943	11,551,484,971
	3.2 Other than first liens	462,818,283		462,818,283	551,063,468
4.	Real estate:				
	4.1 Properties occupied by the company (less $ encumbrances)	494,587,249		494,587,249	460,597,150
	4.2 Properties held for the production of income (less $ encumbrances)	3,267,217		3,267,217	3,360,219
	4.3 Properties held for sale (less $ encumbrances)	964,650		964,650	1,063,267
5.	Cash ($ 252,104,373), cash equivalents ($ 231,533,643) and short-term investments ($ 1,999,861)	485,637,877		485,637,877	696,994,122
6.	Contract loans (including $ premium notes)	785,455,923	2,106,180	783,349,742	797,390,023
7.	Derivatives	703,158,504		703,158,504	798,715,429
8.	Other invested assets	2,999,530,595	35,781,501	2,963,749,094	2,920,991,108
9.	Receivables for securities	20,314,618		20,314,618	7,135,827
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets	(360,297,947)		(360,297,947)	(367,346,821)
12.	Subtotals, cash and invested assets (Lines 1 to 11)	67,151,769,963	37,887,681	67,113,882,282	64,965,458,955
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	521,308,056	83,652	521,224,404	519,326,472
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	55,242,536	321,622	54,920,914	54,824,562
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	212,475,038		212,475,038	199,731,789
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	34,608,673		34,608,673	34,343,450
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	192,032		192,032	196,492
17.	Amounts receivable relating to uninsured plans	800,000	800,000		
18.1	Current federal and foreign income tax recoverable and interest thereon	393,002,734		393,002,734	350,080,114
18.2	Net deferred tax asset	690,034,908	103,080,384	586,954,524	619,157,474
19.	Guaranty funds receivable or on deposit	24,989,867		24,989,867	14,625,890
20.	Electronic data processing equipment and software	51,370,189	26,038,185	25,332,004	27,288,426
21.	Furniture and equipment, including health care delivery assets ($)	66,000,947	66,000,947		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	59,591,309		59,591,309	54,470,478
24.	Health care ($ 2,023,908) and other amounts receivable	2,978,523	954,615	2,023,908	483,883
25.	Aggregate write-ins for other than invested assets	896,216,653	841,782,113	54,434,540	62,864,156
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	70,160,581,428	1,076,949,199	69,083,632,229	66,902,852,141
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	111,830,044,723		111,830,044,723	104,434,865,653
28.	Total (Lines 26 and 27)	181,990,626,151	1,076,949,199	180,913,676,952	171,337,717,794
	DETAILS OF WRITE-INS				
1101.	Interest rate swaps adjustment per permitted practice	(233,826,185)		(233,826,185)	(232,486,454)
1102.	Miscellaneous invested assets	(126,471,762)		(126,471,762)	(134,860,367)
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	(360,297,947)		(360,297,947)	(367,346,821)
2501.	Service fee income, due and unpaid	45,437,591	654,235	44,783,356	39,559,785
2502.	Miscellaneous accounts receivable	44,885,709	9,209,344	35,676,366	51,293,116
2503.	Postretirement benefits asset	522,685,112	522,685,112		
2598.	Summary of remaining write-ins for Line 25 from overflow page	283,208,241	309,233,422	(26,025,181)	(27,988,744)
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	896,216,653	841,782,113	54,434,540	62,864,156

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 37,002,921,365 less $ included in Line 6.3 (including $ Modco Reserve)	37,002,921,365	35,575,701,654
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	1,658,982,278	1,610,917,750
3.	Liability for deposit-type contracts (including $ Modco Reserve)	19,556,196,771	19,562,517,452
4.	Contract claims:		
	4.1 Life	95,584,063	112,103,852
	4.2 Accident and health	163,550,902	155,441,505
5.	Policyholders' dividends $ 149,923 and coupons $ due and unpaid	149,923	118,214
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ Modco)	127,899,222	135,940,337
	6.2 Dividends not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 37,891,223 accident and health premiums	61,401,095	44,333,149
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ 5,366,325 accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act	29,500,353	32,157,654
	9.3 Other amounts payable on reinsurance, including $ assumed and $ 109,356,722 ceded	109,356,722	72,369,542
	9.4 Interest Maintenance Reserve	0	
10.	Commissions to agents due or accrued-life and annuity contracts $ 3,043,616 , accident and health $ 5,166,965 and deposit-type contract funds $ 36,569,671	44,780,252	50,898,433
11.	Commissions and expense allowances payable on reinsurance assumed	1,589,925	1,345,508
12.	General expenses due or accrued	235,985,552	295,095,609
13.	Transfers to Separate Accounts due or accrued (net) (including $ (166,058,382) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(193,222,805)	27,889,822
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	54,091,909	38,873,160
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	267,886	275,333
17.	Amounts withheld or retained by company as agent or trustee	41,882,830	30,669,811
18.	Amounts held for agents' account, including $ 7,885,918 agents' credit balances	7,885,918	6,482,546
19.	Remittances and items not allocated	108,511,553	436,237,573
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	843,816,575	752,941,214
	24.02 Reinsurance in unauthorized and certified ($) companies	988,932	988,932
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	151,935,625	110,039,522
	24.04 Payable to parent, subsidiaries and affiliates	264,239,033	84,341,734
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	3,048,986,808	2,816,726,922
	24.08 Derivatives	346,677,750	497,990,420
	24.09 Payable for securities	245,737,517	13,157,323
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	429,177,022	(201,317,166)
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	64,438,874,978	62,264,237,805
27.	From Separate Accounts Statement	111,821,896,537	104,429,689,258
28.	Total liabilities (Lines 26 and 27)	176,260,771,515	166,693,927,063
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	2,139,488,784	2,148,580,238
34.	Aggregate write-ins for special surplus funds	(173,080,675)	(174,768,124)
35.	Unassigned funds (surplus)	2,683,997,328	2,667,478,617
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 8,148,186 in Separate Accounts Statement)	4,650,405,437	4,641,290,731
38.	Totals of Lines 29, 30 and 37	4,652,905,437	4,643,790,731
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	180,913,676,952	171,337,717,794
	DETAILS OF WRITE-INS		
2501.	Cash collateral on derivatives	461,999,724	80,222,062
2502.	Miscellaneous liabilities	25,056,185	(219,272,803)
2503.	Uncashed checks/drafts pending escheatment	14,703,347	15,963,718
2598.	Summary of remaining write-ins for Line 25 from overflow page	(72,582,234)	(78,230,142)
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	429,177,022	(201,317,166)
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.	Interest rate swaps adjustment per permitted practice	(185,493,705)	(180,507,357)
3402.	Affordable care act assessment	7,032,500	
3403.	Deferred gain sale leaseback	5,380,530	5,739,232
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	(173,080,675)	(174,768,124)

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	3,974,062,853	3,993,094,981	7,808,453,720
2.	Considerations for supplementary contracts with life contingencies	16,284,525	16,758,388	29,461,959
3.	Net investment income	1,335,404,500	1,349,038,104	2,879,572,564
4.	Amortization of Interest Maintenance Reserve (IMR)	(29,366,263)	(25,168,079)	(53,325,778)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses		2	1,367
6.	Commissions and expense allowances on reinsurance ceded	23,820,882	19,919,006	(17,157,566)
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	375,646,024	339,267,239	718,334,176
	8.2 Charges and fees for deposit-type contracts	(22,151,465)	(12,901,212)	(87,836,229)
	8.3 Aggregate write-ins for miscellaneous income	380,778,410	361,387,456	767,730,288
9.	Totals (Lines 1 to 8.3)	6,054,479,465	6,041,395,886	12,045,234,501
10.	Death benefits	351,975,805	327,130,031	660,885,298
11.	Matured endowments (excluding guaranteed annual pure endowments)	257,800	372,445	597,030
12.	Annuity benefits	982,359,449	904,862,884	1,835,974,800
13.	Disability benefits and benefits under accident and health contracts	444,710,692	405,366,554	801,722,381
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	909,332,023	857,094,393	1,623,562,545
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	182,618,051	180,482,502	355,599,968
18.	Payments on supplementary contracts with life contingencies	17,251,021	17,147,076	33,873,192
19.	Increase in aggregate reserves for life and accident and health contracts	1,487,111,772	1,459,797,177	2,806,150,439
20.	Totals (Lines 10 to 19)	4,375,616,613	4,152,253,062	8,118,365,652
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	298,579,024	278,957,539	544,314,957
22.	Commissions and expense allowances on reinsurance assumed	137,446,221	113,203,950	238,688,764
23.	General insurance expenses	656,188,825	680,406,065	1,368,227,376
24.	Insurance taxes, licenses and fees, excluding federal income taxes	70,432,271	68,088,968	120,106,868
25.	Increase in loading on deferred and uncollected premiums	(8,668,762)	(6,911,608)	(18,183,268)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(115,925,020)	62,173,746	55,841,634
27.	Aggregate write-ins for deductions	77,280,140	65,968,074	142,802,411
28.	Totals (Lines 20 to 27)	5,490,949,313	5,414,139,796	10,570,164,393
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	563,530,152	627,256,089	1,475,070,108
30.	Dividends to policyholders	64,305,622	73,450,026	139,727,346
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	499,224,531	553,806,063	1,335,342,763
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	109,228,566	91,621,531	192,046,175
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)	389,995,965	462,184,531	1,143,296,588
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (29,429,758) (excluding taxes of $ (14,835,599) transferred to the IMR)	1,016,227,913	(40,458,997)	(146,571,829)
35.	Net income (Line 33 plus Line 34)	1,406,223,877	421,725,534	996,724,759
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	4,643,790,731	4,496,653,760	4,496,653,760
37.	Net income (Line 35)	1,406,223,877	421,725,534	996,724,759
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (37,556,899)	45,207,053	315,101,948	224,791,535
39.	Change in net unrealized foreign exchange capital gain (loss)	(299,508)	217,630	142,416
40.	Change in net deferred income tax	(300,598,955)	41,046,373	48,041,396
41.	Change in nonadmitted assets	230,084,725	195,200,677	5,833,866
42.	Change in liability for reinsurance in unauthorized and certified companies			(988,932)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(90,875,362)	(64,682,053)	(16,870,184)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			5,000
47.	Other changes in surplus in Separate Accounts Statement	2,971,791	746,679	1,043,417
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	(9,091,455)	7,620,099	27,118,986
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	(656,420)	(384,656)	57,265,439
52.	Dividends to stockholders	(1,218,400,000)	(525,000,000)	(1,175,000,000)
53.	Aggregate write-ins for gains and losses in surplus	(55,451,040)	(201,615,465)	(20,970,727)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	9,114,707	189,976,767	147,136,971
55.	Capital and surplus, as of statement date (Lines 36 + 54)	4,652,905,437	4,686,630,526	4,643,790,731
	DETAILS OF WRITE-INS			
08.301.	Service fee income	378,476,424	362,658,665	766,674,367
08.302.	Miscellaneous income	2,301,986	(1,271,209)	1,055,922
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	380,778,410	361,387,456	767,730,288
2701.	Miscellaneous deductions	77,111,011	65,902,822	142,689,807
2702.	Regulatory fines and penalties	169,128	65,252	112,604
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	77,280,140	65,968,074	142,802,411
5301.	Transfer of undistributed equity to parent	(31,021,595)		
5302.	Other postretirement benefits adjustment	(17,889,360)	(1,173,108)	19,206,299
5303.	Interest rate swaps adjustment per permitted practice	(4,986,348)	(184,158,517)	(22,386,161)
5398.	Summary of remaining write-ins for Line 53 from overflow page	(1,553,737)	(16,283,841)	(17,790,865)
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(55,451,040)	(201,615,465)	(20,970,727)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	4,041,946,080	3,933,249,260	7,269,117,617
2.	Net investment income	1,549,158,058	1,443,691,235	3,100,617,094
3.	Miscellaneous income	750,586,551	710,588,138	1,445,375,830
4.	Total (Lines 1 to 3)	6,341,690,689	6,087,528,632	11,815,110,542
5.	Benefit and loss related payments	2,890,038,240	2,593,590,911	5,209,380,588
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	105,187,607	(81,584,450)	337,728,442
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,222,285,278	1,159,099,947	2,271,859,634
8.	Dividends paid to policyholders	72,315,027	80,863,492	155,854,953
9.	Federal and foreign income taxes paid (recovered) net of $ 121,862,611 tax on capital gains (losses)	107,885,829	85,603,384	149,259,201
10.	Total (Lines 5 through 9)	4,397,711,982	3,837,573,285	8,124,082,817
11.	Net cash from operations (Line 4 minus Line 10)	1,943,978,707	2,249,955,347	3,691,027,725
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	4,786,545,726	3,860,503,441	8,683,920,182
	12.2 Stocks	138,096,735	84,900,000	142,118,491
	12.3 Mortgage loans	723,348,268	716,619,289	1,707,457,847
	12.4 Real estate	298,149	3,765,226	3,770,776
	12.5 Other invested assets	1,218,356,393	110,763,035	406,614,346
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	8,913	(1,512)	10,989,594
	12.7 Miscellaneous proceeds	28,320,841	(22,335,095)	(194,448,123)
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	6,894,975,025	4,754,214,384	10,760,423,112
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	6,737,153,340	7,215,841,878	12,731,864,102
	13.2 Stocks	155,864,996	130,985,886	276,342,246
	13.3 Mortgage loans	1,250,088,902	1,089,124,566	2,570,348,250
	13.4 Real estate	42,933,298	42,538,544	89,971,144
	13.5 Other invested assets	123,334,997	120,228,037	238,882,287
	13.6 Miscellaneous applications	43,167,805	42,632,535	86,375,151
	13.7 Total investments acquired (Lines 13.1 to 13.6)	8,352,543,338	8,641,351,447	15,993,783,180
14.	Net increase (or decrease) in contract loans and premium notes	(15,355,130)	12,398,312	4,452,250
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,442,213,182)	(3,899,535,375)	(5,237,812,317)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock	(24,687,676)	(19,830,177)	(19,988,946)
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(171,594,460)	1,284,297,789	1,425,406,369
	16.5 Dividends to stockholders	1,218,400,000	525,000,000	1,175,000,000
	16.6 Other cash provided (applied)	701,560,366	244,380,348	642,156,909
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(713,121,770)	983,847,959	872,574,331
	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)	(211,356,245)	(665,732,068)	(674,210,261)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	696,994,122	1,371,204,384	1,371,204,384
	19.2 End of period (Line 18 plus Line 19.1)	485,637,877	705,472,315	696,994,122

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

20.0001.	Note receivable from parent in consideration of subsidiaries transferred to parent	(300,000,000)		
20.0002.	Transfer of investment in undistributed equity of a subsidiary to parent	31,021,595		
20.0003.	Capitalization of bond interest	(927,293)	(270,965)	(944,386)
20.0004.	Increase in bonds due to in kind asset transfer		(103,509,050)	(587,539,841)
20.0005.	Increase in other invested assets due to in kind asset transfer		(2,216,645)	(6,051,980)
20.0006.	Increase in interest receivable due to in kind asset transfer		(1,026,205)	(5,545,720)
20.0007.	Other postretirement benefits liability transferred to affiliate		3,957,481	3,957,481
20.0008.	Decrease in mortgages due to transfer to other invested assets		31,851	31,851
20.0009.	Increase in other invested assets due to transfer from mortgages		(31,851)	(31,851)
20.0010.	Decrease in bonds due to transfer to short-term investments			10,998,652

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

20.0011. Increase in short-term investments due to transfer from bonds			(10,998,652)
20.0012. Decrease in bonds due to transfer to common stock			7,602,319
20.0013. Incease in common stock due to transfer from bonds			(7,602,319)
20.0014. Net assets from benefit plan sponsorship transferred to affiliate			600,941

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			
2.	Ordinary life insurance	520,176,010	542,203,124	1,039,802,235
3.	Ordinary individual annuities	1,505,383,701	1,786,819,895	3,045,341,228
4.	Credit life (group and individual)			
5.	Group life insurance	207,525,530	201,010,374	407,225,413
6.	Group annuities	989,933,665	757,870,311	1,971,144,367
7.	A & H - group	626,974,490	580,987,296	1,180,117,488
8.	A & H - credit (group and individual)			
9.	A & H - other	224,272,260	207,457,253	427,249,230
10.	Aggregate of all other lines of business			
11.	Subtotal	4,074,265,655	4,076,348,254	8,070,879,960
12.	Deposit-type contracts	12,622,586,417	11,923,366,604	21,403,467,515
13.	Total	16,696,852,073	15,999,714,857	29,474,347,475
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO THE FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The statement of the Company has been presented in conformity with accounting practices and procedures of the National Association of Insurance Commissioners ("NAIC") as prescribed or permitted by the State of Iowa.

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

State of Iowa Bulletin 06-01, *Accounting for Derivative Instruments Used to Hedge the Growth in Interest Credited for Index Products*, allows the Company to follow a prescribed practice related to its derivative instruments purchased to hedge indexed products. In accordance with the practice, the Company has included unrealized capital gains/(losses) as defined in the Bulletin in net investment income.

The Company received approval from the Iowa Insurance Division regarding the use of a permitted practice that allows the Company to report interest rate swaps hedging its Variable Annuities with Guaranteed Living Benefits ("VA-GLB") program at amortized cost as if they achieved hedge accounting treatment under Statement of Statutory Accounting Principles No. 86 – *Accounting for Derivative Instruments and Hedging Activities* ("SSAP No. 86").

During December 2016, the Company entered into a reinsurance transaction with Principal Reinsurance Company of Delaware II, a captive subsidiary of the Company that is not accredited. Reinsurance reserve credits associated with this transaction are considered a prescribed practice under Iowa Insurance Law. The Commissioner has the right to permit other specific practices that deviate from prescribed practices.

The impact of all prescribed and permitted practices did not cause the Company's risk-based capital to trigger a regulatory event. A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Iowa is shown below:

	SSAP #	F/S Page	F/S Line #	June 30, 2017	December 31, 2016
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 3)				**$ 1,406,223,877**	$ 996,724,759
(2) State prescribed practices that is an increase/ (decrease) from NAIC SAP:					
Derivatives to hedge indexed products	86	4	3	**5,081,572**	3,759,945
Reinsurance reserve credit	61	4	19	**75,896,824**	58,014,692
(3) State permitted practices that is an increase/ (decrease) from NAIC SAP:				**—**	—
(4) NAIC SAP (1-2-3=4)				**$ 1,325,245,481**	$ 934,950,122
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)				**$ 4,652,905,437**	$ 4,643,790,731
(6) State prescribed practices that is an increase/ (decrease) from NAIC SAP:					
Reinsurance reserve credit	61	3,4	1,37	**114,076,187**	58,009,062
(7) State permitted practices that is an increase/ (decrease) from NAIC SAP:					
Interest rate swaps hedging - VA-GLB	86	2,3,4	11,25,53	**(159,468,524)**	(152,518,613)
Tax effect of permitted practice	86	2,4	11,53	**(26,025,181)**	(27,988,744)
(8) NAIC SAP (5-6-7=8)				**$ 4,724,322,955**	$ 4,766,289,026

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

No significant changes have occurred in disclosure from December 31, 2016.

C. Accounting Policy

The Company uses the following accounting policies:

(1) No significant changes have occurred in disclosure from December 31, 2016.
(2) No significant changes have occurred in disclosure from December 31, 2016.
(3) No significant changes have occurred in disclosure from December 31, 2016.
(4) No significant changes have occurred in disclosure from December 31, 2016.
(5) No significant changes have occurred in disclosure from December 31, 2016.

(6) Loan-backed and structured securities are reported at cost adjusted for amortization of premium and discount, both of which are computed using a constant effective yield based on security specific facts that may include expectations of delinquency and default rates, loss severity, prepayment speeds as determined by external or internal estimates and the expected maturity of the securities. An exception is certain loan-backed and structured securities, which are reported at fair value as determined by methods identified in the *Purposes and Procedures Manual of the NAIC Securities Valuation Office*. Significant changes in estimated cash flows from the original purchase assumptions are accounted for using the prospective method for those loan-backed and structured securities that are not of high credit quality, and the retrospective method is used for all other loan-backed and structured securities.

(7) No significant changes have occurred in disclosure from December 31, 2016.

(8) No significant changes have occurred in disclosure from December 31, 2016.

(9) No significant changes have occurred in disclosure from December 31, 2016.

(10) No significant changes have occurred in disclosure from December 31, 2016.

(11) No significant changes have occurred in disclosure from December 31, 2016.

(12) No significant changes have occurred in disclosure from December 31, 2016.

(13) No significant changes have occurred in disclosure from December 31, 2016.

D. Going Concern

As of June 30, 2017, the Company did not have concerns about its ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors

No significant changes have occurred in disclosure from December 31, 2016.

3. Business Combinations and Goodwill

A. Statutory Purchase Method

No significant changes have occurred in disclosure from December 31, 2016.

B. Statutory Merger

No significant changes have occurred in disclosure from December 31, 2016.

C. Assumption Reinsurance

No significant changes have occurred in disclosure from December 31, 2016.

D. Impairment Loss

No significant changes have occurred in disclosure from December 31, 2016.

4. Discontinued Operations

A. Discontinued Operation Disposed of or Classified as Held for Sale

(1) List of Discontinued Operations Disposed of or Classified as Held for Sale

Discontinued operation identifier	Description of discontinued operation
1	Principal Global Investors, LLC

(2) On May 1, 2017, the Company sold its ownership interest in Principal Global Investors, LLC to the Company's direct parent, Principal Financial Services, Inc., in connection with a corporate reorganization designed to better utilize and allocate capital internally. The Company received $1,368,400,000 in consideration for the sale, which was comprised of a $300,000,000 note receivable and a $1,068,400,000 intercompany receivable. The Company subsequently contributed the note receivable to a subsidiary, Principal Holding Company, LLC, and paid an extraordinary dividend of $1,068,400,000 to its parent.

As the carrying value of Principal Global Investors, LLC prior to the sale was $334,335,309, the Company recognized a $1,034,064,691 pre-tax gain on sale. The Company recognized $24,000,000 in net investment income associated with dividends received from Principal Global Investors, LLC prior to the sale.

(3) Loss Recognized on Discontinued Operations

As of June 30, 2017, the Company did not recognize a loss on discontinued operations.

(4) Carrying Amount and Fair Value of Discontinued Operations and the Effect on Assets, Liabilities, Surplus and Income

a. Carrying Amount of Discontinued Operations

Discontinued operation identifier	Carrying amount immediately prior to classification as held for sale	Current fair value less costs to sell
1	**$ 334,335,309**	**$ 1,368,400,000**

b. Effect of Discontinued Operations on Assets, Liabilities, Surplus and Income

	Discontinued operation identifier	Line number	Line description	Amount attributable to discontinued operations
1. Assets	1	8	Other invested assets	**$ (334,335,309)**
	1	18.1	Current federal and foreign income tax recoverable and interest thereon	**$ 2,660,000**
	1	23	Receivable from parent, subsidiaries and affiliates	**$ 1,068,400,000**
	1	25	Aggregate write-ins for other than invested assets	**$ 300,000,000**
2. Liabilities	1	14	Taxes, licenses and fees due or accrued, excluding federal income taxes	**$ 7,600,000**
3. Surplus	1	35	Unassigned funds	**$ 1,029,124,691**
4. Income	1	24	Insurance taxes, licenses and fees, excluding federal income taxes	**$ 7,600,000**
	1	32	Federal and foreign income taxes incurred	**$ (2,660,000)**
	1	34	Net realized capital gains	**$ 1,034,064,691**
	1	38	Change in net unrealized capital gains (losses)	**$ 31.021.595**
	1	40	Change in deferred income tax	**$ (361,922,642)**
	1	41	Change in non-admitted asset	**$ 361,922,642**
	1	53	Miscellaneous surplus adjustment	**$ (31,021,595)**

B. Change in Plan of Sale of Discontinued Operation

As of June 30, 2017, the Company did not have a change in plan of sale of a discontinued operation.

C. Nature of Any Significant Continuing Involvement with Discontinued Operations After Disposal

Principal Global Investors, LLC continues to provide asset management services for the Company.

D. Equity Interest Retained in the Discontinued Operation

As of June 30, 2017, the Company did not have any equity interest retained in a discontinued operation after disposal.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

No significant changes have occurred in disclosure from December 31, 2016.

B. Debt Restructuring

No significant changes have occurred in disclosure from December 31, 2016.

C. Reverse Mortgages

No significant changes have occurred in disclosure from December 31, 2016.

D. Loan-Backed Securities

(1) Prepayment assumptions for loan-backed bonds and structured securities were obtained from broker dealer surveys or internal estimates. These assumptions are consistent with the current interest rate and economic environment. For loan-backed and structured securities not of high credit quality, the effective yield is recalculated on a prospective basis. For all other loan-backed and structured securities, the effective yield is recalculated on the retrospective basis.

(2) The Company did not recognize any other-than-temporary impairments ("OTTI") on the basis of the intent to sell during the six months ended June 30, 2017. The Company did not recognize any OTTI on the basis of the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis during the six months ended June 30, 2017.

(3) Following is information for each security with an OTTI recognized in the current reporting period by the Company, as the present value of cash flows expected to be collected is less than the amortized cost basis of the securities:

CUSIP	Book/adj carrying value/ amortized cost before current period OTTI	Present value of projected cash flows	Recognized OTTI	Amortized cost after OTTI (1)	Fair value	Date of financial statement where reported
05947U4Q8	$ 5,015,060	$ 631,797	$ 4,383,263	$ 631,797	$ 1,008,512	03/31/2017
059511AG0	1,622	—	1,622	—	1,716	03/31/2017
07383F6U7	2,927,525	2,763,561	163,964	2,763,561	2,081,525	03/31/2017
07388VAY4	183,415	137,222	46,193	137,222	169,960	03/31/2017
12513YAJ9	5,892,873	5,676,420	216,453	5,676,420	5,549,396	03/31/2017
12527EAE8	2,663,724	2,398,255	265,469	2,398,255	2,364,822	03/31/2017
20047PAM9	104,258	73,381	30,877	73,381	145	03/31/2017
20173QBC4	45,161	7,240	37,921	7,240	966	03/31/2017
22541SN46	71,717	54,967	16,750	54,967	72,557	03/31/2017
23322BNG9	671,225	336,659	334,566	336,659	312,579	03/31/2017
3137AEV85	6,640,294	6,589,298	50,996	6,589,298	6,206,699	03/31/2017
3137AKKD2	3,557,984	3,467,348	90,636	3,467,348	3,484,475	03/31/2017
3137AL6W4	1,840,252	1,817,736	22,516	1,817,736	1,765,359	03/31/2017
3137AQVX3	4,707,780	4,648,862	58,918	4,648,862	4,530,077	03/31/2017
3137B1B27	4,579,325	4,552,377	26,948	4,552,377	4,237,071	03/31/2017
36828QKY1	7,437,515	7,392,430	45,085	7,392,430	7,410,062	03/31/2017
46625YBP7	1,398,919	159,783	1,239,136	159,783	114,240	03/31/2017
46625YUJ0	1,924,122	1,874,673	49,449	1,874,673	2,078,992	03/31/2017
46639EAG6	12,473,290	12,324,521	148,769	12,324,521	12,266,025	03/31/2017
46640LAF9	4,006,815	3,929,118	77,697	3,929,118	3,781,998	03/31/2017
52108HEM2	7,409,348	7,226,124	183,224	7,226,124	4,196,503	03/31/2017
55312YBD3	32,084	6,744	25,340	6,744	89	03/31/2017
617451CZ0	1,618,594	1,465,879	152,715	1,465,879	195,000	03/31/2017
61749MAG4	3,830,792	3,446,624	384,168	3,446,624	2,536,105	03/31/2017
61754KAM7	48,998	8,375	40,623	8,375	5,985	03/31/2017
61761DAJ1	7,499,899	7,395,522	104,377	7,395,522	7,495,212	03/31/2017
67576GAA5	3,676,188	3,099,040	577,148	3,099,040	2,462,922	03/31/2017
90269CAH3	6,218,930	6,054,509	164,421	6,054,509	6,123,324	03/31/2017
92890PAL8	5,606,442	5,513,977	92,465	5,513,977	5,291,940	03/31/2017
92978QAL1	7,482,019	7,413,447	68,572	7,413,447	7,434,375	03/31/2017
BCC0XPWW3	534,176	—	534,176	—	—	03/31/2017
1st Qtr 2017	**$ 110,100,346**	**$ 100,465,889**	**$ 9,634,457**	**$ 100,465,889**	**$ 93,178,631**	

CUSIP	Book/adj carrying value/ amortized cost before current period OTTI	Present value of projected cash flows	Recognized OTTI	Amortized cost after OTTI (1)	Fair value	Date of financial statement where reported
05947U4Q8	$ 613,609	$ 542,289	$ 71,320	$ 542,289	$ 1,081,007	06/30/2017
05947UD88	6,035,584	4,046,483	1,989,101	4,046,483	1,710,000	06/30/2017
05952AAQ7	2,005,233	1,206,965	798,268	1,206,965	1,882,401	06/30/2017
07383F6U7	2,702,566	2,671,358	31,208	2,671,358	2,012,306	06/30/2017
073945AS6	2,383,914	2,239,681	144,233	2,239,681	1,776,722	06/30/2017
116663AC9	8,231,311	7,645,831	585,480	7,645,831	5,420,242	06/30/2017
12624XAE8	9,224,506	9,137,167	87,339	9,137,167	8,407,925	06/30/2017
23322BAB4	22,787	14,832	7,955	14,832	120	06/30/2017
3137AQVX3	3,968,042	3,901,975	66,067	3,901,975	3,902,337	06/30/2017
3137B2GX2	2,361,345	2,335,688	25,657	2,335,688	2,212,143	06/30/2017
46640LAF9	3,652,020	3,513,580	138,440	3,513,580	3,525,932	06/30/2017
50177AAL3	5,182,881	4,567,329	615,552	4,567,329	3,986,856	06/30/2017
52108HEM2	7,052,846	6,803,374	249,472	6,803,374	4,194,260	06/30/2017
617451CZ0	1,480,349	—	1,480,349	—	—	06/30/2017
617451DA4	117,560	—	117,560	—	—	06/30/2017
617451DB2	100,412	—	100,412	—	—	06/30/2017
61749MAG4	3,449,141	2,956,863	492,278	2,956,863	2,535,364	06/30/2017
61754KAM7	1,750	882	868	882	34	06/30/2017
61762DAX9	10,430,987	10,303,786	127,201	10,303,786	10,258,571	06/30/2017
61763XAG1	7,518,577	7,249,033	269,544	7,249,033	7,138,884	06/30/2017
62475FAD4	15,298	5,942	9,356	5,942	6,471	06/30/2017
92978QAL1	7,391,270	7,366,723	24,547	7,366,723	7,425,669	06/30/2017
92978QAM9	13,563,359	13,399,339	164,020	13,399,339	13,502,018	06/30/2017
2nd Qtr 2017	**$ 97,505,347**	**$ 89,909,120**	**$ 7,596,227**	**$ 89,909,120**	**$ 80,979,262**	

(1) "Amortized cost after OTTI" is the projected cash flow amount at the date of impairment.

(4) For loan-backed and structured securities with unrealized losses as of June 30, 2017, the gross unrealized losses and fair value, aggregated by length of time that individual securities had been in a continuous unrealized loss position were as follows:

a.	Aggregate amount of unrealized losses:	
	1. Less than twelve months	**$ 54,028,925**
	2. Twelve months or longer	**59,002,018**
b.	Aggregate related fair value of securities with unrealized losses:	
	1. Less than twelve months	**$ 4,039,356,399**
	2. Twelve months or longer	**901,216,849**

(5) The Company considers relevant facts and circumstances in evaluating whether the impairment of a security is other-than-temporary. Relevant facts and circumstances considered include (1) the length of time the fair value has been below amortized cost, (2) the reasons for the decline in value, (3) the financial position and access to capital of the issuer, including the current and future impact of any specific events and (4) the Company's ability and intent to hold the security to maturity or until it recovers in value. The Company estimates the amount of the credit loss component of a loan-backed or structured security impairment as the difference between amortized cost and the present value of the expected cash flows of the security. The present value is determined using the best estimate cash flows discounted at the effective interest rate to accrete the security. The cash flow estimates are based on security specific facts and circumstances that may include collateral characteristics, expectations of delinquency and default rates, loss severity and prepayment speeds and structural support, including subordination and guarantees.

E. Repurchase Agreements and/or Securities Lending Transactions

The Company participates in tri-party reverse repurchase agreements. In accordance with these agreements, the Company loans cash to other institutions for short periods of time in exchange for securities. The securities are held by a third party custodian and the Company agrees to resell the securities back to the transferor on a specific date for a stated price plus interest. The Company requires collateral valued at 102% to 107% of the purchase price, depending on the category of security pledged. As of June 30, 2017, the General Account was not subject to any reverse repurchase agreements. Separate Account policies and procedures related to reverse repurchase agreements are the same as those of the General Account. As of June 30, 2017, securities pledged as collateral for separate account investments in reverse repurchase agreements had an aggregate book value of $75,000,000 and an aggregate fair value of $76,191,052 with a range in maturity dates from 2017 to 2060.

As of June 30, 2017, the Company was not engaged in securities lending in the General Account or Separate Accounts.

F. Real Estate

No significant changes have occurred in disclosure from December 31, 2016.

G. Low-Income Housing Tax Credits

No significant changes have occurred in disclosure from December 31, 2016.

H. Restricted Assets

(1) Restricted assets (including pledged)

Restricted asset category	Gross (admitted & non-admitted) restricted Current year 1 Total General Account (G/A)	2 G/A supporting S/A activity (a)	3 Total Separate Account (S/A) restricted assets	4 S/A assets supporting G/A activity (b)	5 Total (1 plus 3)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —
b. Collateral held under security lending agreements	—	—	—	—	—
c. Subject to repurchase agreements	—	—	—	—	—
d. Subject to reverse repurchase agreements	—	—	**75,000,000**	—	**75,000,000**
e. Subject to dollar repurchase agreements	—	—	—	—	—
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—
g. Placed under option contracts	—	—	—	—	—
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	**44,313,290**	—	—	—	**44,313,290**
i. FHLB capital stock	**140,000,000**	—	—	—	**140,000,000**
j. On deposit with states	**2,546,231**	—	—	—	**2,546,231**
k. On deposit with other regulatory bodies	—	—	—	—	—
l. Pledged as collateral to FHLB (including assets backing funding agreements)	**4,004,388,614**	—	—	—	**4,004,388,614**
m. Pledged as collateral not captured in other categories	**3,845,679,929**	—	**104,173,316**	—	**3,949,853,245**
n. Other restricted assets	—	—	—	—	—
o. Total restricted assets	**$ 8,036,928,064**	**$ —**	**$ 179,173,316**	**$ —**	**$ 8,216,101,380**

(a) Subset of Column 1
(b) Subset of Column 3

Restricted asset category	Gross (admitted & non-admitted) restricted 6 Total from prior year	7 Increase/ (decrease) (5 minus 6)	8 Total non-admitted restricted	9 Total admitted restricted (5 minus 8)	Percentage 10 Gross admitted & non-admitted restricted to total assets (c)	11 Admitted restricted to total admitted assets (d)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	—%	—%
b. Collateral held under security lending agreements	—	—	—	—	—%	—%
c. Subject to repurchase agreements	—	—	—	—	—%	—%
d. Subject to reverse repurchase agreements	95,000,000	**(20,000,000)**	—	**75,000,000**	—%	—%
e. Subject to dollar repurchase agreements	—	—	—	—	—%	—%
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—%	—%
g. Placed under option contracts	—	—	—	—	—%	—%
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	55,843,728	**(11,530,438)**	—	**44,313,290**	—%	—%
i. FHLB capital stock	120,000,000	**20,000,000**	—	**140,000,000**	—%	—%
j. On deposit with states	2,460,175	**86,056**	—	**2,546,231**	—%	—%
k. On deposit with other regulatory bodies	—	—	—	—	—%	—%
l. Pledged as collateral to FHLB (including assets backing funding agreements)	3,313,630,160	**690,758,454**	—	**4,004,388,614**	**2%**	**2%**
m. Pledged as collateral not captured in other categories	3,814,012,829	**135,840,416**	—	**3,949,853,245**	**2%**	**2%**
n. Other restricted assets	—	—	—	—	—%	—%
o. Total restricted assets	$ 7,400,946,892	**$ 815,154,488**	$ —	**$ 8,216,101,380**	**4%**	**4%**

(c) Column 5 divided by Asset Page, Column 1 Line 28
(d) Column 9 divided by Asset Page, Column 3 Line 28

(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)

	Gross (admitted & non-admitted) restricted				
	Current year				
	1	2	3	4	5
Restricted asset category	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)
Derivative collateral	$ 215,996,800	$ —	$ 103,962,143	$ —	$ 319,958,943
Reinsurance collateral	3,627,283,239	—	—	—	3,627,283,239
Lending arrangement	2,399,890	—	—	—	2,399,890
Master securities forward transaction agreements	—	—	211,173	—	211,173
Total (c)	$ 3,845,679,929	$ —	$ 104,173,316	$ —	$ 3,949,853,245

	Gross (admitted & non-admitted) restricted			Percentage	
	6	7	8	9	10
Restricted asset category	Total from prior year	Increase/ (decrease) (5 minus 6)	Total current year admitted restricted	Gross admitted & non-admitted restricted to total assets	Admitted restricted to total admitted assets
Derivative collateral	$ 424,359,060	$ (104,400,117)	$ 319,958,943	—%	—%
Reinsurance collateral	3,383,749,163	243,534,076	3,627,283,239	2%	2%
Lending arrangement	2,899,844	(499,954)	2,399,890	—%	—%
Master securities forward transaction agreements	3,004,762	(2,793,589)	211,173	—%	—%
Total (c)	$ 3,814,012,829	$ 135,840,416	$ 3,949,853,245	2%	2%

(a) Subset of column 1
(b) Subset of column 3
(c) Total Line for Columns 1 through 7 should equal 5H(1)m Columns 1 through 7 respectively and
Total Line for Columns 8 through 10 should equal 5H(1)m Columns 9 through 11 respectively

(3) The Company did not have any other restricted assets as of June 30, 2017.

(4) Collateral received and reflected as assets within the financial statements

	Collateral Assets	1 Book/adjusted carrying value (BACV)	2 Fair value	3 % of BACV to total assets (admitted and non-admitted)*	4 % of BACV to total admitted assets**
a.	Cash	$ 462,286,724	$ 462,286,724	1 %	1 %
b.	Schedule D, Part 1	—	—	—	—
c.	Schedule D, Part 2, Section 1	—	—	—	—
d.	Schedule D, Part 2, Section 2	—	—	—	—
e.	Schedule B	—	—	—	—
f.	Schedule A	—	—	—	—
g.	Schedule BA, Part 1	—	—	—	—
h.	Schedule DL, Part 1	—	—	—	—
i.	Other	—	—	—	—
j.	Total collateral assets (a+b+c+d+e+f+g+h+i)	$ 462,286,724	$ 462,286,724	1 %	1 %

* 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	$ 462,286,724	1 %

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

I. Working Capital Finance Investments

The Company did not have any working capital finance investments as of June 30, 2017.

J. Offsetting and Netting of Assets and Liabilities

The Company did not have any offsetting and netting of assets and liabilities as of June 30, 2017.

K. Structured Notes

No significant changes have occurred in disclosure from December 31, 2016.

L. 5* Securities

	Number of 5* securities		Aggregate BACV		Aggregate fair value	
Investment	2017	2016	2017	2016	2017	2016
(1) Bonds - AC	—	—	$ —	$ —	$ —	$ —
(2) LB&SS - AC	**1**	1	**1,117**	12,984	**494**	5,597
(3) Preferred stock - AC	—	—	—	—	—	—
(4) Preferred stock - FV	—	—	—	—	—	—
(5) Total (1+2+3+4)	**1**	1	**$ 1,117**	$ 12,984	**$ 494**	$ 5,597

AC - Amortized cost
FV - Fair value

M. Short Sales

The Company did not have any short sales as of June 30, 2017.

N. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPs	**54**	**51**
(2) Aggregate amount of investment income	**$ 17,173,223**	**$ 1,601,876**

6. Joint Ventures, Partnerships and Limited Liability Companies

A. No significant changes have occurred in disclosure from December 31, 2016.

B. The Company did not have any impairments as of June 30, 2017.

7. Investment Income

A. Due and accrued income excluded from investment income

No significant changes have occurred in disclosure from December 31, 2016.

B. The total amount non-admitted

No significant changes have occurred in disclosure from December 31, 2016

8. Derivative Instruments

A. No significant changes have occurred in disclosure from December 31, 2016.

B. No significant changes have occurred in disclosure from December 31, 2016.

C. No significant changes have occurred in disclosure from December 31, 2016.

D. No significant changes have occurred in disclosure from December 31, 2016.

E. No significant changes have occurred in disclosure from December 31, 2016.

F. No significant changes have occurred in disclosure from December 31, 2016.

9. Income Taxes

A. No significant changes have occurred in disclosure from December 31, 2016.

B. No significant changes have occurred in disclosure from December 31, 2016.

C. 1. Current income taxes (benefits) incurred consist of the following major components:

	June 30, 2017	December 31, 2016	Change
(a) Federal	**$ 110,328,725**	$ 199,455,615	$ (89,126,890)
(b) Foreign	**165,738**	1,793	163,945
(c) Subtotal	**110,494,463**	199,457,408	(88,962,945)
(d) Federal income tax on net capital gains	**(44,265,357)**	(100,341,565)	56,076,208
(e) Utilization of capital loss carryforwards	**—**	—	—
(f) Other - federal income tax interest	**(1,265,897)**	(7,411,233)	6,145,336
(g) Federal and foreign income taxes incurred	**$ 64,963,209**	$ 91,704,610	$ (26,741,401)

2. No significant changes have occurred in disclosure from December 31, 2016.

3. No significant changes have occurred in disclosure from December 31, 2016.

4. No significant changes have occurred in disclosure from December 31, 2016.

D. As of June 30, 2017, the income tax benefit and change in deferred taxes differs from the amount obtained by applying the federal statutory rate of 35% to pretax net income for the following reasons:

	Amount	Tax effect
Provision computed at statutory rate	**$ 505,272,341**	**35.0 %**
Dividends received deduction	**(82,500,624)**	**(5.7)**
Reserve basis and other surplus adjustments	**(16,308,454)**	**(1.1)**
Foreign tax credits	**(14,923,924)**	**(1.0)**
Tax-exempt investment income	**(11,612,096)**	**(0.8)**
Exclude subsidiary income	**(8,935,500)**	**(0.6)**
General business credits	**(8,697,905)**	**(0.6)**
Stock options	**(6,145,896)**	**(0.4)**
Change in non-admitted assets	**(1,365,523)**	**(0.1)**
Interest on federal income taxes	**(822,833)**	**(0.1)**
Audit adjustments	**(121,894)**	**—**
Exclude IMR amortization	**10,744,629**	**0.6**
Business meals and nondeductible lobbying expenses	**852,373**	**0.1**
Other	**127,470**	**—**
Total	**$ 365,562,164**	**25.3 %**
Federal and foreign income taxes incurred	**$ 64,963,209**	
Change in net deferred income taxes	**300,598,955**	
Total statutory income tax benefits	**$ 365,562,164**	**25.3 %**

E.

1. As of June 30, 2017, the Company had no net operating loss carryforwards and had no capital loss carryforwards.

   As of June 30, 2017, the Company had the following tax credit carryforwards:

Tax year	Foreign (FTC)	General business (GBC)	Alternate minimum (AMT)
2013 and prior	**$ —**	**$ 9,659,305**	**$ —**
2014	**20,877,460**	**3,474,848**	**—**
2015	**17,290,811**	**3,042,699**	**66,053,940**
2016	**—**	**2,246,253**	**79,896,285**
2017 to date	**—**	**1,265,389**	**51,000,000**
Total credit carryforwards	**$ 38,168,271**	**$ 19,688,494**	**$ 196,950,225**

   The FTC carryforwards begin to expire in 2024 and the GBC carryforwards begin to expire in 2032. The AMT credit carryforwards have no expiration. All accumulated U.S. federal tax credit carryforwards are anticipated to be utilized before expiration.

2. The following income taxes were incurred in the current and prior years that will be available for recoupment in the event of future net losses:

2017	**$ 82,828,496**
2016	192,889,565
2015	125,780,797

3. No significant changes have occurred in disclosure from December 31, 2016.

F. No significant changes have occurred in disclosure from December 31, 2016.

G. No significant changes have occurred in disclosure from December 31, 2016.

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

A. No significant changes have occurred in disclosure from December 31, 2016.

B. Effective May 1, 2017, the Company sold its ownership interest in Principal Global Investors, LLC to its direct parent, Principal Financial Services, Inc. See Note 4 for additional details.

C. No significant changes have occurred in disclosure from December 31, 2016.

D. No significant changes have occurred in disclosure from December 31, 2016.

E. The Company has provided guarantees on behalf of affiliates where the maximum payout was determined to be $126,385,688 as of June 30, 2017.

F. No significant changes have occurred in disclosure from December 31, 2016.

G. No significant changes have occurred in disclosure from December 31, 2016.

H. No significant changes have occurred in disclosure from December 31, 2016.

I. No significant changes have occurred in disclosure from December 31, 2016.

J. No significant changes have occurred in disclosure from December 31, 2016.

K. No significant changes have occurred in disclosure from December 31, 2016.

L. No significant changes have occurred in disclosure from December 31, 2016.

M. No significant changes have occurred in disclosure from December 31, 2016.

N. No significant changes have occurred in disclosure from December 31, 2016.

11. Debt

A. No significant changes have occurred in disclosure from December 31, 2016.

B. Federal Home Loan Bank (FHLB) Agreements

(1) The Company is a member of the FHLB of Des Moines. Through its membership, the Company has issued funding agreements to the FHLB in exchange for cash advances. The Company uses these funds as a source of funding its spread lending business. As such, the Company applies Statement of Statutory Accounting Principles No. 52 - *Deposit-Type Contracts* accounting treatment to these funds, consistent with other deposit-type contracts. It is not part of the Company's strategy to utilize these funds for operations and any funds obtained from FHLB for use in general operations would be accounted for consistent with Statement of Statutory Accounting Principles No. 15 - *Debt and Holding Company Obligations* as borrowed money. The table below indicates the amount of FHLB stock purchased, collateral pledged, assets and liabilities related to the agreement with the FHLB.

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current year

		Total	General Account	Separate Accounts
(a)	Membership stock - Class A	**$ —**	**$ —**	**$ —**
(b)	Membership stock - Class B	**10,000,000**	**10,000,000**	**—**
(c)	Activity stock	**130,000,000**	**130,000,000**	**—**
(d)	Excess stock	**—**	**—**	**—**
(e)	Aggregate total	**$ 140,000,000**	**$ 140,000,000**	**$ —**
(f)	Actual or estimated borrowing capacity as determined by the insurer	**$ 7,400,000,000**	**$ XXX**	**$ XXX**

2. Prior year-end

		Total	General Account	Separate Accounts
(a)	Membership stock - Class A	$ —	$ —	$ —
(b)	Membership stock - Class B	10,000,000	10,000,000	—
(c)	Activity stock	110,000,000	110,000,000	—
(d)	Excess stock	—	—	—
(e)	Aggregate total	$ 120,000,000	$ 120,000,000	$ —
(f)	Actual or estimated borrowing capacity as determined by the insurer	$ 6,000,000,000	$ XXX	$ XXX

b. Membership Stock (Class A and B) Eligible for Redemption

	Membership stock	Current year total	Not eligible for redemption	Less than 6 months	6 months to less than 1 year	1 to less than 3 years	3 to 5 years
1.	Class A	$ —	$ —	$ —	$ —	$ —	$ —
2.	Class B	**10,000,000**	**10,000,000**	—	—	—	—

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

		Fair value	Carrying value	Aggregate total borrowing
1.	Current year total General and Separate Accounts total collateral pledged	**$ 4,090,202,498**	**$ 4,004,388,614**	**$ 3,255,316,125**
2.	Current year General Account total collateral pledged	**$ 4,090,202,498**	**$ 4,004,388,614**	**$ 3,255,316,125**
3.	Current year Separate Accounts total collateral pledged	**$ —**	**$ —**	**$ —**
4.	Prior year-end total General and Separate Accounts total collateral pledged	$ 3,379,690,161	$ 3,313,630,160	$ 2,750,848,988

b. Maximum Amount Pledged During Reporting Period

		Fair value	Carrying value	Amount borrowed at time of maximum collateral
1.	Current year total General and Separate Accounts maximum collateral pledged	**$ 4,090,202,498**	**$ 4,004,388,614**	**$ 3,255,316,125**
2.	Current year General Account maximum collateral pledged	**$ 4,090,202,498**	**$ 4,004,388,614**	**$ 3,255,316,125**
3.	Current year Separate Accounts maximum collateral pledged	**$ —**	**$ —**	**$ —**
4.	Prior year-end total General and Separate Accounts maximum collateral pledged	$ 3,379,690,161	$ 3,313,630,160	$ 2,750,848,988

(4) Borrowing from FHLB

a. Amount As of the Reporting Date

1. Current year

	Total	General Account	Separate Accounts	Funding agreements reserves established
Debt	**$ —**	**$ —**	**$ —**	**XXXXXX**
Funding agreements	**3,255,316,125**	**3,255,316,125**	**—**	**$ 3,255,316,125**
Other	**—**	**—**	**—**	**XXXXXX**
Aggregate total	**$ 3,255,316,125**	**$ 3,255,316,125**	**$ —**	**$ 3,255,316,125**

2. Prior year-end

	Total	General Account	Separate Accounts	Funding agreements reserves established
Debt	$ —	$ —	$ —	XXXXXX
Funding agreements	2,750,848,988	2,750,848,988	—	$ 2,750,848,988
Other	—	—	—	XXXXXX
Aggregate total	$ 2,750,848,988	$ 2,750,848,988	$ —	$ 2,750,848,988

b. Maximum Amount During Reporting Period (Current Year)

	Total	General Account	Separate Accounts
Debt	$ —	$ —	$ —
Funding agreements	**3,255,316,125**	**3,255,316,125**	—
Other	—	—	—
Aggregate total	**$ 3,255,316,125**	**$ 3,255,316,125**	**$ —**

c. FHLB - Prepayment Obligations

	Does the Company have prepayment obligations under the following arrangements (YES/NO)?
Debt	No
Funding agreements	No
Other	No

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

A. Defined Benefit Plan

1. No significant changes have occurred in disclosure from December 31, 2016.

2. No significant changes have occurred in disclosure from December 31, 2016.

3. No significant changes have occurred in disclosure since December 31, 2016.

4. Components of Net Periodic Benefit Cost:

	For the six months ended June 30, 2017 Postretirement benefits
Service cost	**$ 59,340**
Interest cost	**1,663,260**
Expected return on plan assets	**(13,152,102)**
Transition asset or obligation	**—**
Gains and losses	**105,324**
Prior service cost or credit	**(17,994,684)**
Gain or loss recognized due to a settlement or curtailment	**—**
Total net periodic benefit cost (income)	**$ (29,318,862)**

	For the six months ended June 30, 2016 Postretirement benefits
Service cost	$ 1,232,460
Interest cost	2,875,510
Expected return on plan assets	(15,616,798)
Transition asset or obligation	—
Gains and losses	115,278
Prior service cost or credit	(1,288,386)
Gain or loss recognized due to a settlement or curtailment	—
Total net periodic benefit cost (income)	$ (12,681,936)

5-21. No significant changes have occurred in disclosure from December 31, 2016.

B. Description of Policies and Strategies

No significant changes have occurred in disclosure from December 31, 2016.

C. Fair Value

No significant changes have occurred in disclosure from December 31, 2016.

D. Assumptions

No significant changes have occurred in disclosure from December 31, 2016.

E. Defined Contribution Plans

No significant changes have occurred in disclosure from December 31, 2016.

F. Multiemployer Plans

No significant changes have occurred in disclosure from December 31, 2016.

G. Consolidated/Holding Company Plans

No significant changes have occurred in disclosure from December 31, 2016.

H. Postemployment Benefits and Compensated Absences

No significant changes have occurred in disclosure from December 31, 2016.

I. Impact of Medicare Modernization Act on Postretirement Benefits

No significant changes have occurred in disclosure from December 31, 2016.

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

(1) No significant changes have occurred in disclosure from December 31, 2016.

(2) No significant changes have occurred in disclosure from December 31, 2016.

(3) No significant changes have occurred in disclosure from December 31, 2016.

(4) The Company paid an extraordinary dividend of $150,000,000 on March 30, 2017, and $1,068,400,000 on May 1, 2017, to Principal Financial Services, Inc. The extraordinary dividends were approved by the Commissioner.

(5) No significant changes have occurred in disclosure from December 31, 2016.

(6) No significant changes have occurred in disclosure from December 31, 2016.

(7) No significant changes have occurred in disclosure from December 31, 2016.

(8) No significant changes have occurred in disclosure from December 31, 2016.

(9) Special surplus funds increased $1,687,449 from December 31, 2016, primarily due to an increase of $7,032,500 related to the affordable care act assessment. This was offset by a change in book value of interest rate swaps accounted for in accordance with the permitted practice for VA-GLB, which decreased special surplus by $4,986,348. See Note 1 for additional information on the permitted practice.

(10) The change in unassigned funds (surplus) due to unrealized capital gains was $44,907,545 for the six months ended June 30, 2017.

(11) No significant changes have occurred in disclosure from December 31, 2016.

(12) No significant changes have occurred in disclosure from December 31, 2016.

(13) No significant changes have occurred in disclosure from December 31, 2016.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

No significant changes have occurred in disclosure from December 31, 2016.

B. Assessments

(1) The following year-to-date recognized balance of total projected future assessments not yet paid as of June 30, 2017, includes recognized assets for future premium tax offsets related to those assessments.

Amount eligible for future premium tax offset	**$**	**13,022,788**
Amount not eligible for future premium tax offset		**14,317,312**
Total projected future assessments	**$**	**27,340,100**

(2) Reconciliation of Recognized Assets for Future Premium Tax Offsets or Policy Surcharges

a.	Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end	$	**14,625,890**
b.	Decrease current year:		
	Premium tax offset paid		**(3,050,613)**
c.	Increases current year:		
	Premium tax offset accrued		**7,313,364**
d.	Assets recognized from paid and accrued premium tax offsets and policy surcharges current year-end	**$**	**24,989,867**

(3) Guaranty Fund Liabilities and Assets Related to Assessments from Insolvencies of Entities that Write Long-Term Care Contracts

The Company recorded a discounted accrual for the Penn Treaty liquidation assessment provided by the National Organization of Life & Health Insurance Guaranty Associations ("NOLHGA") in March 2017. As of June 30, 2017, the Company had a $12,796,006 reserve for the Penn Treaty assessment and a $7,342,217 asset for associated premium tax offsets. The Company does not have enough information on how the NOLHGA amounts were discounted to provide an adequate disclosure of the undiscounted amount at this time.

C. Gain Contingencies

No significant changes have occurred in disclosure from December 31, 2016.

D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits

No significant changes have occurred in disclosure from December 31, 2016.

E. Joint and Several Liabilities

No significant changes have occurred in disclosure from December 31, 2016.

F. All Other Contingencies

The Company is regularly involved in litigation, both as a defendant and as a plaintiff, but primarily as a defendant. Litigation naming the Company as a defendant ordinarily arises out of its business operations as a provider of asset management and accumulation products and services; individual life insurance, specialty benefits insurance and investment activities. Some of the lawsuits may be class actions, or purport to be, and some may include claims for unspecified or substantial punitive and treble damages.

The Company may discuss such litigation in one of three ways. The Company accrues a charge to income and discloses legal matters for which the chance of loss is probable and for which the amount of loss can be reasonably estimated. The Company may disclose contingencies for which the chance of loss is reasonably possible and provide an estimate of the possible loss or range of loss or a statement that such an estimate cannot be made. Finally, the Company may voluntarily disclose loss contingencies for which the chance of loss is remote in order to provide information concerning matters that potentially expose the Company to possible losses.

In addition, regulatory bodies such as state insurance departments, the United States Securities and Exchange Commission, the Financial Industry Regulatory Authority, the Department of Labor and other regulatory agencies regularly make inquiries and conduct examinations or investigations concerning the Company's compliance with, among other things, insurance laws, securities laws, Employee Retirement Income Security Act ("ERISA") and laws governing the activities of broker-dealers. The Company receives requests from regulators and other governmental authorities relating to industry issues and may receive additional requests, including subpoenas and interrogatories, in the future.

In 2008, the Company received approximately $440,000,000 in connection with the termination of certain structured transactions and the resulting prepayment of the Company's investment in those transactions. The transactions involved Lehman Brothers Special Financing Inc. and Lehman Brothers Holdings Inc. (collectively, "Lehman") in various capacities. Subsequent to Lehman's 2008 bankruptcy filing, its bankruptcy estate initiated several lawsuits seeking to recover from numerous sources significant amounts to which it claims entitlement under various theories. The Company is one of a large group of defendants to this action. The estate's claim against the Company, including interest, was approximately $600,000,000. On June 28, 2016, the bankruptcy court granted the Defendants' motion to dismiss directed at common issues and dismissed with prejudice all claims against the Company. Lehman has appealed the bankruptcy court's decision to the U.S. District Court for the Southern District of New York.

While the outcome of any pending or future litigation or regulatory matter cannot be predicted, management does not believe that any such matter will have a material adverse effect on the Company's business or financial position. As of June 30, 2017, there were no estimated losses accrued related to the legal matters discussed above because the Company believes the chance of loss from these matters is not probable and the amount of loss cannot be reasonably estimated.

The Company believes all of the litigation contingencies discussed above involve a chance of loss that is either remote or reasonably possible. Unless otherwise noted, all of these matters involve unspecified claim amounts, in which the respective plaintiffs seek an indeterminate amount of damages. To the extent such matters present a reasonably possible chance of loss, the Company is generally not able to estimate the possible loss or range of loss associated therewith.

The outcome of such matters is always uncertain, and unforeseen results can occur. It is possible that such outcomes could require the Company to pay damages or make other expenditures or establish accruals in amounts that the Company could not estimate as of June 30, 2017.

15. Leases

A. Lessee Operating Lease Arrangements

No significant changes have occurred in disclosure from December 31, 2016.

B. Lessor Leases

No significant changes have occurred in disclosure from December 31, 2016.

16. Information About Financial Instruments With Off-Balance Sheet Risk And Financial Instruments With Concentrations of Credit Risk

(1) The table below summarizes the face amount of the Company's financial instruments with off-balance sheet risk as of the periods indicated:

	Assets		Liabilities	
	June 30, 2017	December 31, 2016	June 30, 2017	December 31, 2016
Swaps	**$ 15,640,973,418**	$ 17,170,480,330	**$ 8,650,599,552**	$ 8,293,949,773
Futures	**—**	—	**415,919,009**	653,062,013
Options	**4,505,476,532**	6,197,835,654	**2,939,967,955**	2,284,967,924
Total	**$ 20,146,449,950**	$ 23,368,315,984	**$ 12,006,486,516**	$ 11,231,979,710

(2) No significant changes have occurred in disclosure from December 31, 2016.

(3) No significant changes have occurred in disclosure from December 31, 2016.

(4) No significant changes have occurred in disclosure from December 31, 2016.

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

A. Transfers of Receivables Reported as Sales

No significant changes have occurred in disclosure from December 31, 2016.

B. Transfer and Servicing of Financial Assets

For the six months ended June 30, 2017, the Company did not have transfer and servicing of financial assets.

C. Wash Sales

The Company did not have wash sales to report six months ended June 30, 2017.

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

A. ASO Plans

No significant changes have occurred in disclosure from December 31, 2016.

B. ASC Plans

No significant changes have occurred in disclosure from December 31, 2016.

C. Medicare or Other Similarly Structured Cost Based Reimbursement Contract

No significant changes have occurred in disclosure from December 31, 2016.

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

No significant changes have occurred in disclosure from December 31, 2016.

20. Fair Value Measurements

A.-C.

Valuation Hierarchy

Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date (an exit price). The fair value hierarchy prioritizes the inputs to valuation techniques used to measure fair value into three levels. The level in the fair value hierarchy within which the fair value measurement in its entirety falls is determined based on the lowest level input that is significant to the fair value measurement in its entirety considering factors specific to the asset or liability.

- **Level 1** – Fair values are based on unadjusted quoted prices in active markets for identical assets or liabilities.
- **Level 2** – Fair values are based on inputs other than quoted prices within Level 1 that are observable for the asset or liability, either directly or indirectly.
- **Level 3** – Fair values are based on at least one significant unobservable input for the asset or liability.

Assets and liabilities recorded at fair value were as follows:

	June 30, 2017			
	Level 1	Level 2	Level 3	Total
Bonds:				
Industrial and misc.	$ —	$ 15,466,693	$ 16,696,000	$ 32,162,693
Common stock:				
Industrial and misc.	4,996,155	140,000,000	—	144,996,155
Mutual funds	—	44,313,290	—	44,313,290
Total common stock	4,996,155	184,313,290	—	189,309,445
Other invested assets:				
Joint venture, common stock, unaffiliated	—	39,744,181	—	39,744,181
Cash equivalents:				
Industrial and misc. bond	—	231,533,643	—	231,533,643
Derivative assets:				
Interest rate contracts	—	404,337,172	23,679,864	428,017,036
Foreign exchange contracts	—	7,512,438	—	7,512,438
Equity contracts	—	14,383,291	—	14,383,291
Credit contracts	—	87,168	541,056	628,224
Total derivative assets	—	426,320,069	24,220,920	450,540,989
Separate Account assets	85,039,059,878	18,751,254,099	7,267,017,346	111,057,331,323
Total assets at fair value	$ 85,044,056,033	$ 19,648,631,975	$ 7,307,934,266	$ 112,000,622,274
Derivative liabilities:				
Interest rate contracts	$ —	$ (59,865,529)	$ —	$ (59,865,529)
Foreign exchange contracts	—	(17,515,129)	(8,044,298)	(25,559,427)
Equity contracts	—	(156,105,193)	—	(156,105,193)
Credit contracts	—	(1,302,073)	(1,400,358)	(2,702,431)
Total liabilities at fair value	$ —	$ (234,787,924)	$ (9,444,656)	$ (244,232,580)

	December 31, 2016			
	Level 1	Level 2	Level 3	Total
Bonds:				
Industrial and misc.	$ —	$ 32,837,644	$ 3,593,066	$ 36,430,710
Common stock:				
Industrial and misc.	7,572,483	120,698,175	—	128,270,658
Mutual funds	—	55,843,728	—	55,843,728
Total common stock	7,572,483	176,541,903	—	184,114,386
Other invested assets:				
Joint venture, common stock, unaffiliated	—	36,878,560	—	36,878,560
Cash equivalents:				
Industrial and misc. bond	—	364,084,209	—	364,084,209
Derivative assets:				
Interest rate contracts	—	480,118,667	25,893,096	506,011,763
Foreign exchange contracts	—	5,068,512	—	5,068,512
Equity contracts	—	28,229,451	—	28,229,451
Credit contracts	—	738,456	992,230	1,730,686
Total derivative assets	—	514,155,086	26,885,326	541,040,412
Separate Account assets	79,462,933,772	16,972,828,660	7,229,938,817	103,665,701,249
Total assets at fair value	$ 79,470,506,255	$ 18,097,326,062	$ 7,260,417,209	$ 104,828,249,526
Derivative liabilities:				
Interest rate contracts	$ —	$ (98,243,842)	$ (5,945)	$ (98,249,787)
Foreign exchange contracts	—	(19,188,899)	(16,171,805)	(35,360,704)
Equity contracts	—	(95,957,060)	—	(95,957,060)
Credit contracts	—	—	(1,825,550)	(1,825,550)
Total liabilities at fair value	$ —	$ (213,389,801)	$ (18,003,300)	$ (231,393,101)

Determination of Fair Value

The following discussion describes the valuation methodologies and inputs used for assets and liabilities measured at fair value or disclosed at fair value. The techniques utilized in estimating the fair value of financial instruments are reliant on the assumptions used. Care should be exercised in deriving conclusions about the Company's business, its value or financial position based on the fair value information of financial instruments presented below.

Fair value estimates are made based on available market information and judgments about the financial instrument at a specific point in time. Such estimates do not consider the tax impact of the realization of unrealized gains or losses. In addition, the disclosed fair value may not be realized in the immediate settlement of the financial instrument. The Company validates prices through an investment analyst review process, which includes validation through direct interaction with external sources, review of recent trade activity or use of internal models. In circumstances where broker quotes are used to value an instrument, the Company generally receives one non-binding quote. Broker quotes are validated through an investment analyst review process, which includes validation through direct interaction with external sources and use of internal models or other relevant information. The Company did not make any significant changes to its valuation processes during 2017.

Bonds and Preferred Stocks

Bonds, including loan-backed and structured securities, are measured and reported at amortized cost except those with an NAIC designation of 6, which are reported at the lower of amortized cost or fair value. Redeemable and perpetual preferred stocks designated highest-quality, high-quality, and medium quality (NAIC designations RP1 to RP3 and P1 to P3, respectively) are reported at amortized cost; redeemable preferred stocks and perpetual preferred stocks that are designated low-quality, lowest quality and in or neat default (NAIC designations RP4 to RP6 and P4 to P6, respectively) are reported at the lower of amortized cost or fair value.

Additionally, certain loan-backed and structured securities qualify to be reported at fair value as determined by methods identified in the *Purposes and Procedures Manual of the NAIC Securities Valuation Office*.

When available, the fair value of bonds and preferred stocks are based on quoted prices of identical assets in active markets. These are reflected in Level 1 and primarily include U.S. Treasury bonds and actively traded redeemable corporate preferred securities. When quoted prices of identical assets in active markets are not available, the Company's first priority is to obtain prices from third party pricing vendors. The Company has regular interaction with these vendors to ensure it understands their pricing methodologies and to confirm they are utilizing observable market information. Their methodologies vary by asset class and include inputs such as estimated cash flows, benchmark yields, reported trades, broker quotes, credit quality, industry events and economic events. Bonds and preferred stocks with validated prices from pricing services, which includes the majority of the Company's public bonds, are generally reflected in Level 2. Also included in Level 2 are corporate bonds and preferred stocks when quoted market prices are not available, for which an internal model using substantially all observable inputs or a matrix pricing valuation approach is used. In the matrix approach, securities are grouped into pricing categories that vary by sector, rating and average life. Each pricing category is assigned a risk spread based on studies of observable public market data from the investment professionals assigned to specific security classes. The expected cash flows of the security are then discounted back at the current Treasury curve plus the appropriate risk spread. Although the matrix valuation approach provides a fair valuation of each pricing category, the valuation of an individual security within each pricing category may actually be impacted by company specific factors.

The primary inputs for valuations of the majority of the Company's Level 2 bonds and preferred stocks include recently executed transactions, market price quotations, benchmark yields, issuer spreads and observations of equity and credit default swap curves related to the issuer. For private placement corporate securities valued through the matrix valuation approach, inputs include the current Treasury curve and risk spreads based on sector, rating and average life of the issuance. For loan-backed and structured securities, inputs include cash flows, priority of the tranche in the capital structure, expected time to maturity for the specific tranche, reinvestment period remaining and performance of the underlying collateral including prepayments, defaults, deferrals, loss severity of defaulted collateral and, for residential mortgage-backed securities, prepayment speed assumptions. Other inputs include market indices and recently executed transactions.

If the Company is unable to price a bond or preferred stock using prices from third party pricing vendors or other sources specific to the asset class, the Company may obtain a broker quote or utilize an internal pricing model specific to the asset utilizing relevant market information, to the extent available and where at least one significant unobservable input is utilized. These are reflected in Level 3 in the fair value hierarchy and can include bonds and preferred stocks across all asset classes.

Common Stocks

Common stocks include mutual funds and unaffiliated common stock and are measured and reported at fair value. Fair values of unaffiliated common stock are determined using quoted prices in active markets for identical assets when available, which are reflected in Level 1. Mutual funds that do not have a quoted price in an active market or are relatively illiquid due to restrictions on sales are reflected in Level 2. Fair values might also be determined using broker quotes or through the use of internal models or analysis that incorporate significant assumptions deemed appropriate given the circumstances and consistent with what other market participants would use when pricing such securities, which are reflected in Level 3.

Derivatives

Exchange traded derivatives include futures that are settled daily such that their fair value is not reflected in the balance sheet. The fair values of derivative instruments cleared through centralized clearinghouses are determined through market prices published by the clearinghouses, which are reflected in Level 2. The clearinghouses may utilize the overnight indexed swap ("OIS") curve in their valuation. The fair values of bilateral OTC derivative instruments are determined using either pricing valuation models that utilize market observable inputs or broker quotes. The majority of the Company's bilateral OTC derivatives are valued with models that use market observable inputs, which are reflected in Level 2. Significant inputs include contractual terms, interest rates, currency exchange rates, credit spread curves, equity prices, and volatilities. These valuation models consider projected discounted cash flows, relevant swap curves, and appropriate implied volatilities. Certain bilateral OTC derivatives utilize unobservable market data, primarily independent broker quotes that are non-binding quotes based on models that do not reflect the result of market transactions, which are reflected in Level 3.

The Company's non-cleared derivative contracts are generally documented under ISDA Master Agreements, which provide for legally enforceable set-off and close-out netting of exposures to specific counterparties. Collateral arrangements are bilateral and based on current ratings of each entity. The Company utilizes the LIBOR interest rate curve to value its positions, which includes a credit spread. This credit spread incorporates an appropriate level of nonperformance risk into the Company's valuations given the current ratings of its counterparties, as well as the collateral agreements in place. Counterparty credit risk is routinely monitored to ensure the Company's adjustment for non-performance risk is appropriate. The Company's centrally cleared derivative contracts are conducted with regulated centralized clearinghouses, which provide for daily exchange of cash collateral equal to the difference in the daily market values of those contracts that eliminates the non-performance risk on these trades.

Interest Rate Contracts. For non-cleared contracts, the Company uses discounted cash flow valuation techniques to determine the fair value of interest rate swaps using observable swap curves as the inputs. These are reflected in Level 2. For centrally cleared contracts the Company uses published prices from clearinghouses. These are reflected in Level 2. In addition, the Company has a limited number of complex inflation-linked interest rate swaps, interest rate collars and swaptions that are valued using broker quotes. These are reflected in Level 3.

Foreign Exchange Contracts. The Company uses discounted cash flow valuation techniques that utilize observable swap curves and exchange rates as the inputs to determine the fair value of foreign currency swaps. These are reflected in Level 2. In addition, the Company has a limited number of non-standard currency swaps that are valued using broker quotes. These are reflected within Level 3.

Equity Contracts. The Company uses an option pricing model using observable implied volatilities, dividend yields, index prices and swap curves as the inputs to determine the fair value of equity options. These are reflected in Level 2.

Credit Contracts. The Company uses either the ISDA Credit Default Swap Standard discounted cash flow model that utilizes observable default probabilities and recovery rates as inputs or broker prices to determine the fair value of credit default swaps. These are reflected in Level 3. In addition, the Company has a limited number of total return swaps that are valued based on the observable quoted price of underlying equity indices. These are reflected in Level 2.

Mortgage Loans

Mortgage loans are not reported at fair value. Fair values of commercial and residential mortgage loans are primarily determined by discounting the expected cash flows at current treasury rates plus an applicable risk spread, which reflects credit quality and maturity of the loans. The risk spread is based on market clearing levels for loans with comparable credit quality, maturities and risk. The fair value of mortgage loans may also be based on the fair value of the underlying real estate collateral less cost to sell, which is estimated using appraised values. These are reflected in Level 3.

Other Invested Assets

Other invested assets include other investment funds that are measured and reported at fair value. Fair values of other investment funds are determined using the net asset value ("NAV") of the fund. The NAV of the fund represents the price at which the Company would be able to initiate a transaction. Investment funds for which the NAV represents a quoted price in an active market for identical assets are reflected in Level 1. Investment funds that do not have a quoted price in an active market are reflected in Level 2.

Other invested assets disclosed at fair value include other long-term investments that have underlying characteristics of bonds and mortgage loans as well as tax credit investments not accounted for using the equity method of accounting. The fair value of bonds and mortgage loans, for which fair values are determined are previously described, are reflected in Level 2 and Level 3. The fair value of certain tax credit investments are estimated by discounting future tax benefits using estimated investment return rates. These are reflected in Level 3.

Policy Loans

Policy loans are not reported at fair value. Fair values of policy loans are estimated by discounting expected cash flows using a risk-free rate based on the Treasury curve. The expected cash flows reflect an estimate of timing of the repayment of the loans. These are reflected in Level 3.

Cash, Cash Equivalents and Short-Term Investments

Fair values of short-term investments and cash equivalents may be determined using public quotations, when available, which are reflected in Level 1. When public quotations are not available, because of the highly liquid nature of these assets, carrying amounts may be used to approximate fair values, which are reflected in Level 2. If the Company is unable to price short-term investments or cash equivalents using prices from third party pricing vendors or other sources specific to the asset class, the Company may obtain a broker quote. These are reflected in Level 3 in the fair value hierarchy and can include short-term investments and cash equivalents across all asset classes.

The carrying amount of cash approximates its fair value, which is reflected in Level 1 given the nature of cash.

Separate Account Assets

Separate Account assets, excluding those reported on a general account basis, are measured and reported at fair value. These assets include bonds, common and preferred stocks, derivative instruments and mortgage loans, for which fair values are determined as previously described, and are reflected in Level 1, Level 2 and Level 3. Fair value basis Separate Account assets also include real estate for which the fair value is estimated using discounted cash flow valuation models that utilize various public real estate market data inputs. In addition, each property is appraised annually by an independent appraiser. The real estate included in Separate Account assets is recorded net of related mortgage encumbrances for which the fair value is estimated using discounted cash flow analysis based on the Company's incremental borrowing rate for similar borrowing arrangements. The real estate within the Separate Accounts is reflected in Level 3. Fair value basis Separate Account assets also include currency forwards that are valued using observable market inputs, including forward currency exchange rates. These are reflected in Level 2.

Investment Contracts

Investment contracts are not reported at fair value. The fair values of the Company's reserves and liabilities for investment contracts are determined via a third party pricing vendor or using discounted cash flow analyses when the Company is unable to find a price from third party pricing vendors. Third party pricing on various outstanding medium-term notes and funding agreements is based on observable inputs such as benchmark yields and spreads based on reported trades for the Company's medium-term notes and funding agreement issuances. These are reflected in Level 2. The discounted cash flow analyses for the remaining contracts is based on current interest rates, including non-performance risk, being offered for similar contracts with maturities consistent with those remaining for the investment contracts being valued. These are reflected in Level 3. Investment contracts include insurance, annuity and other policy contracts that do not involve significant mortality or morbidity risk and are only a portion of the policyholder liabilities appearing in the statements of financial position. Insurance contracts include insurance, annuity and other policy contracts that do involve significant mortality or morbidity risk. The fair values for the Company's insurance contracts, other than investment contracts, are not required to be disclosed.

Cash Collateral Payable

Cash collateral payable is not reported at fair value. The carrying amount of the payable associated with the Company's obligation to return cash collateral received under derivative credit support annex (collateral) agreements approximates its fair value, which is reflected in Level 1.

Funds Held Under Reinsurance

Funds held under reinsurance includes both funds held under reinsurance with unauthorized reinsurers and funds held under coinsurance and is not reported at fair value. Fair value of funds held under reinsurance is determined based on observable inputs related to the underlying assets and liabilities in the funds withheld account that may include cash, cash equivalents, short-term investments and bonds. These are reflected in Level 2.

Separate Account Liabilities

Separate Account liabilities are not reported at fair value. Fair values of Separate Account liabilities, excluding insurance-related elements, are estimated based on market assumptions around what a potential acquirer would pay for the associated block of business, including both the Separate Account assets and liabilities. As the applicable Separate Account assets are already reflected at fair value, any adjustment to the fair value of the block is an assumed adjustment to the Separate Account liabilities. To compute fair value, the Separate Account liabilities are originally set to equal Separate Account assets because these are pass-through contracts. The Separate Account liabilities are reduced by the amount of future fees expected to be collected that are intended to offset upfront acquisition costs already incurred that a potential acquirer would not have to pay. The estimated future fees are adjusted by an adverse deviation discount and the amount is then discounted at a risk-free rate as measured by the yield on Treasury securities at maturities aligned with the estimated timing of fee collection. These are reflected in Level 3.

The reconciliation for all assets and liabilities measured at fair value using significant unobservable inputs (Level 3) was as follows:

	Balance as of January 1, 2017	Transfers into level 3	Transfers out of level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus	Purchases, sales, issuances and settlements	Balance as of June 30, 2017
Bonds:							
Industrial and misc.	$ 3,593,066	$ —	$ (6)	$ —	$ (41,124)	$ 13,144,064	$ 16,696,000
Derivative assets:							
Interest rate contracts	25,893,096	—	—	(6,985,500)	4,772,268	—	23,679,864
Credit contracts	992,230	—	—	—	(451,174)	—	541,056
Separate Account assets (1)	7,229,938,817	2,064,967	(26,069,814)	349,909,749	—	(288,826,373)	7,267,017,346
Derivative liabilities:							
Interest rate contracts	(5,945)	—	—	—	5,945	—	—
Foreign exchange contracts	(16,171,805)	—	—	—	8,127,507	—	(8,044,298)
Credit contracts	(1,825,550)	—	—	—	425,192	—	(1,400,358)
Total	$ 7,242,413,909	$ 2,064,967	$ (26,069,820)	$ 342,924,249	$ 12,838,614	$ (275,682,309)	$ 7,298,489,610

(1) Gains and losses for Separate Account assets do not impact net income as the change in the value of Separate Account assets is offset by a change in value of Separate Account liabilities.

	Purchases	Issuances	Sales	Settlements	Net purchases issuances, sales and settlements June 30, 2017
Bonds:					
Industrial and misc.	$ —	$ —	$ (827,789)	$ 13,971,853	$ 13,144,064
Separate Account assets (1)	128,105,114	(135,689,614)	(340,158,158)	58,916,285	(288,826,373)
Total	$ 128,105,114	$ (135,689,614)	$ (340,985,947)	$ 72,888,138	$ (275,682,309)

(1) Issuances and settlements include amounts related to mortgage encumbrances associated with real estate in the Company's Separate Accounts.

	Balance as of January 1, 2016	Transfers into level 3	Transfers out of level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus	Purchases, sales, issuances and settlements	Balance as of December 31, 2016
Bonds:							
Industrial and misc.	$ 13	$ 4,585,408	$ —	$ (7,976)	$ (1,050,253)	$ 65,874	$ 3,593,066
Common stock:							
Industrial and misc.	1,336,112	—	—	(1,226,960)	(109,152)	—	—
Derivative assets:							
Interest rate contracts	33,301,624	—	—	(718,000)	(6,690,528)	—	25,893,096
Credit contracts	6,084,018	—	—	—	(5,112,593)	20,805	992,230
Separate Account assets (1)	6,895,573,381	5,261,896	(814,034)	748,193,832	295,337	(418,571,595)	7,229,938,817
Derivative liabilities:							
Interest rate contracts	(1,232,226)	—	—	—	1,226,281	—	(5,945)
Foreign exchange contracts	(11,358,949)	—	—	—	(4,812,856)	—	(16,171,805)
Credit contracts	(2,810,402)	—	—	(268,161)	984,852	268,161	(1,825,550)
Total	$ 6,920,893,571	$ 9,847,304	$ (814,034)	$ 745,972,735	$ (15,268,912)	$ (418,216,755)	$ 7,242,413,909

(1) Gains and losses for Separate Account assets do not impact net income as the change in the value of Separate Account assets is offset by a change in value of Separate Account liabilities.

	Purchases	Issuances	Sales	Settlements	Net purchases issuances, sales and settlements December 31, 2016
Bonds:					
Industrial and misc.	$ —	$ —	$ —	$ 65,874	$ 65,874
Derivative assets:					
Credit contracts	20,805	—	—	—	20,805
Separate Account assets (1)	453,289,097	(345,411,621)	(615,891,451)	89,442,380	(418,571,595)
Derivative liabilities:					
Credit contracts	—	—	268,161	—	268,161
Total	$ 453,309,902	$ (345,411,621)	$ (615,623,290)	$ 89,508,254	$ (418,216,755)

(1) Issuances and settlements include amounts related to mortgage encumbrances associated with real estate in the Company's Separate Accounts.

Transfers

Transfers of assets measured at fair value between fair value hierarchy levels were as follows:

	For the six months ended June 30, 2017					
	Transfers out of Level 1 into Level 2	Transfers out of Level 1 into Level 3	Transfers out of Level 2 into Level 1	Transfers out of Level 2 into Level 3	Transfers out of Level 3 into Level 1	Transfers out of Level 3 into Level 2
Bonds						
Industrial and misc.	**$ —**	**$ —**	**$ —**	**$ —**	**$ —**	**$ 6**
Separate Account assets	**6,434,521**	**—**	**183,084**	**2,064,967**	**—**	**26,069,814**

	For the year ended December 31, 2016					
	Transfers out of Level 1 into Level 2	Transfers out of Level 1 into Level 3	Transfers out of Level 2 into Level 1	Transfers out of Level 2 into Level 3	Transfers out of Level 3 into Level 1	Transfers out of Level 3 into Level 2
Bonds						
Industrial and misc.	$ —	$ —	$ —	$ 4,585,408	$ —	$ —
Separate Account assets	45,419,890	—	4,877,176	5,261,896	14,029	800,005

Transfers between fair value hierarchy levels are recognized at the beginning of the reporting period.

Separate Account assets transferred between Level 1 and Level 2 during the six months ended June 30, 2017, and the year ended December 31, 2016, primarily related to foreign equity securities. When these securities are valued at

the close price of the local exchange where the assets are traded, they are reflected in Level 1. When events materially affecting the value occur between the close of the local exchange and the New York Stock Exchange, the Company uses adjusted prices determined by a third party pricing vendor to update the foreign market closing prices and the fair value is reflected in Level 2.

Assets transferred into Level 3 during the six months ended June 30, 2017, and the year ended December 31, 2016, primarily included those assets for which the Company is now unable to obtain pricing from a recognized third party pricing vendor.

Assets transferred out of Level 3 during the six months ended June 30, 2017, and the year ended December 31, 2016, primarily included those assets for which the Company is now able to obtain pricing from a recognized third party pricing vendor.

Financial Instruments Disclosed at Fair Value

The Company uses fair value measurements to record fair value of certain assets and liabilities and to estimate fair value of financial instruments not recorded at fair value but required to be disclosed at fair value. Certain financial instruments, particularly policyholder liabilities other than investment contracts, are excluded from these fair value disclosure requirements.

The carrying value and estimated fair value of financial instruments were as follows:

	June 30, 2017					
	Aggregate fair value	Admitted assets	Level 1	Level 2	Level 3	Not practicable (carrying value)
Bonds	$ 50,715,385,653	$ 48,512,506,832	$ 925,814,871	$ 49,216,249,024	$ 573,321,758	$ —
Preferred stock	87,240,286	78,620,336	68,482,815	—	18,757,471	—
Unaffiliated common stock	189,309,445	189,309,444	4,996,155	184,313,290	—	—
Mortgage loans	12,887,543,570	12,626,328,226	—	—	12,887,543,570	—
Policy loans	1,210,031,763	783,349,742	—	—	1,210,031,763	—
Other invested assets	493,218,271	427,523,912	—	426,511,050	66,707,221	—
Cash	252,104,373	252,104,373	252,104,373	—	—	—
Cash equivalents	231,533,643	231,533,643	—	231,533,643	—	—
Short-term investments	2,004,996	1,999,861	—	2,004,996	—	—
Derivative assets (1)	708,359,673	469,332,319	—	680,090,803	28,268,870	—
Separate Account assets	111,840,491,694	111,830,044,723	85,049,740,674	19,385,076,597	7,405,674,423	—
Investment contracts	(29,453,480,665)	(29,660,994,762)	—	(5,082,002,691)	(24,371,477,974)	—
Derivative liabilities (1)	(380,554,764)	(272,320,089)	—	(371,611,508)	(8,943,256)	—
Cash collateral payable	(461,999,724)	(461,999,724)	(461,999,724)	—	—	—
Funds held under reinsurance	(3,323,155,154)	(3,200,922,433)	—	(3,323,155,154)	—	—
Separate Account liabilities	(98,228,359,226)	(99,182,661,092)	—	—	(98,228,359,226)	—

	December 31, 2016					
	Aggregate fair value	Admitted assets	Level 1	Level 2	Level 3	Not practicable (carrying value)
Bonds	$ 48,130,527,322	$ 46,687,725,619	$ 979,341,444	$ 46,504,692,243	$ 646,493,635	$ —
Preferred stock	94,865,533	89,062,836	76,372,202	—	18,493,331	—
Unaffiliated common stock	184,114,386	184,114,386	7,572,483	176,541,903	—	—
Mortgage loans	12,255,978,551	12,102,548,439	—	—	12,255,978,551	—
Policy loans	987,550,581	797,390,023	—	—	987,550,581	—
Other invested assets	457,840,533	403,622,095	—	389,978,770	67,861,763	—
Cash	16,911,213	16,911,213	16,911,213	—	—	—
Cash equivalents	364,084,208	364,084,208	—	364,084,208	—	—
Short-term investments	316,034,646	315,998,701	—	316,034,646	—	—
Derivative assets (1)	806,912,378	566,228,975	—	776,147,339	30,765,039	—
Separate Account assets	104,440,790,619	104,434,865,653	79,472,043,353	17,612,244,317	7,356,502,949	—
Investment contracts	(29,056,664,155)	(29,337,117,506)	—	(5,400,789,858)	(23,655,874,297)	—
Derivative liabilities (1)	(546,170,518)	(418,022,579)	—	(527,975,244)	(18,195,274)	—
Cash collateral payable	(504,745,653)	(504,745,653)	(504,745,653)	—	—	—
Funds held under reinsurance	(2,964,121,245)	(2,926,766,444)	—	(2,964,121,245)	—	—
Separate Account liabilities	(91,456,368,685)	(92,371,657,655)	—	—	(91,456,368,685)	—

(1) Admitted value includes the permitted practice that allows the Company to report the interest rate swaps hedging the VA-GLB program at book value as if they achieved hedge accounting treatment under SSAP No. 86. See Note 1 for further information.

D. Not applicable.

21. Other Items

A. Unusual or Infrequent Items

No significant changes have occurred in disclosure from December 31, 2016.

B. Troubled Debt Restructuring

No significant changes have occurred in disclosure from December 31, 2016.

C. Other Disclosures

Assets valued at $7,850,068,543 as of June 30, 2017, were pledged as collateral.

In the ordinary course of business, and as part of its investment operations, the Company has also entered into long term contracts to make and purchase investments aggregating $1,229,987,553 as of June 30, 2017.

D. Business Interruption Insurance Recoveries

No significant changes have occurred in disclosure from December 31, 2016.

E. State Transferable and Non-Transferable Tax Credits

No significant changes have occurred in disclosure from December 31, 2016.

F. Subprime Mortgage-Related Risk Exposure

No significant changes have occurred in disclosure from December 31, 2016.

G. Retained Assets

No significant changes have occurred in disclosure from December 31, 2016.

H. Insurance-Linked Securities (ILS) Contracts

No significant changes have occurred in disclosure from December 31, 2016.

22. Events Subsequent

Subsequent events have been considered through August 2, 2017, for the statutory statement issued on August 2, 2017. The Company did not have any subsequent events to report. No significant changes have occurred relating to the annual fee under Section 9010 of the Federal Affordable Care Act.

23. Reinsurance

A. Ceded Reinsurance Report

No significant changes have occurred in disclosure from December 31, 2016.

B. Uncollectible Reinsurance

No significant changes have occurred in disclosure from December 31, 2016.

C. Commutation of Ceded Reinsurance

No significant changes have occurred in disclosure from December 31, 2016.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

No significant changes have occurred in disclosure from December 31, 2016.

E. Reinsurance of Variable Annuity Contracts/Certificates With An Affiliated Captive Reinsurer

No significant changes have occurred in disclosure from December 31, 2016.

F. Reinsurance Agreements With An Affiliated Captive Reinsurer

No significant changes have occurred in disclosure from December 31, 2016.

G. Ceding Entities That Utilize Captive Reinsurers to Assume Reserves Subject To The XXX/AXXX Captive Framework

No significant changes have occurred in disclosure from December 31, 2016.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. Disclose the method used by the reporting entity to estimate accrued retrospective premium adjustments.

No significant changes have occurred in disclosure from December 31, 2016.

B. Disclose whether accrued retrospective premiums are recorded through written premium or as an adjustment to earned premium.

No significant changes have occurred in disclosure from December 31, 2016.

C. Disclose the amount of net premiums written that are subject to retrospective rating features, as well as the corresponding percentage to total net premiums written.

No significant changes have occurred in disclosure from December 31, 2016.

D. Medical Loss Ratio Rebates

No significant changes have occurred in disclosure from December 31, 2016.

E. Risk-Sharing Provisions of the Affordable Care Act (“ACA”)

The Company was not subject to any risk-sharing provisions of the ACA for the six months ended June 30, 2017.

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2016, were $1,491,903,197. As of June 30, 2017, $155,105,347 had been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $1,340,894,433 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on life and health lines of insurance. The decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims. Included in the decrease, the Company experienced $1,036,352 in favorable prior year loss development on retrospectively rated policies. However, the business to which it relates is subject to premium adjustments.

26. Intercompany Pooling Arrangements

A. No significant changes have occurred in disclosure from December 31, 2016.

B. No significant changes have occurred in disclosure from December 31, 2016.

C. No significant changes have occurred in disclosure from December 31, 2016.

D. No significant changes have occurred in disclosure from December 31, 2016.

E. No significant changes have occurred in disclosure from December 31, 2016.

F. No significant changes have occurred in disclosure from December 31, 2016.

G. No significant changes have occurred in disclosure from December 31, 2016.

27. Structured Settlements

A. No significant changes have occurred in disclosure from December 31, 2016.

B. No significant changes have occurred in disclosure from December 31, 2016.

28. Health Care Receivables

A. Pharmaceutical Rebate Receivables

No significant changes have occurred in disclosure from December 31, 2016.

B. Risk Sharing Receivables

No significant changes have occurred in disclosure from December 31, 2016.

29. Participating Policies

No significant changes have occurred in disclosure from December 31, 2016.

30. Premium Deficiency Reserves

No significant changes have occurred in disclosure from December 31, 2016.

31. Reserves for Life Contracts and Annuity Contracts

(1) No significant changes have occurred in disclosure from December 31, 2016.

(2) No significant changes have occurred in disclosure from December 31, 2016.

(3) No significant changes have occurred in disclosure from December 31, 2016.

(4) No significant changes have occurred in disclosure from December 31, 2016.

(5) No significant changes have occurred in disclosure from December 31, 2016.

(6) No significant changes have occurred in disclosure from December 31, 2016.

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

A. No significant changes have occurred in disclosure from December 31, 2016.

B. No significant changes have occurred in disclosure from December 31, 2016.

C. No significant changes have occurred in disclosure from December 31, 2016.

D. No significant changes have occurred in disclosure from December 31, 2016.

E. No significant changes have occurred in disclosure from December 31, 2016.

F. No significant changes have occurred in disclosure from December 31, 2016.

33. Premiums and Annuity Considerations Deferred and Uncollected

No significant changes have occurred in disclosure from December 31, 2016.

34. Separate Accounts

A. Separate Account Activity

No significant changes have occurred in disclosure from December 31, 2016.

B. General Nature and Characteristics of Separate Accounts Business

No significant changes have occurred in disclosure from December 31, 2016.

C. Reconciliation of Net Transfers To or (From) Separate Accounts

No significant changes have occurred in disclosure from December 31, 2016.

35. Loss/Claim Adjustment Expenses

No significant changes have occurred in disclosure from December 31, 2016.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change: .....

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

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
Affiliated entities have been added and removed from the organization chart. Effective May 1, 2017 Principal Global Investors, LLC and its subsidiaries are no longer subsidiaries of the Company.

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2012

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2012

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/24/2014

6.4 By what department or departments?
Insurance Division of the Department of Commerce of the State of Iowa

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

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

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Principal Bank	Des Moines, Iowa	NO	YES	NO	NO
Principal Global Investors, LLC	Des Moines, Iowa	NO	NO	NO	YES
Principal Securities, Inc.	Des Moines, Iowa	NO	NO	NO	YES
Principal Real Estate Investors, LLC	Des Moines, Iowa	NO	NO	NO	YES
Spectrum Asset Management, Inc.	Stamford, Connecticut	NO	NO	NO	YES
Post Advisory Group, LLC	Los Angeles, California	NO	NO	NO	YES
Principal Financial Advisors, Inc.	Des Moines, Iowa	NO	NO	NO	YES
Principal Enterprise Capital, LLC	Chicago, Illinois	NO	NO	NO	YES
Columbus Circle Investors	Stamford, Connecticut	NO	NO	NO	YES
Principal Funds Distributor, Inc.	Sacramento, California	NO	NO	NO	YES
Principal Shareholder Services, Inc.	Sacramento, California	NO	NO	NO	YES
Morley Capital Management, Inc.	Portland, Oregon	NO	NO	NO	YES
Origin Asset Management LLP	London, United Kingdom	NO	NO	NO	YES
Finisterre Capital LLP	London, United Kingdom	NO	NO	NO	YES
Finisterre Malta Limited	Valletta, Malta	NO	NO	NO	YES
Liongate Capital Management LLP	London, United Kingdom	NO	NO	NO	YES

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 3,379,715

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
7,954,241,859 Pledged as Collateral

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 729,136,788

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$	$
14.22	Preferred Stock	$	$
14.23	Common Stock	$ 583,107,351	$ 612,386,439
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$ 480,488,103	$ 515,003,318
14.26	All Other	$ 2,022,226,289	$ 2,030,487,384
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 3,085,821,743	$ 3,157,877,142
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

1 Name of Custodian(s)	2 Custodian Address
Citibank	Worldwide Securities Services Client Services B205 3800 Citibank Center Tampa Tampa, Florida 33610-9122
State Street	801 Pennsylvania Ave Kansas City, Missouri 64105

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Principal Global Investors, LLC	A

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
109002	Principal Global Investors, LLC	549300BABIOZPCNHMB89	SEC	DS

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

			1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:		
	1.1 Long-Term Mortgages In Good Standing		
	1.11 Farm Mortgages	$	
	1.12 Residential Mortgages	$	184,334
	1.13 Commercial Mortgages	$	12,626,143,892
	1.14 Total Mortgages in Good Standing	$	12,626,328,226
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms		
	1.21 Total Mortgages in Good Standing with Restructured Terms	$	
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months		
	1.31 Farm Mortgages	$	
	1.32 Residential Mortgages	$	
	1.33 Commercial Mortgages	$	
	1.34 Total Mortgages with Interest Overdue more than Three Months	$	
	1.4 Long-Term Mortgage Loans in Process of Foreclosure		
	1.41 Farm Mortgages	$	
	1.42 Residential Mortgages	$	
	1.43 Commercial Mortgages	$	
	1.44 Total Mortgages in Process of Foreclosure	$	
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$	12,626,328,226
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter		
	1.61 Farm Mortgages	$	
	1.62 Residential Mortgages	$	
	1.63 Commercial Mortgages	$	
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$	
2.	Operating Percentages:		
	2.1 A&H loss percent		62.900 %
	2.2 A&H cost containment percent		0.800 %
	2.3 A&H expense percent excluding cost containment expenses		33.200 %
3.1	Do you act as a custodian for health savings accounts?		Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$	
3.3	Do you act as an administrator for health savings accounts?		Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$	

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

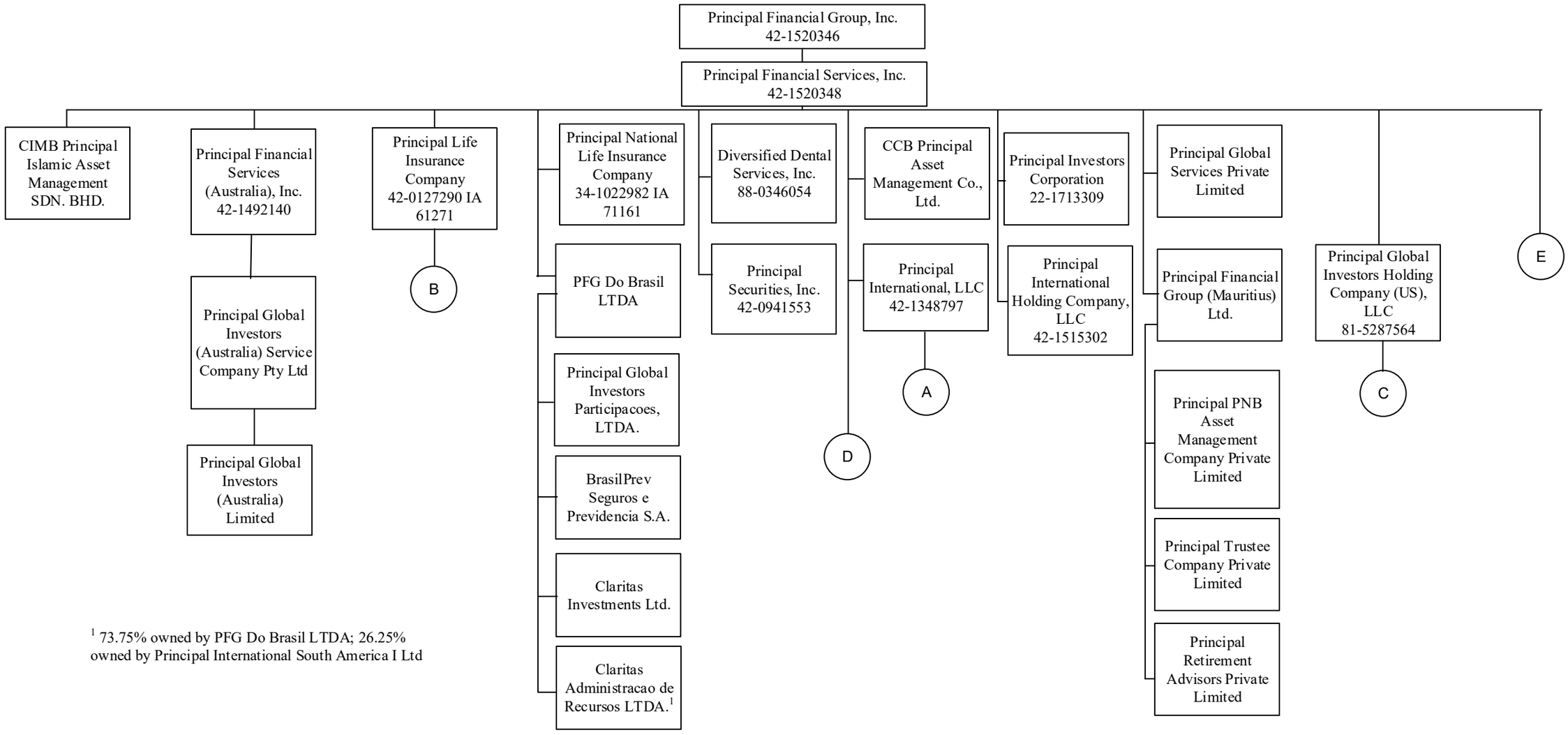
Current Year To Date - Allocated by States and Territories

States, Etc.		1 Active Status	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	7,638,404	50,011,859	10,670,456		68,320,720	50,690,220
2. Alaska	AK	L	1,189,340	4,141,222	2,891,512		8,222,074	3,607,045
3. Arizona	AZ	L	7,749,830	34,027,296	19,011,782		60,788,908	46,673,785
4. Arkansas	AR	L	2,712,749	3,678,433	6,978,981	123,530	13,493,692	16,272,157
5. California	CA	L	65,762,047	202,543,959	117,805,868		386,111,874	458,670,498
6. Colorado	CO	L	8,852,445	29,401,223	14,592,889	707,400	53,553,958	112,741,814
7. Connecticut	CT	L	6,900,608	14,998,979	11,957,083		33,856,670	130,190,623
8. Delaware	DE	L	5,269,034	4,196,707	2,457,171		11,922,911	24,671,288
9. District of Columbia	DC	L	1,682,005	4,200,193	2,432,993	85,838	8,401,030	38,333,278
10. Florida	FL	L	30,617,208	137,894,818	51,488,934		220,000,960	207,688,453
11. Georgia	GA	L	13,070,936	26,168,231	23,700,241	2,613	62,942,020	139,399,380
12. Hawaii	HI	L	1,948,323	1,702,810	1,173,701		4,824,834	2,452,561
13. Idaho	ID	L	5,033,480	3,839,577	4,219,596		13,092,653	11,303,465
14. Illinois	IL	L	32,665,777	235,294,067	52,763,389		320,723,233	224,659,507
15. Indiana	IN	L	9,191,263	20,414,119	18,574,426		48,179,808	65,713,223
16. Iowa	IA	L	40,304,371	136,951,339	17,161,933	1,273,697	195,691,341	7,438,122,760
17. Kansas	KS	L	5,736,755	11,712,765	7,749,444		25,198,964	54,241,892
18. Kentucky	KY	L	4,037,416	8,393,672	6,566,695		18,997,783	56,336,967
19. Louisiana	LA	L	9,714,076	12,856,972	9,419,056		31,990,104	53,768,399
20. Maine	ME	L	1,163,187	4,263,195	3,411,310		8,837,693	4,126,797
21. Maryland	MD	L	7,367,491	59,144,024	13,156,862		79,668,377	110,590,640
22. Massachusetts	MA	L	9,030,264	100,855,521	17,887,079		127,772,864	86,401,592
23. Michigan	MI	L	21,908,557	36,291,995	22,266,204		80,466,756	228,654,233
24. Minnesota	MN	L	35,273,077	46,259,748	21,070,201	104,227	102,707,254	130,549,966
25. Mississippi	MS	L	3,276,622	18,928,769	5,148,847		27,354,238	14,729,691
26. Missouri	MO	L	18,330,831	226,312,346	19,539,026		264,182,203	11,734,209
27. Montana	MT	L	2,884,686	3,369,856	3,063,866		9,318,408	10,365,896
28. Nebraska	NE	L	10,337,855	21,139,950	13,768,408		45,246,213	69,996,444
29. Nevada	NV	L	4,048,625	8,203,605	9,816,390		22,068,619	29,954,353
30. New Hampshire	NH	L	1,229,318	5,926,255	3,936,595		11,092,167	18,618,611
31. New Jersey	NJ	L	15,440,308	50,382,988	19,622,226		85,445,521	194,829,729
32. New Mexico	NM	L	1,860,047	7,436,398	2,983,695		12,280,139	21,225,245
33. New York	NY	L	83,496,187	233,335,584	35,317,622	112,011	352,261,404	453,481,651
34. North Carolina	NC	L	20,272,228	108,332,046	34,394,753		162,999,028	172,790,687
35. North Dakota	ND	L	1,022,151	2,128,882	1,937,326		5,088,359	4,947,212
36. Ohio	OH	L	19,147,758	158,203,400	37,174,750	28,133	214,554,042	232,377,953
37. Oklahoma	OK	L	5,191,838	4,963,676	6,018,500		16,174,013	39,500,524
38. Oregon	OR	L	3,245,411	20,330,921	10,622,589		34,198,922	47,975,162
39. Pennsylvania	PA	L	23,246,094	48,849,743	28,289,381	156,743	100,541,962	344,157,059
40. Rhode Island	RI	L	726,485	4,656,555	1,222,751		6,605,792	10,740,327
41. South Carolina	SC	L	6,746,358	13,297,708	10,980,364	888,906	31,913,336	28,512,146
42. South Dakota	SD	L	5,140,598	4,905,947	4,179,470		14,226,015	97,122,356
43. Tennessee	TN	L	8,646,429	27,368,887	16,419,940	99,244	52,534,500	333,470,941
44. Texas	TX	L	40,109,681	169,972,378	69,116,683	260,317	279,459,060	259,214,737
45. Utah	UT	L	6,765,653	47,659,281	6,697,691		61,122,625	70,771,641
46. Vermont	VT	L	552,951	1,499,897	1,599,901		3,652,750	17,318,730
47. Virginia	VA	L	14,102,048	30,680,281	17,914,369	2,437,844	65,134,542	201,685,803
48. Washington	WA	L	7,466,266	33,920,398	20,780,696		62,167,359	78,643,446
49. West Virginia	WV	L	1,146,798	3,749,534	2,021,429		6,917,761	6,096,475
50. Wisconsin	WI	L	14,425,952	36,849,680	16,187,245	507,368	67,970,245	78,997,739
51. Wyoming	WY	L	694,722	4,516,194	676,398		5,887,315	4,020,651
52. American Samoa	AS	N						
53. Guam	GU	N						
54. Puerto Rico	PR	L	5,362		10,974		16,337	3,110,533
55. U.S. Virgin Islands	VI	N						
56. Northern Mariana Islands	MP	N						
57. Canada	CAN	N	310,820	25,000	40,211		376,031	
58. Aggregate Other Aliens	OT	XXX	1,446,132	27,006	38,329		1,511,467	33,924
59. Subtotal		(a) 52	656,134,857	2,486,215,892	858,928,233	6,787,872	4,008,066,854	12,552,284,417
90. Reporting entity contributions for employee benefits plans		XXX	3,352,809		11,724		3,364,533	70,302,000
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	66,160,347				66,160,347	
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	7,067,123	2,313,603	3,063,578		12,444,304	
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX	732,715,137	2,488,529,494	862,003,534	6,787,872	4,090,036,038	12,622,586,417
96. Plus Reinsurance Assumed		XXX	328,738,119		4,108		328,742,227	
97 Totals (All Business)		XXX	1,061,453,256	2,488,529,494	862,007,643	6,787,872	4,418,778,265	12,622,586,417
98. Less Reinsurance Ceded		XXX	351,709,541		82,232,002		433,941,543	
99. Totals (All Business) less Reinsurance Ceded		XXX	709,743,715	2,488,529,494	779,775,641	6,787,872	3,984,836,722	12,622,586,417
DETAILS OF WRITE-INS								
58001. ZZZ Other Aliens		XXX	1,446,132	27,006	38,329		1,511,467	33,924
58002.		XXX						
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	1,446,132	27,006	38,329		1,511,467	33,924
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

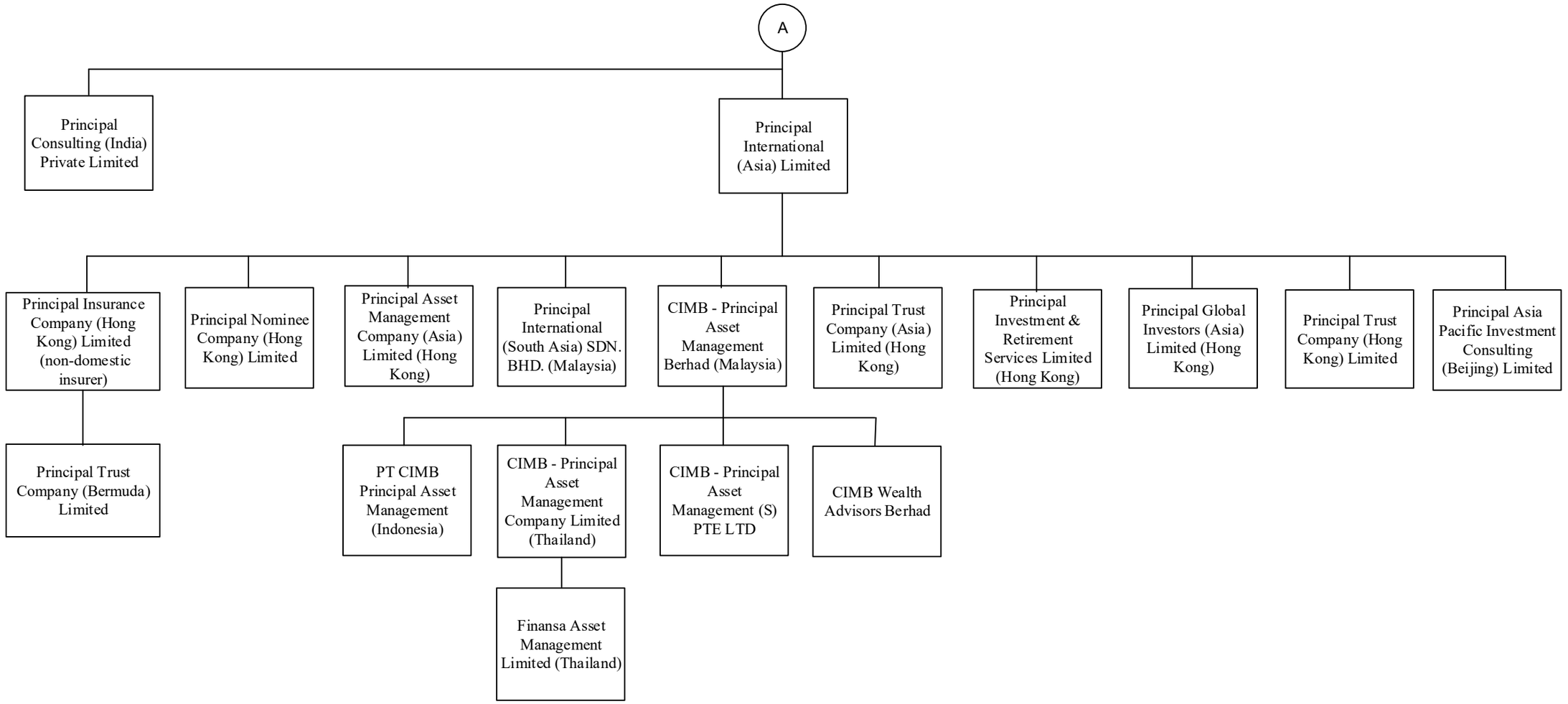
(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business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

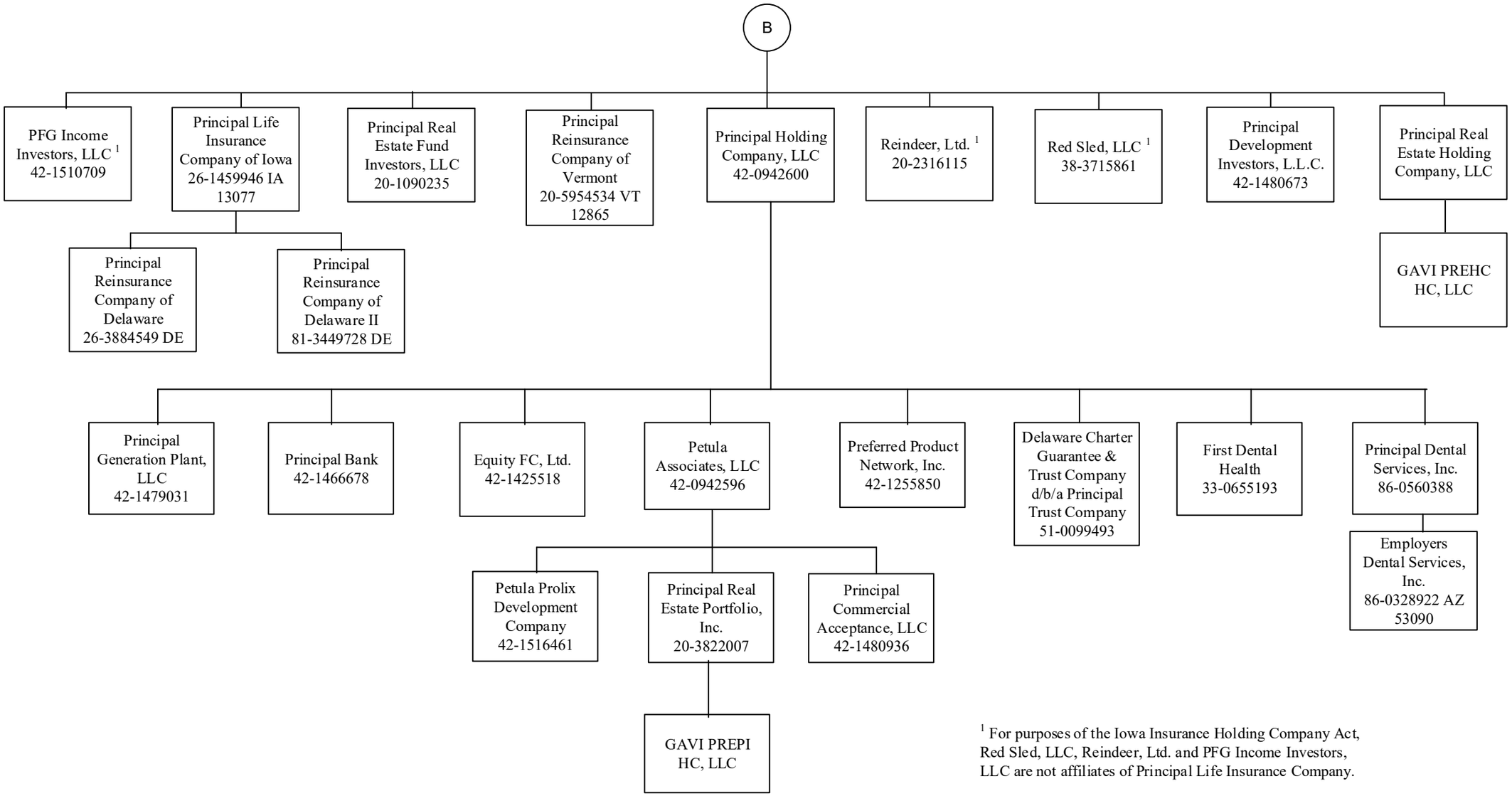
(a) Insert the number of L responses except for Canada and Other Alien.

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

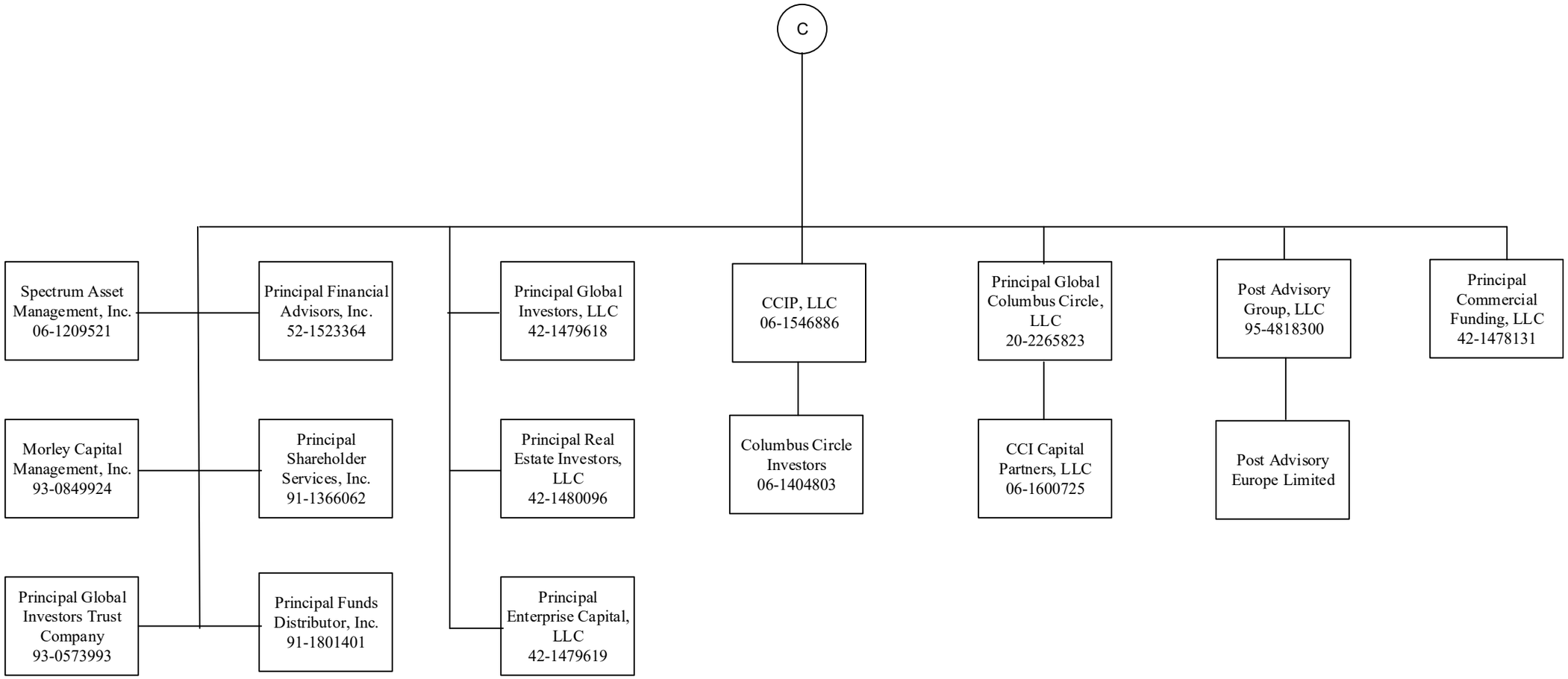


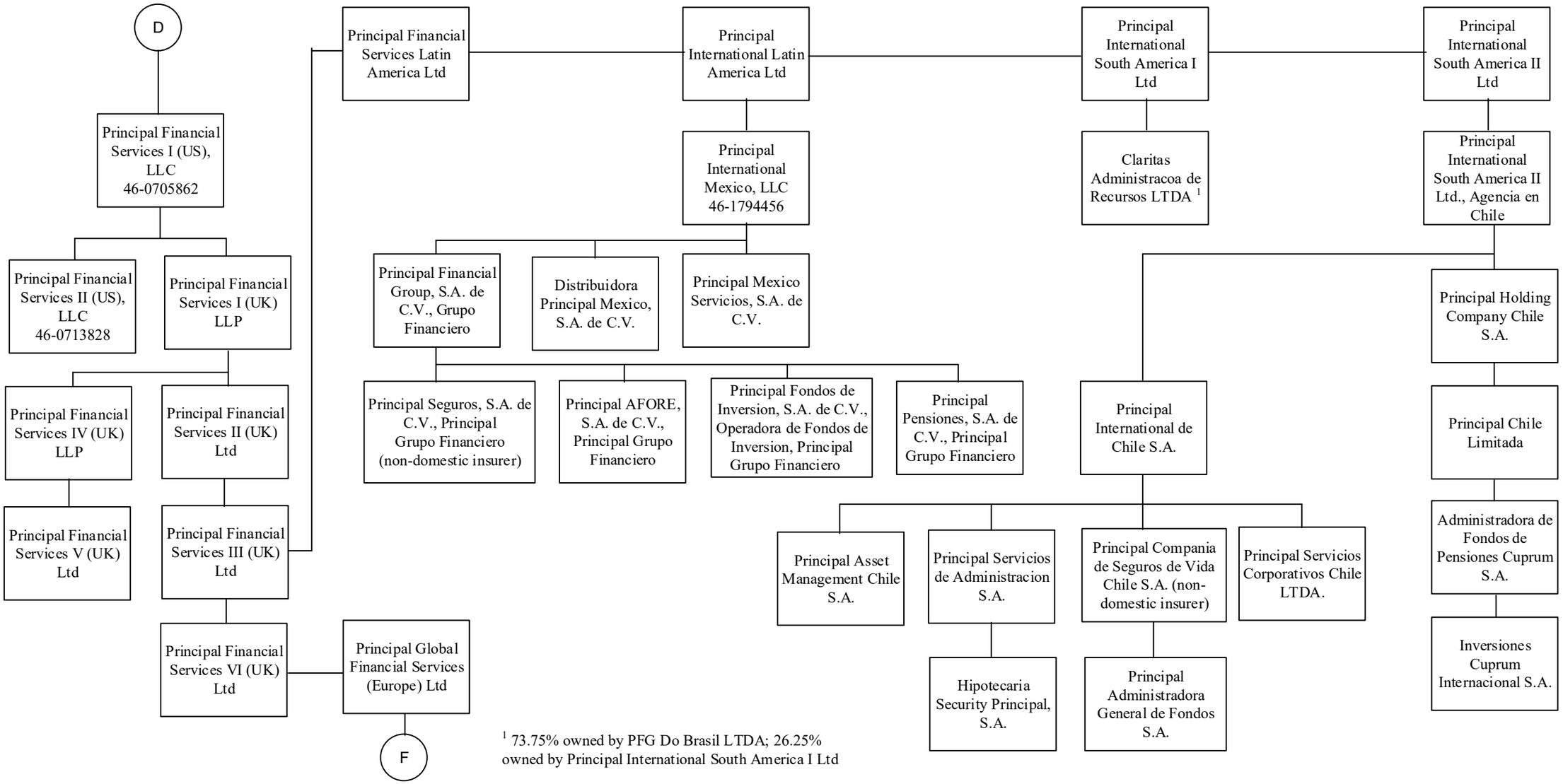
[1] 73.75% owned by PFG Do Brasil LTDA; 26.25% owned by Principal International South America I Ltd


A
Principal Consulting (India) Private Limited
Principal International (Asia) Limited
Principal Insurance Company (Hong Kong) Limited (non-domestic insurer)
Principal Nominee Company (Hong Kong) Limited
Principal Asset Management Company (Asia) Limited (Hong Kong)
Principal International (South Asia) SDN. BHD. (Malaysia)
CIMB - Principal Asset Management Berhad (Malaysia)
Principal Trust Company (Asia) Limited (Hong Kong)
Principal Investment & Retirement Services Limited (Hong Kong)
Principal Global Investors (Asia) Limited (Hong Kong)
Principal Trust Company (Hong Kong) Limited
Principal Asia Pacific Investment Consulting (Beijing) Limited
Principal Trust Company (Bermuda) Limited
PT CIMB Principal Asset Management (Indonesia)
CIMB - Principal Asset Management Company Limited (Thailand)
CIMB - Principal Asset Management (S) PTE LTD
CIMB Wealth Advisors Berhad
Finansa Asset Management Limited (Thailand)

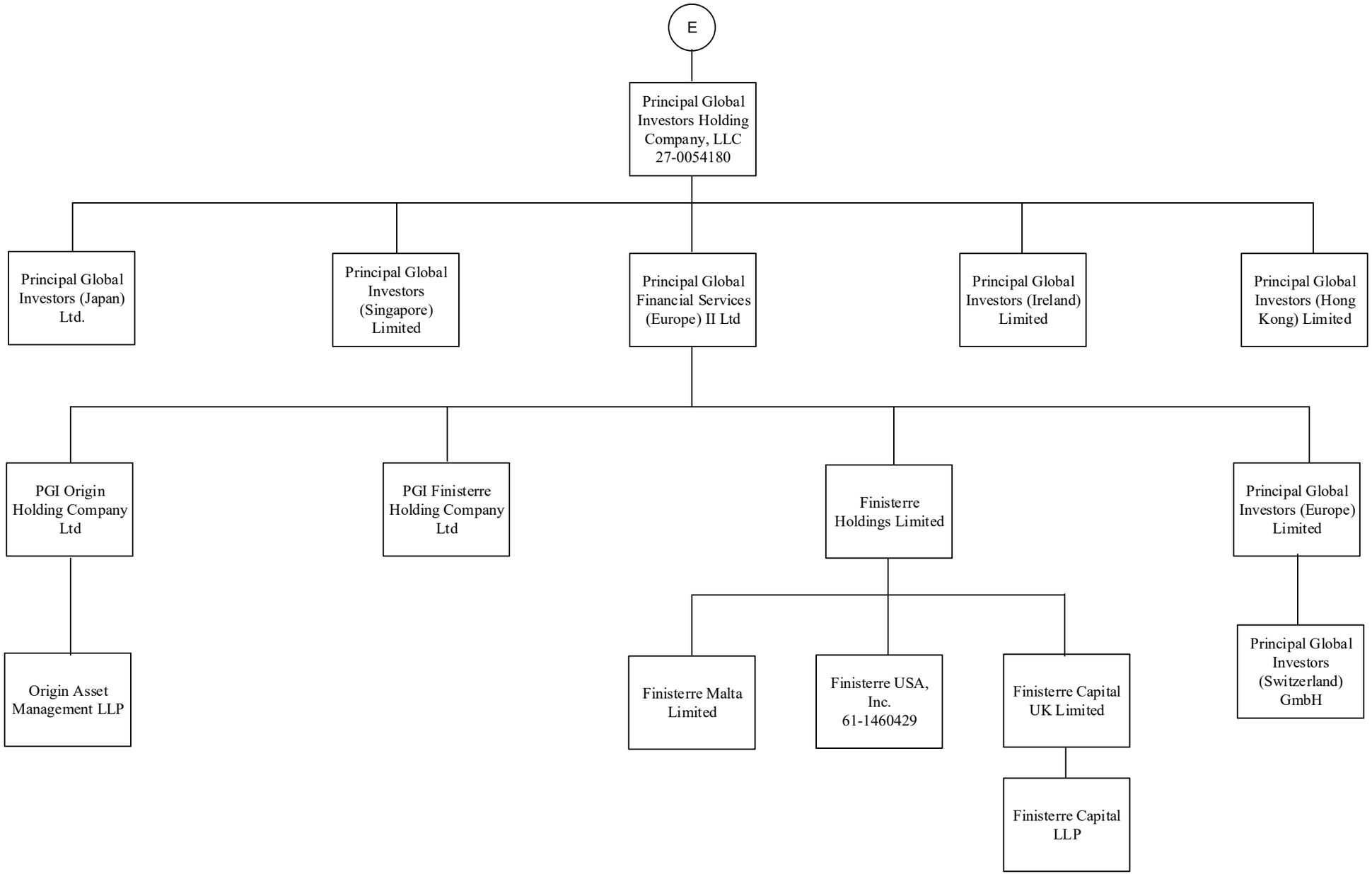


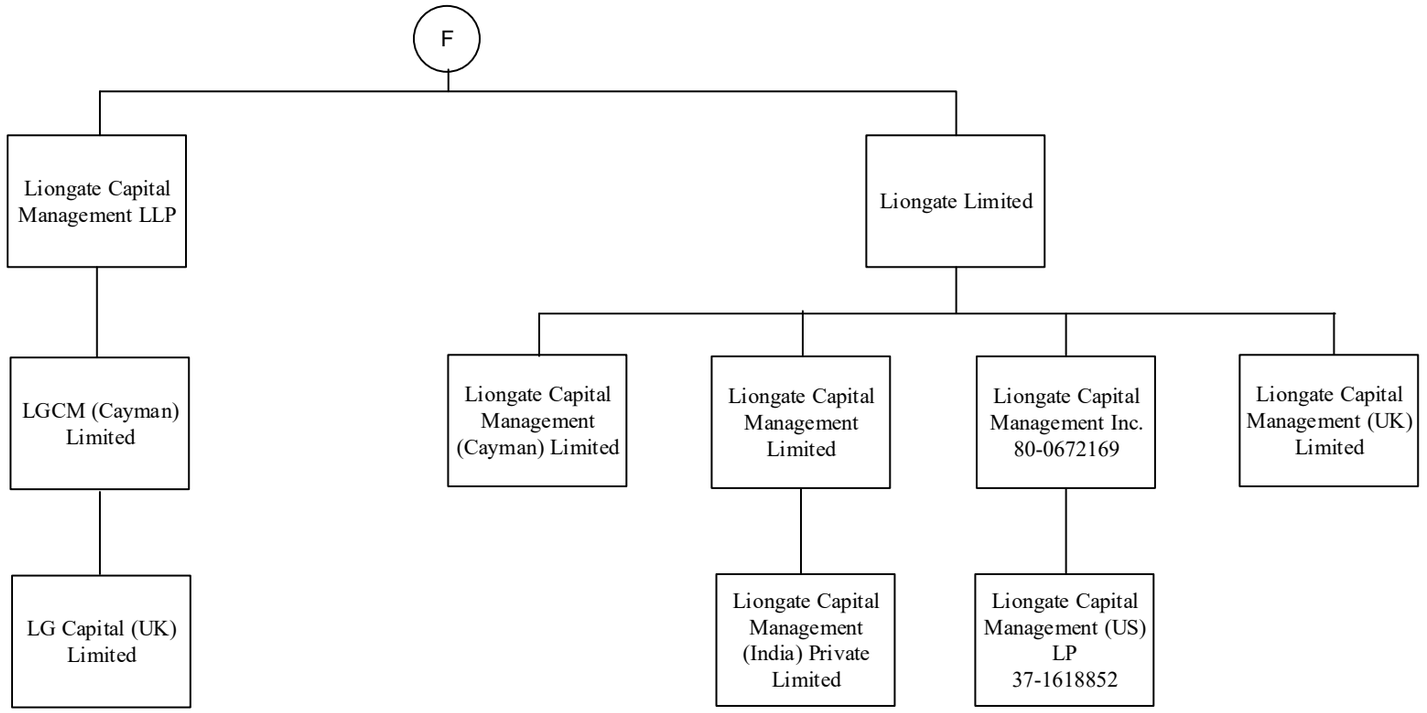
[1] For purposes of the Iowa Insurance Holding Company Act, Red Sled, LLC, Reindeer, Ltd. and PFG Income Investors, LLC are not affiliates of Principal Life Insurance Company.


C
Spectrum Asset Management, Inc. 06-1209521
Principal Financial Advisors, Inc. 52-1523364
Principal Global Investors, LLC 42-1479618
CCIP, LLC 06-1546886
Principal Global Columbus Circle, LLC 20-2265823
Post Advisory Group, LLC 95-4818300
Principal Commercial Funding, LLC 42-1478131
Morley Capital Management, Inc. 93-0849924
Principal Shareholder Services, Inc. 91-1366062
Principal Real Estate Investors, LLC 42-1480096
Columbus Circle Investors 06-1404803
CCI Capital Partners, LLC 06-1600725
Post Advisory Europe Limited
Principal Global Investors Trust Company 93-0573993
Principal Funds Distributor, Inc. 91-1801401
Principal Enterprise Capital, LLC 42-1479619



[1] 73.75% owned by PFG Do Brasil LTDA; 26.25% owned by Principal International South America I Ltd


E
Principal Global Investors Holding Company, LLC 27-0054180
Principal Global Investors (Japan) Ltd.
Principal Global Investors (Singapore) Limited
Principal Global Financial Services (Europe) II Ltd
Principal Global Investors (Ireland) Limited
Principal Global Investors (Hong Kong) Limited
PGI Origin Holding Company Ltd
PGI Finisterre Holding Company Ltd
Finisterre Holdings Limited
Principal Global Investors (Europe) Limited
Origin Asset Management LLP
Finisterre Malta Limited
Finisterre USA, Inc. 61-1460429
Finisterre Capital UK Limited
Principal Global Investors (Switzerland) GmbH
Finisterre Capital LLP


F
Liongate Capital Management LLP
Liongate Limited
LGCM (Cayman) Limited
Liongate Capital Management (Cayman) Limited
Liongate Capital Management Limited
Liongate Capital Management Inc. 80-0672169
Liongate Capital Management (UK) Limited
LG Capital (UK) Limited
Liongate Capital Management (India) Private Limited
Liongate Capital Management (US) LP 37-1618852

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
		00000	42-1520346	3853449	0001126328	New York Stock Exchange	Principal Financial Group, Inc.	DE	UIP					N	
		00000	42-1520348	1623844	0001094589		Principal Financial Services, Inc.	IA	UDP	Principal Financial Group, Inc.	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					PFG Do Brasil LTDA	BRA	NIA	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	81-5287564				Principal Global Investors Holding Company (US), LLC	DE	NIA	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Financial Group (Mauritius) Ltd.	MUS	NIA	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	42-1492140				Principal Financial Services (Australia), Inc.	IA	NIA	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.	N	
0332	The Principal Financial Group	71161	34-1022982		0001668604		Principal National Life Insurance Company	IA	IA	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Global Services Private Limited	IND	NIA	Principal Financial Services, Inc.	Ownership	99.960	Principal Financial Group, Inc.	N	
		00000					Principal Global Services Private Limited	IND	NIA	Principal International Holding Company, LLC	Ownership	0.040	Principal Financial Group, Inc.	N	
		00000	42-1515302				Principal International Holding Company, LLC	DE	NIA	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	42-1348797				Principal International, LLC	IA	NIA	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	22-1713309				Principal Investors Corporation	NJ	NIA	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.	N	
0332	The Principal Financial Group	61271	42-0127290	2882424	0000009712		Principal Life Insurance Company	IA	RE	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	42-0941553		0000012600		Principal Securities, Inc.	IA	NIA	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					CCB Principal Asset Management Co., Ltd.	CHN	NIA	Principal Financial Services, Inc.	Ownership	25.000	Principal Financial Group, Inc.	N	
		00000	88-0346054				Diversified Dental Services, Inc.	NV	NIA	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					CIMB Principal Islamic Asset Management SDN. BHD.	MYS	NIA	Principal Financial Services, Inc.	Ownership	50.000	Principal Financial Group, Inc.	N	
		00000	27-0054180				Principal Global Investors Holding Company, LLC	DE	NIA	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	46-0705862				Principal Financial Services I (US), LLC	DE	NIA	Principal Financial Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					BrasilPrev Seguros e Previdencia S.A.	BRA	NIA	PFG Do Brasil LTDA	Ownership	50.010	Principal Financial Group, Inc.	N	
		00000					Principal Global Investors Participacoes, LTDA.	BRA	NIA	PFG Do Brasil LTDA	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Claritas Investments Ltd.	CYM	NIA	PFG Do Brasil LTDA	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Claritas Administracao de Recursos LTDA.	BRA	NIA	Principal International South America I Ltd	Ownership	26.250	Principal Financial Group, Inc.	N	
		00000					Claritas Administracao de Recursos LTDA.	BRA	NIA	PFG Do Brasil LTDA	Ownership	73.750	Principal Financial Group, Inc.	N	
		00000	93-0573993				Principal Global Investors Trust Company	OR	NIA	Principal Global Investors Holding Company (US), LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	93-0849924				Morley Capital Management, Inc.	OR	NIA	Principal Global Investors Holding Company (US), LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	06-1209521		0001318293		Spectrum Asset Management, Inc.	CT	NIA	Principal Global Investors Holding Company (US), LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	52-1523364				Principal Financial Advisors, Inc.	IA	NIA	Principal Global Investors Holding Company (US), LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	91-1366062		0001020337		Principal Shareholder Services, Inc.	WA	NIA	Principal Global Investors Holding Company (US), LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	91-1801401		0001038620		Principal Funds Distributor, Inc.	WA	NIA	Principal Global Investors Holding Company (US), LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	42-1479618		0000769734		Principal Global Investors, LLC	DE	NIA	Principal Global Investors Holding Company (US), LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	42-1480096		0001218333		Principal Real Estate Investors, LLC	DE	NIA	Principal Global Investors Holding Company (US), LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	42-1479619				Principal Enterprise Capital, LLC	DE	NIA	Principal Global Investors Holding Company (US), LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	06-1546886				CCIP, LLC	DE	NIA	Principal Global Investors Holding Company (US), LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	20-2265823				Principal Global Columbus Circle, LLC	DE	NIA	Principal Global Investors Holding Company (US), LLC	Ownership	100.000	Principal Financial Group, Inc.	N	

SCHEDULE Y
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		00000	95-4818300		0001170789		Post Advisory Group, LLC	DE	NIA	Principal Global Investors Holding Company (US), LLC	Ownership	80.000	Principal Financial Group, Inc.	N	
		00000	42-1478131				Principal Commercial Funding, LLC	DE	NIA	Principal Global Investors Holding Company (US), LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	06-1404803		0001228773		Columbus Circle Investors	DE	NIA	CCIP, LLC	Ownership	99.900	Principal Financial Group, Inc.	N	
		00000	06-1404803		0001228773		Columbus Circle Investors	DE	NIA	Principal Global Columbus Circle, LLC	Ownership	0.100	Principal Financial Group, Inc.	N	
		00000	06-1600725				CCI Capital Partners, LLC	DE	NIA	Principal Global Columbus Circle, LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Post Advisory Europe Limited	GBR	NIA	Post Advisory Group, LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal PNB Asset Management Company Private Limited	IND	NIA	Principal Financial Group (Mauritius) Ltd.	Ownership	78.620	Principal Financial Group, Inc.	N	
		00000					Principal Trustee Company Private Limited	IND	NIA	Principal Financial Group (Mauritius) Ltd.	Ownership	70.000	Principal Financial Group, Inc.	N	
		00000					Principal Retirement Advisors Private Limited	IND	NIA	Principal Financial Group (Mauritius) Ltd.	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Global Investors (Australia) Service Company Pty Ltd	AUS	NIA	Principal Financial Services (Australia), Inc.	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Global Investors (Australia) Limited	AUS	NIA	Principal Global Investors (Australia) Service Company Pty Ltd	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Consulting (India) Private Limited	IND	NIA	Principal International, LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal International (Asia) Limited	HKG	NIA	Principal International, LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Global Investors (Asia) Limited (Hong Kong)	HKG	NIA	Principal International (Asia) Limited	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Nominee Company (Hong Kong) Limited	HKG	NIA	Principal International (Asia) Limited	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Trust Company (Hong Kong) Limited	HKG	NIA	Principal Insurance Company (Hong Kong) Limited	Ownership	20.000	Principal Financial Group, Inc.	N	
		00000					Principal Trust Company (Hong Kong) Limited	HKG	NIA	Principal International (Asia) Limited	Ownership	20.000	Principal Financial Group, Inc.	N	
		00000					Principal Trust Company (Hong Kong) Limited	HKG	NIA	Principal Nominee Company (Hong Kong) Limited	Ownership	20.000	Principal Financial Group, Inc.	N	
		00000					Principal Trust Company (Hong Kong) Limited	HKG	NIA	Principal Investment & Retirement Services Limited (Hong Kong)	Ownership	20.000	Principal Financial Group, Inc.	N	
		00000					Principal Trust Company (Hong Kong) Limited	HKG	NIA	Principal Trust Company (Bermuda) Limited	Ownership	20.000	Principal Financial Group, Inc.	N	
		00000					Principal Asset Management Company (Asia) Limited (Hong Kong)	HKG	NIA	Principal International (Asia) Limited	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Insurance Company (Hong Kong) Limited	HKG	IA	Principal International (Asia) Limited	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					CIMB - Principal Asset Management Berhad (Malaysia)	MYS	NIA	Principal International (Asia) Limited	Ownership	40.000	Principal Financial Group, Inc.	N	
		00000					Principal Trust Company (Asia) Limited (Hong Kong)	HKG	NIA	Principal International (Asia) Limited	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Investment & Retirement Services Limited (Hong Kong)	HKG	NIA	Principal International (Asia) Limited	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal International (South Asia) SDN. BHD. (Malaysia)	MYS	NIA	Principal International (Asia) Limited	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Asia Pacific Investment Consulting (Beijing) Limited	CHN	NIA	Principal International (Asia) Limited	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Trust Company (Bermuda) Limited	BMU	NIA	Principal Insurance Company (Hong Kong) Limited	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					PT CIMB Principal Asset Management (Indonesia)	IDN	NIA	CIMB - Principal Asset Management Berhad (Malaysia)	Ownership	99.000	Principal Financial Group, Inc.	N	
		00000					CIMB Wealth Advisors Berhad	MYS	NIA	CIMB - Principal Asset Management Berhad (Malaysia)	Ownership	100.000	Principal Financial Group, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000					CIMB - Principal Asset Management (S) PTE LTD	SGP	NIA	CIMB - Principal Asset Management Berhad (Malaysia)	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					CIMB - Principal Asset Management Company Limited (Thailand)	THA	NIA	CIMB - Principal Asset Management Berhad (Malaysia)	Ownership	99.990	Principal Financial Group, Inc.	N	
		00000					Finansa Asset Management Limited (Thailand)	THA	NIA	CIMB - Principal Asset Management Company Limited (Thailand)	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	42-1480673				Principal Development Investors, L.L.C.	DE	DS	Principal Life Insurance Company	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	42-0942600		0001126327		Principal Holding Company, LLC	IA	DS	Principal Life Insurance Company	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	20-1090235				Principal Real Estate Fund Investors, LLC	DE	DS	Principal Life Insurance Company	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Real Estate Holding Company, LLC	DE	DS	Principal Life Insurance Company	Ownership	100.000	Principal Financial Group, Inc.	N	
		12865	20-5954534				Principal Reinsurance Company of Vermont	VT	DS	Principal Life Insurance Company	Ownership	100.000	Principal Financial Group, Inc.	N	
0332	The Principal Financial Group	13077	26-1459946				Principal Life Insurance Company of Iowa	IA	DS	Principal Life Insurance Company	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	38-3715861				Red Sled, LLC*	DE	DS	Principal Life Insurance Company	Ownership	100.000	Principal Financial Group, Inc.	N	1
		00000	20-2316115				Reindeer, LTD*	JEY	DS	Principal Life Insurance Company	Ownership	20.000	Principal Financial Group, Inc.	Y	2
		00000	42-1510709				PFG Income Investors, LLC*	DE	DS	Principal Life Insurance Company	Ownership	98.000	Principal Financial Group, Inc.	N	3
		00000	51-0099493		0001280529		Delaware Charter Guarantee & Trust Company D/B/A Principal Trust Company	DE	DS	Principal Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	86-0560388				Principal Dental Services, Inc.	AZ	DS	Principal Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	42-1425518				Equity FC, Ltd.	IA	DS	Principal Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	42-0942596				Petula Associates, LLC	IA	DS	Principal Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	42-1255850				Preferred Product Network, Inc.	DE	DS	Principal Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	42-1466678	2654911			Principal Bank	US	DS	Principal Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	42-1479031				Principal Generation Plant, LLC	DE	DS	Principal Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	33-0655193				First Dental Health	CA	DS	Principal Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		53090	86-0328922				Employers Dental Services, Inc.	AZ	DS	Principal Dental Services, Inc.	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	42-1516461				Petula Prolix Development Company	IA	DS	Petula Associates, LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	20-3822007		0001423476		Principal Real Estate Portfolio, Inc.	DE	DS	Petula Associates, LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	42-1480936				Principal Commercial Acceptance, LLC	DE	DS	Petula Associates, LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					GAVI PREPI HC, LLC	DE	DS	Principal Real Estate Portfolio, Inc.	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	42-1510709				PFG Income Investors, LLC*	DE	DS	Principal Real Estate Portfolio, Inc.	Ownership	2.000	Principal Financial Group, Inc.	N	4
		00000					GAVI PREHC HC, LLC	DE	DS	Principal Real Estate Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	26-3884549				Principal Reinsurance Company of Delaware	DE	DS	Principal Life Insurance Company of Iowa	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	81-3449728				Principal Reinsurance Company of Delaware II	DE	DS	Principal Life Insurance Company of Iowa	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	20-2316115				Reindeer, LTD*	JEY	DS	Red Sled, LLC	Ownership	80.000	Principal Financial Group, Inc.	Y	5
		00000					Principal Global Investors (Hong Kong) Limited	HKG	NIA	Principal Global Investors Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Global Investors (Ireland) Limited	IRL	NIA	Principal Global Investors Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Global Investors (Japan) Ltd.	JPN	NIA	Principal Global Investors Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Global Investors (Singapore) Limited	SGP	NIA	Principal Global Investors Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Global Financial Services (Europe) II Ltd	GBR	NIA	Principal Global Investors Holding Company, LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Global Investors (Europe) Limited	GBR	NIA	Principal Global Financial Services (Europe) II Ltd	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					PGI Origin Holding Company Ltd	GBR	NIA	Principal Global Financial Services (Europe) II Ltd	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					PGI Finisterre Holding Company Ltd	GBR	NIA	Principal Global Financial Services (Europe) II Ltd	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Finisterre Holdings Limited	MLT	NIA	Principal Global Financial Services (Europe) II Ltd	Ownership	82.500	Principal Financial Group, Inc.	N	

SCHEDULE Y
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		00000					Principal Global Investors (Switzerland) GmbH	CHE	NIA	Principal Global Investors (Europe) Limited	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000			0001484040		Origin Asset Management LLP	GBR	NIA	Principal Global Financial Services (Europe) II Ltd	Ownership	24.640	Principal Financial Group, Inc.	N	
		00000			0001484040		Origin Asset Management LLP	GBR	NIA	PGI Origin Holding Company Ltd.	Ownership	51.980	Principal Financial Group, Inc.	N	
		00000					Finisterre Capital UK Limited	GBR	NIA	Finisterre Holdings Limited	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Finisterre Malta Limited	MLT	NIA	Finisterre Holdings Limited	Ownership	99.990	Principal Financial Group, Inc.	N	
		00000					Finisterre Malta Limited	MLT	NIA	Principal Global Investors, LLC	Ownership	.0.010	Principal Financial Group, Inc.	N	
		00000	61-1460429				Finisterre USA, Inc.	DE	NIA	Finisterre Holdings Limited	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000			0001353400		Finisterre Capital LLP	GBR	NIA	Principal Global Financial Services (Europe) II Ltd	Ownership	.6.790	Principal Financial Group, Inc.	N	
		00000			0001353400		Finisterre Capital LLP	GBR	NIA	PGI Finisterre Holding Company Ltd.	Ownership	.1.000	Principal Financial Group, Inc.	N	
		00000			0001353400		Finisterre Capital LLP	GBR	NIA	Finisterre Capital UK Limited	Ownership	86.210	Principal Financial Group, Inc.	N	
		00000	46-0713828				Principal Financial Services II (US), LLC	DE	NIA	Principal Financial Services I (US), LLC	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Financial Services I (UK) LLP	GBR	NIA	Principal Financial Services I (US), LLC	Ownership	99.900	Principal Financial Group, Inc.	N	
		00000					Principal Financial Services I (UK) LLP	GBR	NIA	Principal Financial Services II (US), LLC	Ownership	.0.100	Principal Financial Group, Inc.	N	
		00000					Principal Financial Services IV (UK) LLP	GBR	NIA	Principal Financial Services I (UK) LLP	Ownership	99.900	Principal Financial Group, Inc.	N	
		00000					Principal Financial Services IV (UK) LLP	GBR	NIA	Principal Financial Services II (US), LLC	Ownership	.0.100	Principal Financial Group, Inc.	N	
		00000					Principal Financial Services V (UK) Ltd	GBR	NIA	Principal Financial Services IV (UK) LLP	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Financial Services II (UK) Ltd	GBR	NIA	Principal Financial Services I (UK) LLP	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Financial Services III (UK) Ltd	GBR	NIA	Principal Financial Services II (UK) Ltd	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Financial Services VI (UK) Ltd	GBR	NIA	Principal Financial Services III (UK) Ltd	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Global Financial Services (Europe) Ltd	GBR	NIA	Principal Financial Services VI (UK) Ltd	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000			0001353309		Liongate Capital Management LLP	GBR	NIA	Principal Global Financial Services (Europe) Ltd	Ownership	55.000	Principal Financial Group, Inc.	N	
		00000					LGCM (Cayman) Limited	CYM	NIA	Liongate Capital Management LLP	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					LG Capital (UK) Limited	GBR	NIA	LGCM (Cayman) Limited	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Liongate Limited	MLT	NIA	Principal Global Financial Services (Europe) Ltd	Ownership	55.000	Principal Financial Group, Inc.	N	
		00000					Liongate Capital Management (Cayman) Limited	CYM	NIA	Liongate Limited	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Liongate Capital Management Limited	MLT	NIA	Liongate Limited	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	80-0672169				Liongate Capital Management Inc.	DE	NIA	Liongate Limited	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Liongate Capital Management (UK) Limited	GBR	NIA	Liongate Limited	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Liongate Capital Management (India) Private Limited	IND	NIA	Liongate Capital Management Limited	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	37-1618852				Liongate Capital Management (US) LP	DE	NIA	Liongate Capital Management Inc.	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Financial Services Latin America Ltd	GBR	NIA	Principal Financial Services III (UK) Ltd	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal International Latin America Ltd	GBR	NIA	Principal Financial Services Latin America Ltd	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000	46-1794456				Principal International Mexico, LLC	DE	NIA	Principal International Latin America Ltd	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Distribuidora Principal Mexico, S.A. de C.V.	MEX	NIA	Principal International Mexico, LLC	Ownership	99.960	Principal Financial Group, Inc.	N	
		00000					Distribuidora Principal Mexico, S.A. de C.V.	MEX	NIA	Principal International Holding Company, LLC	Ownership	.0.040	Principal Financial Group, Inc.	N	
		00000					Principal Mexico Servicios, S.A. de C.V.	MEX	NIA	Principal International Mexico, LLC	Ownership	99.960	Principal Financial Group, Inc.	N	
		00000					Principal Mexico Servicios, S.A. de C.V.	MEX	NIA	Principal International Holding Company, LLC	Ownership	.0.040	Principal Financial Group, Inc.	N	
		00000					Principal Financial Group, S.A. de C.V., Grupo Financiero	MEX	NIA	Principal International Mexico, LLC	Ownership	99.980	Principal Financial Group, Inc.	N	

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
		00000					Principal Financial Group, S.A. de C.V., Grupo Financiero	MEX	NIA	Principal International Holding Company, LLC	Ownership	0.020	Principal Financial Group, Inc.	N	
		00000					Principal AFORE, S.A. de C.V., Principal Grupo Financiero	MEX	NIA	Principal Financial Group, S.A. de C.V., Grupo Financiero	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Fondos de Inversion, S.A. de C.V., Operadora de Fondos de Inversion, Principal Grupo Financiero	MEX	NIA	Principal Financial Group, S.A. de C.V., Grupo Financiero	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Seguros, S.A. de C.V., Principal Grupo Financiero	MEX	IA	Principal Financial Group, S.A. de C.V., Grupo Financiero	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Pensiones, S.A. de C.V., Principal Grupo Financiero	MEX	NIA	Principal Financial Group, S.A. de C.V., Grupo Financiero	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal International South America I Ltd	GBR	NIA	Principal International Latin America Ltd	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal International South America II Ltd	GBR	NIA	Principal International South America I Ltd	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal International South America II Ltd., Agencia en Chile	CHL	NIA	Principal International South America II Ltd	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Holding Company Chile S.A.	CHL	NIA	Principal International South America II Ltd., Agencia en Chile	Ownership	99.900	Principal Financial Group, Inc.	N	
		00000					Principal Holding Company Chile S.A.	CHL	NIA	Principal International de Chile S.A.	Ownership	0.100	Principal Financial Group, Inc.	N	
		00000					Principal Chile Limitada	CHL	NIA	Principal Holding Company Chile S.A.	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Administradora de Fondos de Pensiones Cuprum S.A.	CHL	NIA	Principal Chile Limitada	Ownership	97.970	Principal Financial Group, Inc.	N	
		00000					Inversiones Cuprum Internacional S.A.	CHL	NIA	Principal International de Chile S.A.	Ownership	0.010	Principal Financial Group, Inc.	N	
		00000					Inversiones Cuprum Internacional S.A.	CHL	NIA	Administradora de Fondos de Pensiones Cuprum S.A.	Ownership	99.990	Principal Financial Group, Inc.	N	
		00000					Principal International de Chile S.A.	CHL	NIA	Principal International South America II Ltd., Agencia en Chile	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Servicios de Administracion S.A.	CHL	NIA	Principal International de Chile S.A.	Ownership	99.990	Principal Financial Group, Inc.	N	
		00000					Principal Servicios de Administracion S.A.	CHL	NIA	Principal Compania de Seguros de Vida Chile S.A.	Ownership	0.010	Principal Financial Group, Inc.	N	
		00000					Principal Asset Management Chile S.A.	CHL	NIA	Principal International de Chile S.A.	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Compania de Seguros de Vida Chile S.A.	CHL	IA	Principal International de Chile S.A.	Ownership	100.000	Principal Financial Group, Inc.	N	
		00000					Principal Servicios Corporativos Chile Ltda.	CHL	NIA	Principal International de Chile S.A.	Ownership	99.000	Principal Financial Group, Inc.	N	
		00000					Principal Servicios Corporativos Chile Ltda.	CHL	NIA	Principal International Holding Company, LLC	Ownership	1.000	Principal Financial Group, Inc.	N	
		00000					Hipotecaria Security Principal, S.A.	CHL	NIA	Principal Servicios de Administracion S.A.	Ownership	49.000	Principal Financial Group, Inc.	N	
		00000					Principal Administradora General de Fondos S.A.	CHL	NIA	Principal Compania de Seguros de Vida Chile S.A.	Ownership	100.000	Principal Financial Group, Inc.	N	

Asterisk	Explanation
1	For purposes of the Iowa Insurance Holding Company Act, company is not an affiliate of Principal Life Insurance Company
2	For purposes of the Iowa Insurance Holding Company Act, company is not an affiliate of Principal Life Insurance Company
3	For purposes of the Iowa Insurance Holding Company Act, company is not an affiliate of Principal Life Insurance Company
4	For purposes of the Iowa Insurance Holding Company Act, company is not an affiliate of Principal Life Insurance Company
5	For purposes of the Iowa Insurance Holding Company Act, company is not an affiliate of Principal Life Insurance Company

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1. Not required to be filed by company.
2. Not required to be filed by company.
3. Not required to be filed by company.
5. Not required to be filed by company.
6. Not required to be filed by company.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

2. Medicare Part D Coverage Supplement [Document Identifier 365]

3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]

6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	Miscellaneous assets	46,723,234	46,723,234	0	
2505.	Interest maintenance reserve asset	158,079,932	158,079,932		
2506.	Other identifiable intangibles	22,591,092	22,591,092	0	0
2507.	Interest rate swaps adjustment per permitted practice deferred tax asset	55,813,983	81,839,165	(26,025,181)	(27,988,744)
2508.	Amounts held as agent or trustee $453,978 less liabilities $453,978				
2597.	Summary of remaining write-ins for Line 25 from overflow page	283,208,241	309,233,422	(26,025,181)	(27,988,744)

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Welfare benefit liability	1,775,427	1,737,699
2505.	Interest rate swaps adjustment per permitted practice	(74,357,661)	(79,967,841)
2597.	Summary of remaining write-ins for Line 25 from overflow page	(72,582,234)	(78,230,142)

Additional Write-ins for Summary of Operations Line 53

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
5304.	Miscellaneous surplus adjustment	(1,195,035)	(325,892)	(873,273)
5305.	Deferred gain sale leaseback	(358,702)	(418,486)	(777,188)
5306.	Other postretirement benefits liability transferred to affiliate		(15,539,463)	(15,539,463)
5307.	Net assets from benefit plan sponsorship transferred to affiliate			(600,941)
5397.	Summary of remaining write-ins for Line 53 from overflow page	(1,553,737)	(16,283,841)	(17,790,865)

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	465,020,638	394,956,370
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	42,933,298	89,971,144
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals	(379,961)	2,299,729
5.	Deduct amounts received on disposals	298,149	3,770,776
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		840,347
8.	Deduct current year's depreciation	8,456,707	17,595,482
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	498,819,119	465,020,638
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	498,819,119	465,020,638

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	12,102,548,428	11,247,751,294
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	1,173,995,164	2,351,396,518
	2.2 Additional investment made after acquisition	76,093,597	218,947,005
3.	Capitalized deferred interest and other	137	4,716
4.	Accrual of discount	257,514	720,230
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		(1,498,715)
7.	Deduct amounts received on disposals	723,042,239	1,707,469,335
8.	Deduct amortization of premium and mortgage interest points and commitment fees	3,524,390	7,303,285
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	12,626,328,212	12,102,548,428
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	12,626,328,212	12,102,548,428
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	12,626,328,212	12,102,548,428

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	2,949,085,773	3,133,510,838
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	24,553,130	20,109,718
	2.2 Additional investment made after acquisition	398,781,867	224,856,399
3.	Capitalized deferred interest and other		
4.	Accrual of discount	16,073	30,365
5.	Unrealized valuation increase (decrease)	142,039,749	(18,215,341)
6.	Total gain (loss) on disposals	1,034,893,261	(391,320)
7.	Deduct amounts received on disposals	1,549,377,989	406,614,346
8.	Deduct amortization of premium and depreciation	461,272	864,589
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized		3,335,952
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,999,530,593	2,949,085,773
12.	Deduct total nonadmitted amounts	35,781,501	28,094,667
13.	Statement value at end of current period (Line 11 minus Line 12)	2,963,749,092	2,920,991,106

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	47,544,010,244	43,259,914,672
2.	Cost of bonds and stocks acquired	7,224,190,771	14,259,608,697
3.	Accrual of discount	68,131,176	105,105,374
4.	Unrealized valuation increase (decrease)	13,393,984	(1,275,996)
5.	Total gain (loss) on disposals	(14,125,923)	65,847,497
6.	Deduct consideration for bonds and stocks disposed of	5,254,887,603	9,707,675,500
7.	Deduct amortization of premium	160,024,086	334,406,689
8.	Total foreign exchange change in book/adjusted carrying value	11,105,819	(4,300,971)
9.	Deduct current year's other than temporary impairment recognized	38,971,280	98,806,840
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	49,392,823,102	47,544,010,244
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	49,392,823,102	47,544,010,244

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	31,683,720,952	13,492,289,380	12,919,695,657	(226,043,518)	31,683,720,952	32,030,271,157		31,247,374,453
2.	NAIC 2 (a)	13,745,019,346	904,300,458	1,037,182,968	236,581,587	13,745,019,346	13,848,718,423		12,867,111,233
3.	NAIC 3 (a)	2,457,759,515	189,301,730	337,452,911	(63,678,886)	2,457,759,515	2,245,929,448		2,422,010,855
4.	NAIC 4 (a)	476,133,500	29,729,174	44,703,034	(9,808,828)	476,133,500	451,350,812		636,680,409
5.	NAIC 5 (a)	153,371,479	72,325	20,433,246	(274,773)	153,371,479	132,735,785		137,709,505
6.	NAIC 6 (a)	41,362,160		368,935	(3,958,512)	41,362,160	37,034,713		56,922,077
7.	Total Bonds	48,557,366,952	14,615,693,067	14,359,836,751	(67,182,930)	48,557,366,952	48,746,040,338		47,367,808,532
	PREFERRED STOCK								
8.	NAIC 1	15,600,000				15,600,000	15,600,000		15,600,000
9.	NAIC 2	57,767,706				57,767,706	57,767,706		56,215,053
10.	NAIC 3	2,602,232				2,602,232	2,602,232		14,597,385
11.	NAIC 4								
12.	NAIC 5								
13.	NAIC 6	2,650,400				2,650,400	2,650,400		2,650,400
14.	Total Preferred Stock	78,620,338				78,620,338	78,620,338		89,062,838
15.	Total Bonds and Preferred Stock	48,635,987,290	14,615,693,067	14,359,836,751	(67,182,930)	48,635,987,290	48,824,660,676		47,456,871,370

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

NAIC 1 $ 231,533,643 ; NAIC 2 $ 1,999,861 ; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	1,999,861	XXX	1,999,551	25,639	

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	315,998,701	173,166,375
2.	Cost of short-term investments acquired	2,265,063,663	4,770,886,252
3.	Accrual of discount	699	427,073
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	462	
6.	Deduct consideration received on disposals	2,579,063,663	4,628,481,000
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,999,862	315,998,700
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	1,999,862	315,998,700

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	148,206,401
2.	Cost Paid/(Consideration Received) on additions	45,127,501
3.	Unrealized Valuation increase/(decrease)	(165,871,111)
4.	Total gain (loss) on termination recognized	(143,816,030)
5.	Considerations received/(paid) on terminations	(183,773,407)
6.	Amortization	(973,934)
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	1,959,702
8.	Total foreign exchange change in Book/Adjusted Carrying Value	128,606,296
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	197,012,232
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	197,012,232

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	(1,004,619)			
	3.14 Section 1, Column 18, prior year	(4,551,329)	3,546,710	3,546,710	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	(1,004,619)			
	3.24 Section 1, Column 19, prior year	(4,551,329)	3,546,710	3,546,710	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year			(9,145,538)	
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	(9,145,538)		(9,145,538)	
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				0
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				0

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
008916A#5	Synthetic, Agrium Inc	2	20,000,000	19,968,697	23,376,748	10/31/2013	12/20/2018	CREDIT DEFAULT SWAP	(31,210)	222,513	228782-AA-6	CRUGER ISSUER TRUST	1	19,999,908	23,154,235
026874K@5	Synthetic, American International Group Inc	2	20,000,000	20,231,594	27,557,377	01/25/2013	03/20/2018	CREDIT DEFAULT SWAP	(22,385)	144,079	36962G-XZ-2	GENERAL ELECTRIC CO	1FE	20,253,979	27,413,298
026874L#2	Synthetic, American International Group Inc	2	10,000,000	10,122,527	13,816,064	08/01/2013	09/20/2018	CREDIT DEFAULT SWAP	7,097	109,405	36962G-XZ-2	GENERAL ELECTRIC CO	1FE	10,115,429	13,706,658
032511F*3	Synthetic, Anadarko Petroleum Corporation	2	10,000,000	10,021,332	11,680,276	12/06/2013	12/20/2018	CREDIT DEFAULT SWAP	21,431	103,220	228782-AA-6	CRUGER ISSUER TRUST	1	9,999,901	11,577,056
07387BA*4	Synthetic, AAA CMBS Index	1	269,564	265,409	376,410	05/05/2005	10/15/2017	CDS INDEX		79	65334H-AA-0	NEXEN ENERGY ULC	1FE	265,409	376,331
07387BA@2	Synthetic, AAA CMBS Index	1	539,128	530,824	753,711	12/02/2005	12/16/2017	CDS INDEX		1,042	65334H-AA-0	NEXEN ENERGY ULC	1FE	530,824	752,669
120568A*1	Synthetic, Bunge Limited Finance Corp	2	15,000,000	14,943,139	15,279,049	09/16/2014	09/20/2019	CREDIT DEFAULT SWAP	(56,859)	89,601	N4281@-BV-6	KONINKLIJKE VOPAK NV	2	14,999,998	15,189,448
13342BA@4	Synthetic, Cameron International Corporation	1	10,000,000	10,121,429	13,770,752	01/28/2013	03/20/2018	CREDIT DEFAULT SWAP	(5,590)	64,064	36962G-XZ-2	GENERAL ELECTRIC CO	1FE	10,127,018	13,706,688
168863E@3	Synthetic, Republic of Chile	1	10,000,000	10,220,999	14,341,265	09/15/2014	09/20/2019	CREDIT DEFAULT SWAP	64,358	158,333	195869-AG-7	Colonial Pipeline Co	1FE	10,156,641	14,182,932
17275RE@7	Synthetic, CISCO SYSTEMS INC	1	15,000,000	13,121,820	14,432,132	09/21/2012	12/20/2017	CREDIT DEFAULT SWAP	18,025	69,932	254010-AB-7	Dignity Health	1FE	13,103,794	14,362,200
195325D@1	Synthetic, Republic of Colombia	2	10,000,000	10,017,082	10,440,453	09/15/2014	09/20/2019	CREDIT DEFAULT SWAP	17,089	89,960	G4273*-AA-3	HAMMERSON PLC	2	9,999,993	10,350,493
254687D*4	Synthetic, Walt Disney	1	10,000,000	10,132,868	11,491,675	05/21/2008	06/20/2018	CREDIT DEFAULT SWAP		32,955	478165-AH-6	SC JOHNSON & SON INC	1FE	10,132,868	11,458,720
263534J#7	Synthetic, Dupont	1	10,000,000	7,990,663	8,104,393	05/21/2008	06/20/2018	CREDIT DEFAULT SWAP		41,078	17305E-DY-8	CITIBANK CREDIT CARD ISSUANCE	1FE	7,990,663	8,063,314
263534J#7	Synthetic, Dupont			2,034,585	2,300,063	05/21/2008	06/20/2018	CREDIT DEFAULT SWAP			478165-AH-6	SC JOHNSON & SON INC	1FE	2,034,585	2,300,063
263534K*9	Synthetic, Dupont	1	10,000,000	10,000,009	10,125,519	05/21/2008	06/20/2018	CREDIT DEFAULT SWAP		42,430	418056-AP-2	Hasbro Inc	2FE	10,000,009	10,083,089
278058F#4	Synthetic, Eaton Corp	2	5,000,000	4,939,093	7,025,357	05/22/2013	06/20/2018	CREDIT DEFAULT SWAP	16,717	44,903	65334H-AA-0	NEXEN ENERGY ULC	1FE	4,922,376	6,980,455
278058F@6	Synthetic, Eaton Corp	2	10,000,000	9,871,479	14,050,766	05/07/2013	06/20/2018	CREDIT DEFAULT SWAP	26,691	89,806	65334H-AA-0	NEXEN ENERGY ULC	1FE	9,844,788	13,960,960
278058G*7	Synthetic, Eaton Corp	2	5,000,000	4,936,366	7,093,747	05/29/2013	06/20/2020	CREDIT DEFAULT SWAP	13,990	113,292	65334H-AA-0	NEXEN ENERGY ULC	1FE	4,922,376	6,980,455
292505E#7	Synthetic, Encana Corporation	2	5,000,000	4,815,128	5,290,130	12/23/2014	03/20/2020	CREDIT DEFAULT SWAP	(184,872)	33,680	G1591#-AT-9	BRITVIC PLC	2	5,000,000	5,256,450
29250NE*2	Synthetic, Enbridge, Inc	2	10,000,000	10,821,205	12,442,589	08/20/2014	09/20/2019	CREDIT DEFAULT SWAP	47,077	123,291	917565-LK-7	UTAH TRANSIT AUTHORITY	1FE	10,774,128	12,319,298
293791A#9	Synthetic, Enterprise Products Operating LLC	2	10,000,000	10,399,704	11,812,223	09/24/2012	12/20/2017	CREDIT DEFAULT SWAP	(11,928)	41,723	73358W-EK-6	PORT AUTHORITY OF NEW YORK & N	1FE	10,411,632	11,770,501
31428XD*4	Synthetic, Fedex Corporation	2	15,000,000	15,153,612	15,439,203	09/16/2014	09/20/2019	CREDIT DEFAULT SWAP	153,612	282,453	85915#-AF-8	STERICYCLE INC	1	15,000,000	15,156,750
345370J#8	Synthetic, Ford Motor Company	2	10,000,000	10,029,747	10,657,004	09/16/2014	09/20/2019	CREDIT DEFAULT SWAP	29,747	145,804	G1846@-AM-9	CAPITA HOLDINGS LIMITED	2	10,000,000	10,511,200
345370J*2	Synthetic, Ford Motor Company	2	5,000,000	4,913,871	7,038,560	12/10/2013	12/20/2018	CREDIT DEFAULT SWAP	(8,505)	58,105	65334H-AA-0	NEXEN ENERGY ULC	1FE	4,922,376	6,980,455
345370J@0	Synthetic, Ford Motor Company	2	10,000,000	10,117,776	10,816,967	02/28/2014	03/20/2019	CREDIT DEFAULT SWAP	(3,310)	132,227	064149-C8-8	BANK OF NOVA SCOTIA/THE	1FE	10,121,086	10,684,740
36959*AF2	Synthetic, General Electric Capital Corp	1	10,000,000	10,477,750	11,142,353	01/28/2013	03/20/2018	CREDIT DEFAULT SWAP	3,507	67,853	917542-SF-0	State of Utah	1FE	10,474,243	11,074,500
406216B*1	Synthetic, Halliburton Co	2	10,000,000	4,485,982	4,577,304	07/18/2008	09/20/2018	CREDIT DEFAULT SWAP		54,053	418056-AP-2	Hasbro Inc	2FE	4,485,982	4,523,252
406216B*1	Synthetic, Halliburton Co			1,529,453	1,534,226	07/18/2008	09/20/2018	CREDIT DEFAULT SWAP			46630V-AJ-1	JP MORGAN CHASE COMMERCIAL MOR	1FM	1,529,453	1,534,226
406216B*1	Synthetic, Halliburton Co			3,984,564	4,199,292	07/18/2008	09/20/2018	CREDIT DEFAULT SWAP			03189*-AE-9	DEXUS FUNDS MANAGEMENT LTD	1	3,984,564	4,199,292
42809HC@4	Synthetic, Hess Corporation	2	15,000,000	4,669,206	4,570,680	10/05/2012	12/20/2017	CREDIT DEFAULT SWAP	(29,561)	52,180	14916R-AD-6	CATHOLIC HEALTH INITIATIVES	2FE	4,698,767	4,518,500
42809HC@4	Synthetic, Hess Corporation			8,377,040	9,574,800	10/05/2012	12/20/2017				254010-AB-7	Dignity Health	1FE	8,377,040	9,574,800
459200L@8	Synthetic, International Business Machines Corporation	1	10,000,000	10,129,117	11,557,389	09/16/2014	09/20/2019	CREDIT DEFAULT SWAP	129,117	193,089	74837H-A#-3	QUESTAR GAS COMPANY	1	10,000,000	11,364,300
573284A#3	Synthetic, Martin Marietta Materials Inc	2	5,000,000	4,957,824	5,802,984	08/27/2014	09/20/2021	CREDIT DEFAULT SWAP	(42,178)	78,132	207758-KM-4	STATE OF CONNECTICUT SPECIAL T	1FE	5,000,003	5,724,853
57582#AA0	Synthetic, Commonwealth of Massachusetts	1	10,000,000	10,142,729	11,071,228	10/08/2014	12/20/2019	CREDIT DEFAULT SWAP	142,729	164,028	544495-ZK-3	LOS ANGELES DEPARTMENT OF WATE	1FE	10,000,000	10,907,200
585055D*4	Synthetic, Medtronic	1	5,000,000	5,068,066	5,755,862	07/22/2008	09/20/2018	CREDIT DEFAULT SWAP		26,502	478165-AH-6	SC JOHNSON & SON INC	1FE	5,068,066	5,729,360
59156RQ*2	Synthetic, MetLife Inc	1	10,000,000	10,117,596	13,815,704	07/26/2013	09/20/2018	CREDIT DEFAULT SWAP	(9,422)	109,017	36962G-XZ-2	GENERAL ELECTRIC CO	1FE	10,127,018	13,706,688
594918A#1	Synthetic, Microsoft Corp	1	10,000,000	10,092,415	11,715,237	10/31/2013	12/20/2018	CREDIT DEFAULT SWAP	92,514	138,181	228782-AA-6	CRUGER ISSUER TRUST	1	9,999,901	11,577,056
594918B*4	Synthetic, Microsoft Corporation	1	10,000,000	10,096,845	11,716,243	12/18/2013	12/20/2018	CREDIT DEFAULT SWAP	96,944	139,187	228782-AA-6	CRUGER ISSUER TRUST	1	9,999,901	11,577,056
594918B@2	Synthetic, Microsoft Corporation	1	10,000,000	10,318,709	14,378,871	09/16/2014	09/20/2019	CREDIT DEFAULT SWAP	162,068	195,939	195869-AG-7	Colonial Pipeline Co	1FE	10,156,641	14,182,932
61166WA#8	Synthetic, Monsanto Bond	1	10,000,000	10,951,594	12,246,339	07/18/2008	09/20/2018	CREDIT DEFAULT SWAP		46,939	084423-AC-6	WR Berkley Corp	2FE	10,951,594	12,199,400
62618#AR1	Synthetic, First to Default Bucket 4171	1	20,000,000	4,649,110	4,603,292	07/09/2007	09/20/2017	CREDIT DEFAULT SWAP		(63,096)	05952C-AE-0	BANC OF AMERICA COMMERCIAL MOR	1FM	4,649,110	4,666,388
62618#AR1	Synthetic, First to Default Bucket 4171			4,905,990	4,950,595	07/09/2007	09/20/2017	CREDIT DEFAULT SWAP			17305E-DY-8	CITIBANK CREDIT CARD ISSUANCE	1FE	4,905,990	4,950,595
62618#AR1	Synthetic, First to Default Bucket 4171			10,270,702	14,564,876	07/09/2007	09/20/2017	CREDIT DEFAULT SWAP			65334H-AA-0	NEXEN ENERGY ULC	1FE	10,270,702	14,564,876
62618#AS9	Synthetic, First to Default Bucket 4170	1	10,000,000	9,841,763	13,891,106	07/09/2007	09/20/2017	CREDIT DEFAULT SWAP		(69,839)	65334H-AA-0	NEXEN ENERGY ULC	1FE	9,841,763	13,960,946
62618#AT7	Synthetic, City of New York Bond	1	10,000,000	9,999,492	10,108,203	11/29/2007	12/20/2017	CREDIT DEFAULT SWAP		19,556	254683-AC-9	DISCOVER CARD EXECUTION NOTE T	1FE	9,999,492	10,088,647
637432S*7	Synthetic, Natural Rural Utilities Coop Finance Corp	1	10,000,000	10,151,708	13,776,018	01/28/2013	03/20/2018	CREDIT DEFAULT SWAP	24,690	69,330	36962G-XZ-2	GENERAL ELECTRIC CO	1FE	10,127,018	13,706,688
64716#AB3	Synthetic, Weatherford Corporation	5	10,000,000	10,033,979	11,204,478	07/15/2014	09/20/2019	CREDIT DEFAULT SWAP	34,078	(372,579)	228782-AA-6	CRUGER ISSUER TRUST	1	9,999,901	11,577,056

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
655664E85	Synthetic, Nordstrom Inc	2	10,000,000	10,230,166	14,167,945	09/16/2014	09/20/2019	CREDIT DEFAULT SWAP	96,436	(14,983)	195869-AG-7	Colonial Pipeline Co	1FE	10,133,730	14,182,927
67752#AA3	Synthetic, State of Ohio	1	10,000,000	10,145,197	11,096,039	10/08/2014	12/20/2019	CREDIT DEFAULT SWAP	145,197	188,839	544495-ZK-3	LOS ANGELES DEPARTMENT OF WATE	1FE	10,000,000	10,907,200
69362BB80	Synthetic, PSEG Power LLC	2	5,000,000	4,223,398	4,805,105	09/21/2012	12/20/2017	CREDIT DEFAULT SWAP	(19,277)	17,705	254010-AB-7	Dignity Health	1FE	4,242,675	4,787,400
695156B*9	Synthetic, Packaging Corp. of America	2	15,000,000	14,952,895	17,464,467	08/28/2014	09/20/2019	CREDIT DEFAULT SWAP	89,939	289,920	207758-KM-4	STATE OF CONNECTICUT SPECIAL T	1FE	14,862,955	17,174,547
698299F#6	Synthetic, Republic of Panama	2	10,000,000	10,032,103	10,787,182	09/16/2014	09/20/2019	CREDIT DEFAULT SWAP	32,103	122,182	G2956@-AE-1	ABP ACQUISITIONS UK LTD	2	10,000,000	10,665,000
698299F@8	Synthetic, Republic of Panama	2	10,000,000	10,032,094	10,491,037	09/15/2014	09/20/2019	CREDIT DEFAULT SWAP	32,086	140,528	G4273*-AA-3	HAMMERSON PLC	2	10,000,008	10,350,508
698299R#3	Synthetic, Republic of Panama	2	15,000,000	15,125,886	20,128,591	02/01/2017	12/20/2021	CREDIT DEFAULT SWAP	(169,503)	105,112	570535-AG-9	MARKEL CORP	2FE	15,295,389	20,023,478
715638C#7	Synthetic, Republic of Peru	2	10,000,000	10,004,258	10,280,893	09/15/2014	09/20/2019	CREDIT DEFAULT SWAP	4,268	154,603	N42818-BV-6	KONINKLIJKE VOPAK NV	2	9,999,990	10,126,290
726503B*5	Synthetic, Plains All American Pipeline LP	2	15,000,000	15,125,160	16,068,279	09/16/2014	09/20/2019	CREDIT DEFAULT SWAP	125,160	70,779	G2956@-AE-1	ABP ACQUISITIONS UK LTD	2	15,000,000	15,997,500
72650RB*2	Synthetic, Plains All American Pipeline LP/PAA Finance Corp	2	20,000,000	20,085,925	23,259,639	10/31/2013	12/20/2018	CREDIT DEFAULT SWAP	86,017	105,405	228782-AA-6	CRUGER ISSUER TRUST	1	19,999,908	23,154,235
742718D#3	Synthetic, Procter & Gamble	1	10,000,000	9,889,820	10,181,274	07/21/2008	09/20/2018	CREDIT DEFAULT SWAP		59,054	05952A-AH-7	BANC OF AMERICA COMMERCIAL MOR	1FM	9,889,820	10,122,220
842400H85	Synthetic, Southern California Edison Company	1	15,000,000	13,624,422	13,622,691	09/21/2012	12/20/2017	CREDIT DEFAULT SWAP	11,810	67,202	14916R-AD-6	CATHOLIC HEALTH INITIATIVES	2FE	13,612,612	13,555,489
842587A@6	Synthetic, The Southern Company	2	5,000,000	5,060,232	6,239,885	08/19/2014	09/20/2019	CREDIT DEFAULT SWAP	61,491	80,235	917565-LK-7	UTAH TRANSIT AUTHORITY	1FE	4,998,742	6,159,650
902494G*8	Synthetic, Tyson Foods Inc	2	10,000,000	10,082,305	11,343,212	01/05/2015	03/20/2020	CREDIT DEFAULT SWAP	86,054	207,382	714264-AA-6	PERNOD RICARD SA	2FE	9,996,251	11,135,830
911308A#1	Synthetic, United Parcel Services Bond	1	10,000,000	10,000,009	10,117,430	01/10/2008	03/20/2018	CREDIT DEFAULT SWAP		34,341	418056-AP-2	Hasbro Inc	2FE	10,000,009	10,083,089
931142G*8	Synthetic, Wal-Mart	1	10,000,000	10,132,868	11,489,362	05/21/2008	06/20/2018	CREDIT DEFAULT SWAP		30,642	478165-AH-6	SC JOHNSON & SON INC	1FE	10,132,868	11,458,720
947075C#2	Synthetic, Weatherford International LTD	5	5,000,000	4,930,454	4,990,863	10/28/2014	12/20/2019	CREDIT DEFAULT SWAP	(69,546)	(278,587)	03189*-AE-9	DEXUS FUNDS MANAGEMENT LTD	1	5,000,000	5,269,450
947075C@4	Synthetic, Weatherford International LTD	5	5,000,000	4,939,586	4,989,521	10/28/2014	12/20/2019	CREDIT DEFAULT SWAP	(60,414)	(279,929)	03189*-AE-9	DEXUS FUNDS MANAGEMENT LTD	1	5,000,000	5,269,450
980228A*1	Synthetic, Woodside Petroeum Ltd	2	15,000,000	15,009,841	17,531,217	12/18/2013	03/20/2019	CREDIT DEFAULT SWAP	9,936	165,571	228782-AA-6	CRUGER ISSUER TRUST	1	14,999,904	17,365,645
984121G*8	Synthetic, Xeron Corporation	2	10,000,000	9,314,656	9,081,716	09/21/2012	12/20/2017	CREDIT DEFAULT SWAP	(55,398)	44,713	14916R-AD-6	CATHOLIC HEALTH INITIATIVES	2FE	9,370,054	9,037,003
984121H85	Synthetic, Xeron Corporation	2	10,000,000	10,384,952	13,403,891	05/07/2014	06/20/2019	CREDIT DEFAULT SWAP	17,031	156,191	797400-FN-3	SAN DIEGO COUNTY REGIONAL TRAN	1FE	10,367,920	13,247,700
9999999 - Totals				634,298,821	737,809,747	XXX	XXX	XXX	1,119,051	4,549,350	XXX	XXX	XXX	633,179,771	733,260,397

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	69	699,225,143	68	696,445,008					69	699,225,143
2. Add: Opened or Acquired Transactions	1	15,119,018							1	15,119,018
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	4,039,721	XXX	228,457	XXX		XXX		XXX	4,268,178
4. Less: Closed or Disposed of Transactions	2	19,969,648	6	59,722,564					8	79,692,212
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	1,969,226	XXX	2,652,080	XXX		XXX		XXX	4,621,306
7. Ending Inventory	68	696,445,008	62	634,298,821					62	634,298,821

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	197,012,232	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		197,012,232
4.	Part D, Section 1, Column 5	469,332,321	
5.	Part D, Section 1, Column 6	(272,320,089)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	327,804,908	
8.	Part B, Section 1, Column 13	(255,850)	
9.	Total (Line 7 plus Line 8)		327,549,058
10.	Part D, Section 1, Column 8	711,362,416	
11.	Part D, Section 1, Column 9	(383,557,508)	
12	Total (Line 9 minus Line 10 minus Line 11)		(255,850)

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	962,924,856	
14.	Part B, Section 1, Column 20	17,157,550	
15.	Part D, Section 1, Column 11	980,082,406	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	364,084,209	769,301,366
2.	Cost of cash equivalents acquired	21,038,934,309	61,793,985,832
3.	Accrual of discount	2,637,949	3,345,412
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(14)	70
6.	Deduct consideration received on disposals	21,174,122,810	62,202,537,673
7.	Deduct amortization of premium		10,800
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	231,533,643	364,084,207
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	231,533,643	364,084,207

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
567079 Corporate 1 Square	Des Moines	IA	07/01/1940	Various				15,460,133
567080 Corporate 2 Tower	Des Moines	IA	01/01/1986	Various				2,971,781
567081 Corporate 3 Century Center	Des Moines	IA	01/01/1980	Various				138,280
567082 750 Park	Des Moines	IA	01/01/1994	Various				5,525
567083 Corporate 5 Annex	Des Moines	IA	01/01/1966	Various				2,400
567086 801 Grand	Des Moines	IA	05/01/2001	Various				151,583
567089 Child Development Center	Des Moines	IA	06/01/2007	Various				7,345
567158 Grand Island	Grand Island	NE	01/01/1982	Various				35,234
567090 Ramp 1	Des Moines	IA	01/01/1984	Various				5,651
567091 Ramp 2	Des Moines	IA	01/01/1988	Various				8,798
567092 Ramp 3	Des Moines	IA	01/01/1993	Various				35,980
605159 Corporate Campus Wide	Des Moines	IA	01/01/2013	Various				86,659
0199999. Acquired by Purchase								18,909,370
0399999 - Totals								18,909,370

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, 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 Book/Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	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
185010 Land-Development Land	DES MOINES	IA	04/18/2017	Bridge District LLC	1,311,377		98,616						98,616	298,149		199,533	199,533		2,581
0199999. Property Disposed					1,311,377		98,616						98,616	298,149		199,533	199,533		2,581
0399999 - Totals					1,311,377		98,616						98,616	298,149		199,533	199,533		2,581

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
757528	Chicago	IL		03/31/2015	4.663		(110,255)	28,111,335
757554	Nashville	TN		12/23/2014	7.380		100	32,000,000
757579	Watertown	MA		08/12/2015	7.498		1,152,177	28,900,000
757604	Secaucus	NJ		10/29/2015	4.126		9,181,243	44,100,000
757694	Charlotte	NC		09/23/2015	4.303		16,680,489	71,800,000
757698	Fontana	CA		10/07/2015	4.465		378,970	43,600,000
757716	Brooklyn	NY		11/12/2015	4.603		3,041,627	65,394,737
757752	Chicago	IL		02/29/2016	6.683		625,596	85,388,046
757829	New York	NY		07/22/2016	4.392		858,531	58,350,000
757901	Arcadia	CA		12/12/2016	4.020		9,115,304	98,400,000
757928	Severna Park	MD		06/21/2017	4.159	25,115,000		52,500,000
757953	Los Angeles	CA		12/29/2016	6.951		1,966,044	50,100,000
757966	New York	NY		01/24/2017	7.285		128,250	34,272,588
757977	Cranford	NJ		03/10/2017	4.191		32,500	11,900,000
757981	Staten Island	NY		05/05/2017	4.438	40,180,000		83,000,000
757982	Alexandria	VA		04/03/2017	3.984	10,040,000		26,800,000
757985	Memphis	TN		06/30/2017	4.343	19,085,000		29,250,000
757991	Irving	TX		05/31/2017	3.650	20,100,000		39,619,048
757992	Allen	TX		05/01/2017	3.650	17,567,400		30,599,562
757995	Atlanta	GA		05/02/2017	3.595	60,109,150		98,400,000
757997	Totowa	NJ		05/03/2017	4.057	18,080,000		66,500,000
757999	New York	NY		05/08/2017	4.823	26,813,750		53,700,000
758000	New York	NY		05/11/2017	4.272	65,260,000		119,100,000
758003	Fairview	OR		06/30/2017	4.090	8,434,500		14,460,000
758004	Los Gatos	CA		05/26/2017	3.407	70,335,000		197,000,000
758005	Cumming	GA		04/21/2017	4.007	11,296,467		16,923,913
758006	Dallas	TX		05/05/2017	3.700	52,948,475		104,691,525
758013	New York	NY		06/08/2017	4.685	12,348,499		58,900,000
758014	VARIOUS	CA		05/08/2017	3.725	24,848,750		26,100,000
758019	Chino Hills	CA		06/12/2017	3.782	19,085,000		33,000,000
758020	N Bergen	NJ		05/24/2017	3.110	31,657,500		58,506,618
758022	VARIOUS	US		06/23/2017	3.156	44,746,562		46,596,875
758023	Portland	OR		06/23/2017	4.016	16,622,899		26,598,214
758025	Louisville	KY		06/26/2017	3.902	37,723,753		19,100,000
758027	Boston	MA		06/29/2017	3.903	42,185,000		76,400,000
758031	Portland	OR		06/28/2017	3.285	44,210,435		79,869,565
758035	San Antonio	TX		06/28/2017	3.886	28,677,675		43,900,000
758042	Stamford	CT		06/16/2017	6.362	16,153,000		23,200,000
0599999. Mortgages in good standing - Commercial mortgages-all other						763,623,814	43,050,577	2,077,032,026
0899999. Total Mortgages in good standing						763,623,814	43,050,577	2,077,032,026
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						763,623,814	43,050,577	2,077,032,026

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
751472	Macon	GA		10/23/1997	04/07/2017	551,919							551,919	551,919			
754738	Woodcliff Lake	NJ		03/09/2006	06/15/2017	17,512,189							17,397,039	17,397,039			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
754774	Louisville	KY		06/01/2007	06/20/2017	2,773,971		(3,840)			(3,840)		2,659,443	2,659,443			
754933	Monrovia	CA		04/10/2006	06/01/2017	12,324,385		(4,975)			(4,975)		12,260,725	12,260,725			
755053	Phoenix	AZ		06/15/2006	05/03/2017	4,479,000							4,464,033	4,464,033			
755054	Phoenix	AZ		06/15/2006	06/05/2017	3,099,237							3,078,644	3,078,644			
755135	Amherst	NH		07/14/2006	06/28/2017	15,524,937		(15,045)			(15,045)		15,419,405	15,419,405			
755375	Phoenix	AZ		07/02/2007	06/01/2017	500,000		(50)			(50)		500,000	500,000			
755377	Phoenix	AZ		06/01/2007	05/01/2017	500,000							500,000	500,000			
755622	Orlando	FL		04/18/2007	06/15/2017	1,040,656		(1,871)			(1,871)		1,019,973	1,019,973			
755722	Miami Lakes	FL		04/02/2007	06/13/2017	8,200,406							8,164,526	8,164,526			
755723	Miami	FL		04/02/2007	06/13/2017	7,361,728							7,329,518	7,329,518			
755777	Santa Ana	CA		08/23/2013	04/28/2017	4,809,379		(183,410)			(183,410)		4,618,498	4,618,498			
755793	Portland	OR		05/01/2007	06/26/2017	7,649,493							7,611,505	7,611,505			
755914	Fridley	MN		08/23/2013	05/24/2017	2,989,185		(20,190)			(20,190)		2,960,267	2,960,267			
756057	Seattle	WA		11/01/2007	05/02/2017	59,836,499		(123,084)			(123,084)		59,476,214	59,476,214			
756312	Wauwatosa	WI		11/16/2007	06/20/2017	1,058,658		(379)			(379)		718,434	718,434			
756574	Laguna Hills	CA		10/24/2008	05/01/2017	3,777,530							3,768,990	3,768,990			
756626	Washington	DC		05/03/2010	04/18/2017	37,997,157							37,936,457	37,936,457			
757108	Long Beach	CA		08/23/2013	04/03/2017	6,167,130		(7,503)			(7,503)		6,163,269	6,163,269			
757122	Denver	CO		06/28/2012	06/15/2017	14,383,842		(5,786)			(5,786)		14,287,319	14,287,319			
757144	Rocky Hill	CT		08/23/2013	05/08/2017	5,798,798		(84,946)			(84,946)		5,645,051	5,645,051			
757300	Austin	TX		05/17/2013	06/13/2017	60,028,362		(40,964)			(40,964)		60,000,000	60,000,000			
757301	Austin	TX		05/17/2013	04/18/2017	35,016,695		(23,593)			(23,593)		35,000,000	35,000,000			
757380	Lone Tree	CO		04/24/2014	06/16/2017	17,030,000											
757434	Atlanta	GA		04/11/2014	05/12/2017	12,250,000							12,250,000	12,250,000			
757531	Seattle	WA		11/24/2014	05/02/2017	9,408,927							9,362,722	9,362,722			
757537	Chicago	IL		03/31/2015	04/28/2017	7,750,000											
757554	Nashville	TN		12/23/2014	03/31/2017	22,260,837											
757714	Austin	TX		10/05/2015	06/13/2017	28,798,151		(162,821)			(162,821)		28,700,000	28,700,000			
757785	Seattle	WA		04/12/2016	05/02/2017	10,048,210		(49,898)			(49,898)		10,000,000	10,000,000			
757966	New York	NY		01/24/2017	06/13/2017	27,615,500											
0199999. Mortgages closed by repayment						448,542,782		(728,356)			(728,356)		371,843,950	371,843,950			
1	LOANS	MN											2,840	2,840			
1	LOANS	FL											2,957	2,957			
399422	Edison	NJ						(97)			(97)		98,799	98,799			
750624	Washington	DC											101,549	101,549			
750773	Los Angeles	CA											84,487	84,487			
750882	Greensboro	NC											134,128	134,128			
750954	Brookfield	WI											79,248	79,248			
750994	Washington	DC											37,483	37,483			
751265	Elkridge	MD											102,903	102,903			
751440	Frederick	MD											38,549	38,549			
751542	Chino	CA	S										20,918	20,918			
751574	Atlanta	GA											44,923	44,923			
751575	Sugar Hill	GA											106,005	106,005			
751588	Cincinnati	OH											36,249	36,249			
751621	New Albany	IN											48,146	48,146			
751730	Casselberry	FL											91,819	91,819			
751783	Maryville	TN											51,585	51,585			
751802	Chevy Chase	MD											247,926	247,926			
751878	San Jose	CA											126,336	126,336			
752017	Edison	NJ											35,446	35,446			
752042	Minneapolis	MN											139,634	139,634			
752156	Louisville	KY											36,333	36,333			
752352	New York	NY											63,896	63,896			
752615	Cypress	CA											54,424	54,424			
752932	Glen Cove	NY											6,052	6,052			
753193	Pasadena	TX											65,878	65,878			
753225	Atlanta	GA						(2)			(2)		266,248	266,248			
753251	Cypress	CA											45,811	45,811			
753264	Fridley	MN											20,560	20,560			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
753298	Carrollton	TX											78,628	78,628			
753367	City of Industry	CA											100,327	100,327			
753400	Plymouth	MI						(37)			(37)		62,389	62,389			
753438	Apex	NC											99,029	99,029			
753448	Carrollton	TX						(10)			(10)		99,798	99,798			
753454	Pikesville	MD											86,455	86,455			
753466	Pleasanton	CA						(38)			(38)		146,084	146,084			
753468	Brooklyn Park	MN						(501)			(501)		148,560	148,560			
753472	Southborough	MA						(17)			(17)		73,266	73,266			
753477	Louisville	KY						(8)			(8)		230,543	230,543			
753483	Saint Louis	MO						(138)			(138)		55,491	55,491			
753500	St Paul	MN											68,966	68,966			
753521	Los Gatos	CA											53,268	53,268			
753542	Chatsworth	CA											73,499	73,499			
753546	Basking Ridge	NJ						(7)			(7)		70,609	70,609			
753562	Dallas	TX						(16)			(16)		118,090	118,090			
753566	Columbus	OH						(13)			(13)		62,742	62,742			
753572	Boston	MA						(7)			(7)		76,815	76,815			
753577	Virginia Beach	VA											32,085	32,085			
753578	Virginia Beach	VA											28,397	28,397			
753579	Virginia Beach	VA											31,716	31,716			
753597	Berkeley	CA											95,002	95,002			
753598	Palo Alto	CA											40,873	40,873			
753609	Basking Ridge	NJ											218,382	218,382			
753624	Waltham	MA						(5)			(5)		66,340	66,340			
753634	Chicago	IL						(5)			(5)		91,255	91,255			
753637	Oxnard	CA											120,993	120,993			
753705	Eden Prairie	MN						(5)			(5)		27,429	27,429			
753715	Austin	TX						(2)			(2)		62,182	62,182			
753768	Riverview	FL											35,931	35,931			
753809	Cranbury	NJ											246,450	246,450			
753833	Lavergne	TN											70,308	70,308			
753893	Atlanta	GA											89,659	89,659			
753894	Ellenwood	GA											68,300	68,300			
753902	Palo Alto	CA											285,200	285,200			
753951	Playa del Rey	CA						(347)			(347)		159,354	159,354			
753954	North Brunswick	NJ						(6)			(6)		121,534	121,534			
753958	East Brunswick	NJ						(6)			(6)		54,625	54,625			
753975	Miami	FL						(1,169)			(1,169)		380,775	380,775			
753980	Bethesda	MD											158,733	158,733			
754007	Ft Lauderdale	FL						(5)			(5)		37,683	37,683			
754077	Laurel	MD											73,210	73,210			
754085	Melville	NY											116,940	116,940			
754086	Hauppauge	NY											127,044	127,044			
754087	Melville	NY											88,413	88,413			
754105	Charlotte	NC											33,049	33,049			
754110	Roseville	MN						(18)			(18)		94,459	94,459			
754114	Atlanta	GA						(17)			(17)		159,059	159,059			
754121	Medway	MA											59,578	59,578			
754144	Garland	TX						(11)			(11)		198,142	198,142			
754152	Glendale Heights	IL						(6)			(6)		14,110	14,110			
754194	West Melbourne	FL						(11)			(11)		74,359	74,359			
754212	Marietta	GA						(9)			(9)		83,666	83,666			
754234	Maplewood	MO						(19)			(19)		30,486	30,486			
754235	Maplewood	MO						(31)			(31)		50,965	50,965			
754280	Sarasota	FL											66,509	66,509			
754284	Manahawkin	NJ						(17)			(17)		99,321	99,321			
754287	Miami	FL						(1,657)			(1,657)		289,401	289,401			
754294	Naperville	IL						(21)			(21)		138,640	138,640			
754310	Schertz	TX						(11)			(11)		54,285	54,285			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
754321	Palo Alto	CA											63,190	63,190			
754322	Palo Alto	CA											48,921	48,921			
754337	Wellington	FL						(1,125)			(1,125)						
754358	Framingham	MA						(115)			(115)		173,697	173,697			
754361	Delafield	WI						(15)			(15)		145,421	145,421			
754363	Alpharetta	GA						(31)			(31)		22,680	22,680			
754366	Temecula	CA						(55)			(55)		176,358	176,358			
754427	Dallas	TX						(8)			(8)		51,811	51,811			
754443	Grand Blanc	MI						(164)			(164)		82,619	82,619			
754444	Grand Blanc	MI						(132)			(132)		73,238	73,238			
754446	Bradenton	FL						(11)			(11)		39,366	39,366			
754468	Eagan	MN						(4)			(4)		39,683	39,683			
754560	Franklin	NJ											60,475	60,475			
754568	Kearny	NJ											96,155	96,155			
754571	Rockaway	NJ											32,311	32,311			
754577	Cincinnati	OH						(11)			(11)		41,986	41,986			
754627	Fort Myers	FL						(6)			(6)		97,538	97,538			
754630	Pittsburgh	PA						(6)			(6)		14,882	14,882			
754633	Upper Marlboro	MD						(6)			(6)		59,543	59,543			
754637	Branford	CT						(6)			(6)		33,499	33,499			
754638	Branford	CT						(15)			(15)		82,459	82,459			
754681	Monroeville	PA											25,771	25,771			
754709	San Diego	CA											106,484	106,484			
754713	Franklin	TN						(9)			(9)		67,951	67,951			
754738	Woodcliff Lake	NJ											115,150	115,150			
754758	Glen Burnie	MD											31,893	31,893			
754759	Glen Burnie	MD											25,514	25,514			
754760	Baltimore City	MD											31,743	31,743			
754762	Columbia	MD											25,507	25,507			
754763	Lutherville	MD											19,130	19,130			
754773	Brighton	MI						(5)			(5)		29,076	29,076			
754774	Louisville	KY											110,978	110,978			
754829	Virginia Beach	VA											35,534	35,534			
754870	Edison	NJ						(9)			(9)		215,440	215,440			
754892	Franklin	TN						(102)			(102)		49,651	49,651			
754931	Newnan	GA						(7)			(7)		89,208	89,208			
754933	Monrovia	CA											59,565	59,565			
754976	Carrollton	TX						(57)			(57)		109,518	109,518			
755008	North Miami Beach	FL						32,830			32,830		187,747	187,747			
755019	Lutherville	MD						(35)			(35)		181,415	181,415			
755053	Phoenix	AZ											14,967	14,967			
755054	Phoenix	AZ											20,593	20,593			
755063	Las Vegas	NV											146,349	146,349			
755064	Montgomeryville	PA											157,470	157,470			
755089	Franklin	TN						(6)			(6)		43,775	43,775			
755113	East Meadow	NY											38,289	38,289			
755124	Boca Raton	FL											119,822	119,822			
755135	Amherst	NH											91,027	91,027			
755143	Aventura	FL						(135)			(135)		84,072	84,072			
755167	La Porte	TX											121,532	121,532			
755324	Wauwatosa	WI						(123)			(123)		62,441	62,441			
755360	Mt Washington	MD						(400)			(400)		200,721	200,721			
755376	Phoenix	AZ						(3)			(3)						
755378	Phoenix	AZ						(3)			(3)						
755379	Las Vegas	NV						(3)			(3)						
755432	Carrollton	TX											33,454	33,454			
755486	West Bridgewater	MA											30,743	30,743			
755511	Virginia Beach	VA											95,626	95,626			
755619	Los Angeles	CA											282,815	282,815			
755622	Orlando	FL											18,870	18,870			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
755717	Scott Township	PA											77,461	77,461			
755722	Miami Lakes	FL											35,880	35,880			
755723	Miami	FL											32,210	32,210			
755731	Manassas	VA											190,331	190,331			
755740	Hudson	WI						(18)			(18)		110,839	110,839			
755746	Evans	GA						(5)			(5)		29,807	29,807			
755756	Alexandria	VA											98,692	98,692			
755759	Rocklin	CA						(22)			(22)		125,988	125,988			
755777	Santa Ana	CA											9,258	9,258			
755790	Greenville	SC						(6)			(6)		24,640	24,640			
755791	Fort Mill	SC						(5)			(5)		20,947	20,947			
755793	Portland	OR											37,988	37,988			
755810	Avondale	PA											161,525	161,525			
755832	Rancho Cumcamonga	CA						(24)			(24)		76,723	76,723			
755857	South Brunswick	NJ											179,938	179,938			
755859	North Brunswick	NJ						(4)			(4)		125,821	125,821			
755914	Fridley	MN											20,566	20,566			
755939	Gambrills	MD											56,306	56,306			
755953	East Meadow	NY						(6,502)			(6,502)						
756011	Columbus	OH						(3)			(3)		3,355	3,355			
756024	Carlstadt	NJ											46,465	46,465			
756057	Seattle	WA											241,872	241,872			
756058	Portland	OR						(26)			(26)		110,076	110,076			
756061	Baltimore	MD											83,765	83,765			
756063	Ware	MA											39,191	39,191			
756202	Houston	TX											153,986	153,986			
756212	Buford	GA						(44)			(44)		18,158	18,158			
756236	New York	NY											62,709	62,709			
756270	Apex	NC											25,435	25,435			
756286	Lakewood	OH											22,582	22,582			
756312	Wauwatosa	WI											339,813	339,813			
756317	Maspeth	NY						(32)			(32)		49,264	49,264			
756326	Annapolis	MD						(8)			(8)		37,907	37,907			
756341	Pittsburgh	PA											18,983	18,983			
756403	Glen Ellyn	IL											95,027	95,027			
756429	Ft Lauderdale	FL						(48)			(48)		26,103	26,103			
756438	Honolulu	HI						(59)			(59)		274,909	274,909			
756468	Tigard	OR	S										13,770	13,770			
756469	Virginia Beach	VA						(4)			(4)		14,855	14,855			
756470	Virginia Beach	VA						(4)			(4)		27,246	27,246			
756483	Charlotte	NC	S										84,679	84,679			
756491	Tigard	OR	S										20,006	20,006			
756492	Tigard	OR	S										49,778	49,778			
756531	New York	NY											169,922	169,922			
756563	Cherry Hill	NJ											165,008	165,008			
756564	Cherry Hill	NJ											10,893	10,893			
756574	Laguna Hills	CA											8,540	8,540			
756590	Dallas	TX	S										24,742	24,742			
756614	San Diego	CA											140,143	140,143			
756616	Emeryville	CA						(285)			(285)		247,914	247,914			
756618	Fairfield	NJ											34,795	34,795			
756626	Washington	DC											60,699	60,699			
756627	Santa Monica	CA						(24)			(24)		106,754	106,754			
756633	Woodbury	NY											119,625	119,625			
756634	Springfield Garden	NY						(110)			(110)		110,034	110,034			
756637	Santa Clara	CA						(1,413)			(1,413)		187,119	187,119			
756642	North Brunswick	NJ						(665)			(665)		304,837	304,837			
756643	Mission Viejo	CA						(108)			(108)		17,329	17,329			
756644	Dallas	TX											42,813	42,813			
756645	Spring Valley	NY						(437)			(437)		113,315	113,315			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
756647	Towson	MD						(34)			(34)		105,220	105,220			
756649	Mansfield	NJ						(969)			(969)		247,207	247,207			
756652	Islip	NY						(130)			(130)		53,895	53,895			
756653	West Sayville	NY						(58)			(58)		22,111	22,111			
756654	Newport Beach	CA						(34)			(34)		44,451	44,451			
756655	Newport Beach	CA						(21)			(21)		28,173	28,173			
756660	Edison	NJ						422			422		260,318	260,318			
756664	Dallas	TX						(184)			(184)		133,279	133,279			
756670	San Diego	CA						(721)			(721)		116,239	116,239			
756671	San Diego	CA						(627)			(627)		101,077	101,077			
756673	Levittown	PA	S										143,471	143,471			
756674	Levittown	PA	S										128,478	128,478			
756675	Bethesda	MD						(10)			(10)		49,541	49,541			
756676	Bethesda	MD						(9)			(9)		47,334	47,334			
756677	Washington	DC						(20)			(20)		65,016	65,016			
756678	Sunnyvale	CA	S										264,488	264,488			
756696	New York	NY											598,646	598,646			
756700	Wayne	NJ						(261)			(261)		45,739	45,739			
756702	Los Angeles	CA						(25)			(25)		148,085	148,085			
756704	Washington	DC						(300)			(300)						
756706	Virginia Beach	VA						(8)			(8)		162,637	162,637			
756707	Torrance	CA						(67)			(67)		95,604	95,604			
756710	Iselin	NJ						(414)			(414)		116,197	116,197			
756912	Lakewood	NJ						(641)			(641)		142,056	142,056			
756913	New York	NY						(112)			(112)						
756916	Scottsdale	AZ						(581)			(581)		95,259	95,259			
756918	Edison	NJ											265,586	265,586			
756919	Franklin	NJ						(592)			(592)		114,706	114,706			
756921	Old Bridge	NJ						(912)			(912)		148,742	148,742			
756923	Santa Ana	CA						(35)			(35)		110,821	110,821			
756925	King of Prussia	PA											113,097	113,097			
756926	Portland	OR						(435)			(435)		162,422	162,422			
756929	Natick	MA											46,328	46,328			
756933	Palo Alto	CA						(35)			(35)		36,546	36,546			
756935	Charlotte	NC						(209)			(209)		211,730	211,730			
756936	Washington	DC						(52)			(52)		84,875	84,875			
756939	Secaucus	NJ						(34)			(34)		57,629	57,629			
756943	Midlothian	VA						(29)			(29)		120,564	120,564			
756945	Houston	TX											68,708	68,708			
756950	San Francisco	CA						(200)			(200)						
756953	Washington	DC						(125)			(125)		271,530	271,530			
756954	New York	NY						(288)			(288)		37,555	37,555			
756957	Kent	WA						(19)			(19)		79,343	79,343			
756958	New York	NY						(54)			(54)						
756960	Cambridge	MA						(159)			(159)		233,924	233,924			
756961	Beverly Hills	CA						(28)			(28)		80,316	80,316			
756970	Montgomeryville	PA						(305)			(305)		225,836	225,836			
756976	Lexington	MA						(11)			(11)		22,863	22,863			
756978	Seattle	WA						(24)			(24)		82,037	82,037			
756980	VARIOUS	US						(22)			(22)		223,405	223,405			
756984	City of Industry	CA						(99)			(99)		146,334	146,334			
756986	Rockville Centre	NY						(20)			(20)		147,686	147,686			
756996	Houston	TX						(376)			(376)		118,176	118,176			
756998	Virginia Beach	VA						(28)			(28)		25,430	25,430			
757001	Nashville	TN						(18)			(18)		92,332	92,332			
757003	Los Angeles	CA						(244)			(244)		16,500	16,500			
757004	Santa Monica	CA						(244)			(244)		16,500	16,500			
757005	Los Angeles	CA						(244)			(244)		16,500	16,500			
757006	Severna Park	MD						(104)			(104)		268,802	268,802			
757009	Palo Alto	CA						(54)			(54)		376,922	376,922			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
757010	Hatfield	PA						(43)			(43)		66,458	66,458			
757012	Beverly Hills	CA						(43)			(43)		86,931	86,931			
757013	Pittsburgh	PA											441,793	441,793			
757014	Austin	TX						(294)			(294)						
757015	New York	NY						(26)			(26)						
757019	Friendswood	TX						(120)			(120)		18,186	18,186			
757020	Springfield	NJ						(128)			(128)		38,972	38,972			
757024	South Plainfield	NJ						(332)			(332)		49,242	49,242			
757025	Houston	TX						(47)			(47)						
757027	Watertown	MA											142,960	142,960			
757031	Secane	PA						(42)			(42)		251,970	251,970			
757032	Toms River	NJ						(688)			(688)		192,377	192,377			
757033	Virginia Beach	VA						(617)			(617)		55,658	55,658			
757034	Virginia Beach	VA						(366)			(366)		66,044	66,044			
757037	Nashville	TN	S										42,772	42,772			
757038	Franklin	NJ						(416)			(416)		95,761	95,761			
757042	Bayonne	NJ						(128)			(128)		117,000	117,000			
757043	Highlands Ranch	CO						(65)			(65)						
757047	Santa Monica	CA						(66)			(66)		118,619	118,619			
757050	Los Angeles	CA						(31)			(31)		31,968	31,968			
757053	Chesapeake	VA						(22)			(22)		29,695	29,695			
757056	Brooklyn	NY						(165)			(165)		130,035	130,035			
757057	Carlstadt	NJ						(47)			(47)		99,051	99,051			
757058	Carlstadt	NJ						(11)			(11)		19,605	19,605			
757059	Carlstadt	NJ						(7)			(7)		12,547	12,547			
757066	Princeton	NJ											294,758	294,758			
757067	San Antonio	TX											128,246	128,246			
757068	Snellville	GA											109,629	109,629			
757069	Miami	FL						(46)			(46)		243,631	243,631			
757070	Miami	FL						(218)			(218)		305,966	305,966			
757074	Cambridge	MA						(12)			(12)		65,978	65,978			
757075	Kyle	TX						(109)			(109)						
757078	Seattle	WA						(300)			(300)		1,365,290	1,365,290			
757079	Nashville	TN						(24)			(24)		103,422	103,422			
757081	Issaquah	WA						(34)			(34)		164,946	164,946			
757086	Denver	CO						(305)			(305)		162,056	162,056			
757087	White Plains	NY						(28)			(28)		54,120	54,120			
757088	Bronxville	NY						3			3		19,813	19,813			
757089	New York	NY											95,646	95,646			
757090	East Rutherford	NJ						(869)			(869)		148,207	148,207			
757094	North Brunswick	NJ						(677)			(677)		223,415	223,415			
757095	Glendale	AZ						(38)			(38)		39,271	39,271			
757097	Laurel	MD						(61)			(61)		105,695	105,695			
757098	Salt Lake City	UT						(72)			(72)						
757102	Pearland	TX						(158)			(158)		41,561	41,561			
757104	New York	NY						(47)			(47)		87,734	87,734			
757109	Cheektowaga	NY						(203)			(203)						
757110	Fairfield	NJ						(183)			(183)		177,308	177,308			
757115	Parsippany	NJ						(125)			(125)		141,729	141,729			
757117	Chicago	IL						(26)			(26)		37,013	37,013			
757119	Old Bridge Township	NJ						(821)			(821)		893,923	893,923			
757122	Denver	CO											93,562	93,562			
757126	New York	NY						(114)			(114)		150,000	150,000			
757127	Bellevue	WA						(34)			(34)		153,158	153,158			
757128	Minneapolis	MN						(68)			(68)						
757129	Coon Rapids	MN						(59)			(59)						
757132	Springfield	VA						(120)			(120)						
757134	Alexandria	VA						(174)			(174)						
757137	West Nyack	NY						(25)			(25)		96,579	96,579			
757138	Metuchen	NJ						(411)			(411)		111,321	111,321			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
757139	North Brunswick	NJ						(364)			(364)		74,511	74,511			
757140	Chicago	IL						(409)			(409)		86,971	86,971			
757144	Rocky Hill	CT											72,006	72,006			
757146	Austin	TX						(25)			(25)		31,767	31,767			
757148	Florham Park	NJ						(1,347)			(1,347)		450,676	450,676			
757150	Woodland Park	NJ						(1,723)			(1,723)		442,931	442,931			
757151	Birmingham	AL						(862)			(862)		221,466	221,466			
757152	Lakewood	CO						(80)			(80)						
757153	Seattle	WA						(263)			(263)		224,896	224,896			
757155	Littleton	CO						(23)			(23)		89,314	89,314			
757156	Redmond	WA						(27)			(27)		133,971	133,971			
757170	Woodbridge	NJ						(76)			(76)		299,038	299,038			
757171	Keasbey	NJ						(231)			(231)		224,726	224,726			
757173	Santa Monica	CA						(36)			(36)						
757174	Chino Hills	CA						215			215		46,613	46,613			
757175	Fairfield	CT						73			73		43,544	43,544			
757178	Franklin	TN						(207)			(207)		255,868	255,868			
757179	Piscataway	NJ						(377)			(377)		163,416	163,416			
757181	Manchester	CT						(1,278)			(1,278)		370,007	370,007			
757182	East Rutherford	NJ						(174)			(174)		28,378	28,378			
757183	Boston	MA						(92)			(92)		156,131	156,131			
757185	San Diego	CA						(21)			(21)		39,890	39,890			
757186	Long Beach	CA						398			398		64,679	64,679			
757187	Costa Mesa	CA						(21)			(21)		39,890	39,890			
757188	VARIOUS	CA						(45)			(45)		85,479	85,479			
757189	Kent	WA						(92)			(92)		162,916	162,916			
757190	San Leandro	CA						(74)			(74)		179,443	179,443			
757191	Bellevue	WA						(55)			(55)		100,964	100,964			
757192	Nashville	TN						(23)			(23)		84,146	84,146			
757194	Omaha	NE						(103)			(103)		73,900	73,900			
757195	Naperville	IL						(31)			(31)		56,768	56,768			
757199	Alexandria	VA											115,467	115,467			
757200	VARIOUS	IL						(924)			(924)						
757203	Houston	TX						(183)			(183)		106,417	106,417			
757205	Ontario	CA						(143)			(143)		38,026	38,026			
757207	Lyndhurst	NJ						28			28		23,596	23,596			
757208	Iselin	NJ						(211)			(211)		797,134	797,134			
757209	Alexandria	VA						(47)			(47)		210,175	210,175			
757210	Malibu	CA						(57)			(57)		202,325	202,325			
757211	Austin	TX						(110)			(110)		168,720	168,720			
757212	Boston	MA						(34)			(34)		26,087	26,087			
757214	Fairfield	NJ						(180)			(180)		53,214	53,214			
757218	New York	NY						(12)			(12)						
757221	Murray	UT						(335)			(335)						
757226	Northvale	NJ						(27)			(27)		76,108	76,108			
757227	New York	NY						(139)			(139)		201,764	201,764			
757230	New York	NY						(840)			(840)		284,496	284,496			
757232	Santa Monica	CA						(45)			(45)		78,205	78,205			
757233	Seattle	WA						(179)			(179)						
757234	Fairfield	NJ						(182)			(182)		33,626	33,626			
757236	Lakewood	CA						(68)			(68)		133,107	133,107			
757237	Levittown	PA	S										35,565	35,565			
757238	Los Angeles	CA						(2,748)			(2,748)						
757239	Phoenix	AZ						(2,769)			(2,769)		237,661	237,661			
757241	Commerce	CA						(43)			(43)		55,868	55,868			
757242	Denver	CO						(162)			(162)		399,853	399,853			
757243	Palo Alto	CA						(27)			(27)		42,996	42,996			
757245	Falls Church	VA						(85)			(85)						
757248	Lakewood	CO						(162)			(162)		26,701	26,701			
757249	Lakewood	CO						(437)			(437)		89,003	89,003			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
757250	Boulder	CO						(170)			(170)		18,257	18,257			
757251	Aurora	CO						(291)			(291)		59,335	59,335			
757252	Denver	CO						(165)			(165)		23,278	23,278			
757253	Denver	CO						(176)			(176)		11,411	11,411			
757254	Federal Heights	CO						(159)			(159)		32,634	32,634			
757255	Arvada	CO						(334)			(334)		68,007	68,007			
757257	Bayonne	NJ						(95)			(95)						
757258	Houston	TX						(58)			(58)						
757259	Frisco	TX						(43)			(43)		180,237	180,237			
757260	Somerset	NJ						(39)			(39)		41,521	41,521			
757261	VARIOUS	NJ						(135)			(135)		137,007	137,007			
757262	Houston	TX						(66)			(66)		72,923	72,923			
757263	Secaucus	NJ						(336)			(336)		377,020	377,020			
757264	Bridgewater	NJ						(57)			(57)		228,036	228,036			
757265	Raritan	NJ						(38)			(38)		154,495	154,495			
757269	Seattle	WA						(22)			(22)		63,151	63,151			
757270	Seattle	WA						(36)			(36)		90,803	90,803			
757272	Montgomeryville	PA						(59)			(59)		319,773	319,773			
757273	Palo Alto	CA						(421)			(421)		161,352	161,352			
757275	LaGrange	IL						(48)			(48)						
757276	Jacksonville	FL						339			339		61,927	61,927			
757277	Secaucus	NJ						(206)			(206)		641,052	641,052			
757278	Baltimore	MD						(23)			(23)		56,760	56,760			
757279	Pearland	TX	S										48,047	48,047			
757280	Fontana	CA						(84)			(84)		100,793	100,793			
757281	San Francisco	CA						(156)			(156)						
757282	Everett	WA						(712)			(712)		396,597	396,597			
757283	Corona	CA						(112)			(112)						
757284	Washington	DC						(235)			(235)						
757285	Boulder	CO						(44)			(44)		98,430	98,430			
757286	Washington	DC						(32)			(32)		52,340	52,340			
757287	New York	NY						(37)			(37)		46,847	46,847			
757288	New York	NY						(652)			(652)						
757289	New York	NY						(12)			(12)		24,542	24,542			
757290	Manhattan	NY						(28)			(28)		43,238	43,238			
757291	Chicago	IL						(482)			(482)						
757293	La Mirada	CA						(107)			(107)		102,800	102,800			
757294	Fullerton	CA						(83)			(83)		81,360	81,360			
757295	Naples	FL						(28)			(28)		36,193	36,193			
757297	Washington	DC						(42)			(42)		68,740	68,740			
757298	Franconia	VA						(8)			(8)		59,651	59,651			
757299	New York	NY						(48)			(48)		14,979	14,979			
757302	Brooklyn	NY						(55)			(55)		18,664	18,664			
757303	Brooklyn	NY						(48)			(48)		67,673	67,673			
757304	Florham Park	NJ						(68)			(68)		385,063	385,063			
757306	New Bedford	MA						(401)			(401)		94,151	94,151			
757307	Arlington	VA						(54)			(54)		230,599	230,599			
757308	Seattle	WA						(221)			(221)		109,368	109,368			
757309	Denver	CO						(47)			(47)						
757310	Denver	CO						(733)			(733)		278,837	278,837			
757311	Aliso Viejo	CA						(166)			(166)						
757312	San Diego	CA						(134)			(134)						
757313	Bellingham	MA						(84)			(84)		95,797	95,797			
757315	Cambridge	MA						(41)			(41)		181,239	181,239			
757316	Mountain View	CA						(1,503)			(1,503)		296,514	296,514			
757317	Katy	TX						(96)			(96)		87,848	87,848			
757318	Sugar Land	TX						(96)			(96)		87,848	87,848			
757319	Cambridge	MA						(26)			(26)		45,536	45,536			
757321	Yonkers	NY						(434)			(434)		167,885	167,885			
757324	Virginia Beach	VA						(779)			(779)		128,973	128,973			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
757325	Virginia Beach	VA						(489)			(489)		56,671	56,671			
757326	Virginia Beach	VA						(487)			(487)		47,555	47,555			
757328	Chesapeake	VA						(484)			(484)		33,306	33,306			
757346	Levittown	PA	S										15,019	15,019			
757349	Euless	TX						(47)			(47)		58,037	58,037			
757351	Panorama City	CA						(24)			(24)		57,058	57,058			
757360	Branchburg	NJ						(50)			(50)		107,739	107,739			
757377	Santa Monica	CA						(117)			(117)		42,413	42,413			
757379	Pearland	TX	S										32,191	32,191			
757381	Lexington	MA						(8)			(8)		29,947	29,947			
757385	Compton	CA						(233)			(233)		27,661	27,661			
757396	New York	NY						(161)			(161)		50,207	50,207			
757398	Downey	CA						(421)			(421)		77,575	77,575			
757403	Studio City	CA						(17)			(17)		36,642	36,642			
757406	Menlo Park	CA	S										326,360	326,360			
757407	San Francisco	CA						(29)			(29)		73,685	73,685			
757409	Braselton	GA						(32)			(32)		25,510	25,510			
757410	Washington	DC						(57)			(57)						
757415	Rockville	MD						(91)			(91)						
757417	New York	NY						(14)			(14)						
757418	New York	NY						(17)			(17)						
757419	Florham Park	NJ						(813)			(813)		207,771	207,771			
757421	Henrico	VA						(32)			(32)		33,028	33,028			
757422	New York	NY						(633)			(633)		201,423	201,423			
757423	Greenwood Village	CO						(40)			(40)		106,568	106,568			
757424	Boulder	CO						(23)			(23)		29,463	29,463			
757426	Tempe	AZ						(24)			(24)		68,057	68,057			
757428	Palo Alto	CA						(85)			(85)		234,570	234,570			
757429	Secaucus	NJ						(68)			(68)		48,222	48,222			
757435	Addison	TX						(95)			(95)						
757436	Houston	TX						(163)			(163)		455,132	455,132			
757437	Greenwich	CT						(219)			(219)		208,326	208,326			
757438	Palo Alto	CA						(49)			(49)		100,518	100,518			
757439	Phoenix	AZ						(427)			(427)		30,910	30,910			
757442	Los Angeles	CA						(282)			(282)		28,187	28,187			
757443	VARIOUS	US						(799)			(799)						
757445	Conyers	GA						(58)			(58)		11,866	11,866			
757447	Raleigh	NC						(981)			(981)		72,907	72,907			
757448	New York	NY						(298)			(298)						
757449	Hasbrouck Heights	NJ						(68)			(68)		37,891	37,891			
757451	Richmond	VA						(19)			(19)		35,058	35,058			
757452	King of Prussia	PA						(77)			(77)						
757455	Baltimore	MD						(193)			(193)		482,138	482,138			
757457	Sherman Oaks	CA						(38)			(38)		33,041	33,041			
757462	New York	NY						(82)			(82)		80,468	80,468			
757463	New York	NY						(1,125)			(1,125)						
757465	New York	NY						(909)			(909)		77,725	77,725			
757468	Tampa	FL						(630)			(630)		156,645	156,645			
757470	East Brunswick	NJ						(27)			(27)		75,323	75,323			
757473	Langhorne	PA	S										41,800	41,800			
757475	Secaucus	NJ						(405)			(405)		346,193	346,193			
757476	Piscataway	NJ						(77)			(77)		53,240	53,240			
757479	Bethesda	MD						(46)			(46)		85,009	85,009			
757482	Dallas	TX						(334)			(334)						
757483	Flower Mound	TX						(301)			(301)						
757485	Pittsburgh	PA						(44)			(44)		181,145	181,145			
757487	Palo Alto	CA						(23)			(23)		67,245	67,245			
757488	Westlake Village	CA						(73)			(73)						
757489	New York	NY						(35)			(35)		82,705	82,705			
757491	New York	NY						(29)			(29)		80,609	80,609			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
757492	Round Rock	TX						(67)			(67)						
757497	New York	NY						(205)			(205)						
757498	Sacramento	CA						(30)			(30)		41,304	41,304			
757500	Miami	FL	S										114,373	114,373			
757501	Matthews	NC						(22)			(22)		52,929	52,929			
757503	Corona	CA						(1,067)			(1,067)		86,368	86,368			
757504	Newport News	VA						(38)			(38)		31,295	31,295			
757509	Mountain View	CA						(16)			(16)		112,542	112,542			
757514	Woodbridge	NJ						(38)			(38)		51,685	51,685			
757515	Arlington	VA						(72)			(72)		148,107	148,107			
757518	Hillsborough	NJ						(349)			(349)		111,156	111,156			
757520	Parsippany-Troy Hills	NJ						(60)			(60)		130,182	130,182			
757521	Seattle	WA											127,256	127,256			
757524	North Haven	CT						(49)			(49)		121,535	121,535			
757526	Washington	DC						(1,392)			(1,392)						
757527	Chicago	IL						(117)			(117)		89,860	89,860			
757529	Double Oak	TX						(19)			(19)		45,212	45,212			
757530	Boston	MA						(45)			(45)		65,857	65,857			
757531	Seattle	WA											46,206	46,206			
757533	Spring	TX						(21)			(21)		58,567	58,567			
757534	Hollywood	FL	S										38,191	38,191			
757536	Colorado Springs	CO						(1,210)			(1,210)		107,303	107,303			
757540	Woodbridge	NJ						(528)			(528)		166,464	166,464			
757541	Washington	DC						(51)			(51)						
757542	Huntington Beach	CA						(27)			(27)		41,139	41,139			
757544	Los Alto	CA						(86)			(86)		146,336	146,336			
757545	San Leandro	CA						(33)			(33)		52,201	52,201			
757547	Crestview Hills	KY											49,530	49,530			
757548	Davie	FL						(46)			(46)		82,357	82,357			
757552	Suwanee	GA											60,917	60,917			
757553	New York	NY						(126)			(126)						
757555	San Antonio	TX						(60)			(60)						
757556	San Antonio	TX						(76)			(76)						
757557	San Antonio	TX						(72)			(72)						
757560	St Louis Park	MN						(186)			(186)						
757561	Warminster	PA						(43)			(43)		101,837	101,837			
757563	New York	NY						(381)			(381)						
757564	Duluth	GA	S										120,855	120,855			
757565	Edison	NJ						(70)			(70)						
757572	Virginia Beach	VA						(39)			(39)		47,708	47,708			
757573	VARIOUS	US						(13,942)			(13,942)						
757574	Colorado Springs	CO						(83)			(83)						
757577	Decatur	GA											168,965	168,965			
757582	Boston	MA						(303)			(303)		34,943	34,943			
757583	Boston	MA						(172)			(172)		11,230	11,230			
757586	New York	NY						32			32						
757587	Burlington	NJ						(106)			(106)		461,728	461,728			
757589	Woodbridge	NJ						(482)			(482)		55,690	55,690			
757590	Los Altos	CA						(47)			(47)		106,826	106,826			
757591	Davie	FL	S										32,409	32,409			
757593	Chicago	IL						(158)			(158)						
757595	Washington	DC						(1,816)			(1,816)						
757596	Allston	MA						(17)			(17)		69,689	69,689			
757599	Chicago	IL						(37)			(37)						
757600	Seattle	WA						(31)			(31)		88,502	88,502			
757601	Manchester	CT											46,867	46,867			
757602	Mahwah	NJ											17,231	17,231			
757603	Emeryville	CA						(563)			(563)						
757606	Seattle	WA						(21)			(21)		43,003	43,003			
757607	Riverdale	NY						(132)			(132)						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
757608	Los Altos	CA						(127)			(127)						
757609	New York	NY						(26)			(26)						
757610	Clifton	NJ						(27)			(27)		34,200	34,200			
757611	Watchung	NJ						(108)			(108)		137,317	137,317			
757613	New York	NY						(16)			(16)		46,942	46,942			
757616	Seattle	WA						(277)			(277)						
757618	Englewood	CO						(270)			(270)		101,980	101,980			
757620	Green Valley	AZ						(1,311)			(1,311)						
757624	Boynton Beach	FL						(170)			(170)		27,864	27,864			
757625	New York	NY						(10)			(10)		20,530	20,530			
757627	New York	NY						(23)			(23)						
757628	New York	NY						(36)			(36)		84,926	84,926			
757629	Manhattan Beach	CA						(15)			(15)		44,636	44,636			
757632	Riviera Beach	FL						(184)			(184)		120,941	120,941			
757645	Douglasville	GA						(70)			(70)						
757648	Orlando	FL						(156)			(156)						
757652	Katy	TX						(193)			(193)		160,562	160,562			
757656	Miami	FL						(118)			(118)		47,579	47,579			
757659	Las Vegas	NV						(189)			(189)						
757661	Davidson	NC						(797)			(797)		133,312	133,312			
757665	New York	NY						(2,288)			(2,288)						
757672	Seattle	WA						(94)			(94)		113,169	113,169			
757674	Jamaica Estates	NY						(33)			(33)						
757677	Suwanee	GA											45,894	45,894			
757680	Parkville	MD						(59)			(59)						
757682	Natick	MA						(71)			(71)		24,852	24,852			
757683	Littleton	CO						(23)			(23)						
757684	Manassas	VA						(101)			(101)						
757690	Sacramento	CA						(24)			(24)		51,127	51,127			
757691	New York	NY						(16)			(16)						
757692	New York	NY						(228)			(228)		26,454	26,454			
757693	Palm Beach Gardens	FL						(33)			(33)		92,247	92,247			
757695	New York	NY						(222)			(222)		219,933	219,933			
757696	Boulder	CO						(239)			(239)		204,331	204,331			
757700	Atlanta	GA											106,132	106,132			
757701	Ft Lauderdale	FL						(46)			(46)						
757703	Owings Mills	MD						(304)			(304)						
757704	Lake Forest	CA						(1,569)			(1,569)						
757705	Jeffersonville	IN						(495)			(495)		138,448	138,448			
757706	Louisville	KY						(461)			(461)		123,596	123,596			
757707	Los Angeles	CA						(20)			(20)		47,415	47,415			
757708	New York	NY						(35)			(35)		25,995	25,995			
757709	Denver	CO						(138)			(138)		36,332	36,332			
757711	Portland	OR						(250)			(250)		131,233	131,233			
757712	St Augustine	FL						(45)			(45)						
757713	Emeryville	CA						(618)			(618)						
757718	VARIOUS	CA						(326)			(326)						
757719	Lakewood	NJ						(671)			(671)		121,344	121,344			
757720	Washington	DC						(109)			(109)						
757721	Bethesda	MD						(64)			(64)						
757723	New York	NY						(23)			(23)						
757725	New York	NY						(20)			(20)		41,376	41,376			
757727	Redondo Beach	CA						(134)			(134)						
757731	Tampa	FL						(150)			(150)						
757732	Cary	NC						(31)			(31)		79,610	79,610			
757736	Livermore	CA	S										65,758	65,758			
757737	Livermore	CA	S										149,474	149,474			
757738	Livermore	CA	S										65,311	65,311			
757744	Claymont	DE						(32)			(32)		93,507	93,507			
757745	Denver	CO						(89)			(89)						

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
757746	Houston	TX						(33)			(33)		79,394	79,394			
757750	Forest Hill	MD						(14)			(14)		49,864	49,864			
757751	Eldersburg	MD						(50)			(50)		132,400	132,400			
757752	Chicago	IL						(20,233)			(20,233)						
757755	Palo Alto	CA						(44)			(44)		196,353	196,353			
757757	S Brunswick	NJ						(901)			(901)		225,583	225,583			
757758	Carteret	NJ						(1,218)			(1,218)		261,517	261,517			
757759	VARIOUS	US						(5,965)			(5,965)						
757761	San Francisco	CA											56,777	56,777			
757762	Durham	NC						(70)			(70)						
757763	New York	NY						(36)			(36)						
757766	Berkeley	CA						(274)			(274)						
757767	Aliso Viejo	CA						(221)			(221)						
757770	North Brunswick	NJ						(1,377)			(1,377)		331,741	331,741			
757771	Boca Raton	FL						(156)			(156)		54,072	54,072			
757774	Hillsborough	NJ						(489)			(489)		79,112	79,112			
757775	Burbank	CA						(76)			(76)						
757776	New York	NY						(930)			(930)						
757777	Seattle	WA						(166)			(166)		114,646	114,646			
757781	Roswell	GA						(26)			(26)		37,918	37,918			
757782	Roswell	GA						(24)			(24)		78,051	78,051			
757784	Bethesda	MD						(32)			(32)		38,747	38,747			
757786	Cambridge	MA						(109)			(109)						
757788	Chula Vista	CA						(1,224)			(1,224)		242,313	242,313			
757790	New York	NY						(66)			(66)						
757793	Menlo Park	CA	S										205,439	205,439			
757794	Durham	NC						(63)			(63)		104,597	104,597			
757797	New York	NY						(10)			(10)		33,603	33,603			
757799	Hialeah	FL						(157)			(157)						
757800	St Paul	MN						(71)			(71)		65,845	65,845			
757805	Oviedo	FL						(20)			(20)		52,723	52,723			
757806	Chicago	IL						(848)			(848)						
757807	Los Angeles	CA						(658)			(658)						
757808	Orlando	FL						(56)			(56)						
757810	Nashville	TN						(172)			(172)						
757812	Irvine	CA						(89)			(89)		152,064	152,064			
757813	New York	NY						(101)			(101)						
757815	King of Prussia	PA						(153)			(153)		92,177	92,177			
757819	Tustin	CA						(69)			(69)		101,521	101,521			
757820	Jersey City	NJ						(216)			(216)		173,342	173,342			
757821	Edison	NJ						(2,289)			(2,289)		568,884	568,884			
757822	Nashville	TN						(197)			(197)		316,931	316,931			
757823	Cincinnati	OH						(41)			(41)		107,773	107,773			
757824	Cerritos	CA						(227)			(227)						
757828	Marietta	GA						(68)			(68)		80,645	80,645			
757830	New York	NY						(17)			(17)		41,095	41,095			
757832	New York	NY						(2,245)			(2,245)						
757834	Philadelphia	PA						(707)			(707)		179,504	179,504			
757836	Columbus	OH						(33)			(33)		62,299	62,299			
757837	Dublin	OH						(49)			(49)		86,199	86,199			
757840	Cottonwood Heights	UT						(440)			(440)		411,007	411,007			
757842	Alexandria	VA						(77)			(77)		222,533	222,533			
757843	Columbia	MD						(77)			(77)						
757847	New York	NY						(190)			(190)		66,947	66,947			
757850	New York	NY						(32)			(32)						
757851	Las Vegas	NV						(2,517)			(2,517)						
757852	Cincinnati	OH						(6,778)			(6,778)						
757853	Katy	TX						(25)			(25)		50,213	50,213			
757854	Los Angeles	CA						(166)			(166)						
757861	Coral Springs	FL						(1,118)			(1,118)		122,232	122,232			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
757864	Piscataway	NJ						(129)			(129)		43,542	43,542			
757870	Cambridge	MA						(1,987)			(1,987)		656,378	656,378			
757873	Torrance	CA						(29)			(29)		24,618	24,618			
757887	E Brunswick	NJ						(29)			(29)		23,146	23,146			
757893	Falls Church	VA						(65)			(65)		169,957	169,957			
757896	Coral Springs	FL						(32)			(32)						
757897	Toms River	NJ						(40)			(40)		100,570	100,570			
757898	Indianapolis	IN						(885)			(885)		484,255	484,255			
757899	Denver	CO						(38)			(38)						
757904	New York	NY						(142)			(142)		31,801	31,801			
757913	Tucson	AZ						(433)			(433)						
757917	Cincinnati	OH						(75)			(75)		124,050	124,050			
757931	Princeton	NJ						(35)			(35)		48,548	48,548			
757947	Douglasville	GA						(41)			(41)		39,263	39,263			
757950	Columbia	MD						(275)			(275)						
757954	Atlanta	GA						(358)			(358)						
757959	New York	NY						(115)			(115)						
757960	Portland	OR	S										78,214	78,214			
757962	New York	NY						(333)			(333)						
757967	Long Island City	NY						(4)			(4)		51,438	51,438			
757971	Pleasanton	CA	S										47,195	47,195			
757976	Boston	MA						(99)			(99)						
757977	Cranford	NJ											29,374	29,374			
757978	Boston	MA						(6)			(6)						
757981	Staten Island	NY						(207)			(207)						
757982	Alexandria	VA											28,756	28,756			
757983	New York	NY						(2,444)			(2,444)						
757991	Irving	TX						(1,433)			(1,433)						
757992	Allen	TX						(2,500)			(2,500)						
757995	Atlanta	GA						(844)			(844)						
758005	Cumming	GA											16,238	16,238			
0299999. Mortgages with partial repayments								(147,167)			(147,167)		65,550,213	65,550,213			
0599999 - Totals						448,542,782		(875,523)			(875,523)		437,394,162	437,394,162			

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4								Commitment for	
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Additional Investment	Percentage of Ownership
NI1068-96-3	BROOKFIELD INFRASTRUCTURE FUND II-B LP	New York	NY	Brookfield Infrastructure Fund GP II LLC		11/19/2013			96,798		2,333,186	1.300
NI1075-87-3	STRATEGIC PARTNERS FUND VI, LP	New York	NY	Strategic Partners Fund Solutions Associates VI L.P.		06/24/2014	3		486,332		23,560,363	1.120
NI1073-02-3	NORTH HAVEN INFRASTRUCTURE PARTNERS II, LP	New York	NY	Morgan Stanley Infrastructure Partners II GP, LP		09/29/2014			2,718,384		11,993,403	1.940
NI1086-87-3	KKR LENDING PARTNERS II, LP	New York	NY	KKR Associates Lending II L.P.		04/27/2015			7,007,497		3,726,816	1.840
NI1085-79-3	CRESCENT DIRECT LENDING LEVERED FUND	Boston	MA	Crescent Direct Lending Levered, LLC		05/06/2015			1,161,994		8,740,536	12.950
NI1086-56-3	PEG GLOBAL PRIVATE EQUITY V	New York	NY	Board of Managers		05/06/2015	3		3,694,192		18,360,647	12.030
NI1090-94-3	BLACKSTONE TACTICAL OPPORTUNITIES FUND II, LP	New York	NY	Blackstone Tactical Opportunities Associates II, L.L.C.		08/20/2015	3		960,308		14,523,124	0.770
NI1093-46-3	NORTH HAVEN CAPITAL PARTNERS VI, LP	George Town	CYM	MS Capital Partners VI GP LP		10/16/2015	3		2,223,925		31,635,508	14.150
NI1093-09-3	GLOBAL INFRASTR PARTNR CAP SOL	George Town	CYM	Global Infrastructure Partners Capital Solutions GP, L.P.		11/19/2015			733,925		18,758,197	4.960
NI1097-08-3	STRATEGIC PARTNERS FUND VII, LP	New York	NY	Strategic Partners Fund Solutions Associates VII L.P.		06/27/2016	3		1,098,220		22,477,015	0.350
NI1103-28-3	HPS CREDIT VALUE FUND IV, LP	New York	NY	HPS GP, LLC		08/01/2016			2,520,854		15,642,254	44.590
NI1105-09-3	INCUS CAPITAL IBERIA CREDIT FUND II FEEDER LP	Grand Cayman	CYM	Incus SC GP Limited		08/01/2016			47,722		694,750	1.630
NI1088-37-3	BLACKSTONE CAPITAL PTRS VII	New York	NY	Blackstone Management Associates VII L.L.C.		10/17/2016	3		1,079,969		21,831,123	0.140
NI1110-49-3	PEG GLOBAL PRIVATE EQUITY VI	New York	NY	Board of Managers		11/02/2016	3		1,881,941		23,119,470	9.800
NI1110-23-3	SPECIALTY LOAN FUND 2016-L LP	Grand Cayman	CYM	HPS GP, Ltd		05/17/2017		5,613,930			69,386,070	23.970
1599999. Joint Venture Interests - Common Stock - Unaffiliated								5,613,930	25,712,061		286,782,463	XXX
	AIR LORRAINE, LLC	Des Moines	IA			03/01/2001			15,820,600			100.000
74255#-10-3	PRINCIPAL HOLDING COMPANY, LLC	Des Moines	IA			09/04/1969			300,000,000			100.000
1699999. Joint Venture Interests - Common Stock - Affiliated									315,820,600			XXX
74262*-10-8	PRINCIPAL REAL ESTATE FUND INVESTORS	Des Moines	IA	Principal Life Insurance Company		04/13/2004			790,000		4,379,696	100.000
74261#-10-5	PRINCIPAL DEVELOPMENT INVESTORS, L.L.C.	Des Moines	IA	Principal Life Insurance Company		07/15/1998			20,000,000			100.000
1899999. Joint Venture Interests - Real Estate - Affiliated									20,790,000		4,379,696	XXX
878091-BF-3	TEACHERS INSURANCE & ANNUITY A	New York	NY		1FE	05/03/2017		18,939,200				0.000
2399999. Surplus Debentures, etc - Unaffiliated								18,939,200				XXX
	USA INSTITUTIONAL TAX CREDIT FUND XCVIII	Greenwich	CT	Richman USA Tax Credit XCVIII LLC		12/12/2014			847,487		7,704,208	9.888
	CREA CORPORATE TAX CREDIT FUND 43, LLC	Boston	MA	City Real Estate Advisors Inc		07/01/2015			773,298		15,530,759	8.531
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									1,620,785		23,234,967	XXX
4499999. Total - Unaffiliated								24,553,130	27,332,846		310,017,430	XXX
4599999. Total - Affiliated									336,610,600		4,379,696	XXX
4699999 - Totals								24,553,130	363,943,446		314,397,126	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	NEIGHBORHOOD FINANCE CORPORATION	Des Moines	IA	Return of Principal	07/20/1995	06/30/2017	1,431							1,431	1,431				
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							1,431							1,431	1,431				
75702#-10-9	RED SLED, LLC	Des Moines	IA	Return of Capital	01/27/2005		100,000,000							100,000,000	100,000,000				
1499999. Joint Venture Interests - Fixed Income - Affiliated							100,000,000							100,000,000	100,000,000				
NI1071-06-3	HIGHSTAR CAPITAL FUND II, LP	New York	NY	Return of Capital	10/29/2004		4,995,816							4,995,816	4,995,816				
NI1071-10-3	GLOBAL INFRASTRUCTURE PARTNERS FEEDER, LP	New York	NY	Return of Capital	07/26/2007		212,362							212,362	212,362				

E03

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
NI1075-87-3	STRATEGIC PARTNERS FUND VI, LP	New York	NY	Return of Capital	06/24/2014		1,643,973							1,643,973	1,643,973				
NI1073-02-3	NORTH HAVEN INFRASTRUCTURE PARTNERS II, LP	New York	NY	Return of Capital	09/29/2014		22,361							22,361	22,361				
NI1079-94-3	AURELIUS CAPITAL PARTNERS II, LP	New York	NY	Partial Sale	10/01/2014		625,000							625,000	670,095		45,095	45,095	
NI1080-03-3	CADIAN FUND LP A	New York	NY	Partial Sale	10/01/2014		200,000							200,000	275,654		75,654	75,654	
NI1079-97-3	DISCOVERY GLOBAL MACRO PARTNERSHIP LP	South Norwalk	CT	Sale	10/01/2014	04/30/2017	66,495	(4,109)				(4,109)		66,495	70,604		4,109	4,109	
NI1080-11-3	FALCON EDGE GLOBAL LP	Grand Cayman	CYM	Partial Sale	10/01/2014		521,530							521,530	579,820		58,290	58,290	
NI1082-13-3	VIRAGE CAPITAL PARTNERS LP-SERIES 2	Houston	TX	Partial Sale	11/01/2014		70,149							70,149	93,097		22,948	22,948	
NI1080-09-3	SLPRD LP	New York	NY	Sale	10/01/2014	05/31/2017	500,000	943				943		500,000	421,523		(78,477)	(78,477)	
NI1083-66-3	QVT ONSHORE LP	New York	NY	Partial Sale	02/01/2015		422,678							422,678	456,919		34,240	34,240	
NI1084-81-3	BREVAN HOWARD LP	Grand Cayman	CYM	Partial Sale	03/01/2015		579,728							579,728	612,615		32,887	32,887	
NI1086-87-3	KKR LENDING PARTNERS II, LP	New York	NY	Return of Capital	04/27/2015		1,961,411							1,961,411	1,961,411				
NI1087-53-3	TEZA FUND LP	Chicago	IL	Sale	05/01/2015	04/30/2017	50,000	373				373		50,000	49,627		(373)	(373)	
NI1085-79-3	CRESCENT DIRECT LENDING LEVERED FUND	Boston	MA	Return of Capital	05/06/2015		1,536,280							1,536,280	1,536,280				
NI1086-56-3	PEG GLOBAL PRIVATE EQUITY V	New York	NY	Return of Capital	05/06/2015		1,007,822							1,007,822	1,007,822				
NI1090-94-3	BLACKSTONE TACTICAL OPPORTUNITIES FUND II, LP	New York	NY	Return of Capital	08/20/2015		434,310							434,310	434,310				
NI1093-40-3	VOLEON INVESTORS FUND LP	Harrison	NY	Sale	10/01/2015	04/30/2017	24,253	339				339		24,253	23,914		(339)	(339)	
NI1093-09-3	GLOBAL INFRASTR PARTNR CAP SOL	George Town	CYM	Return of Capital	11/19/2015		404,169							404,169	404,169				
NI1096-04-3	AEOLUS PROPERTY JAN16	Hamilton	BMU	Partial Sale	01/01/2016		145,306							145,306	165,037		19,731	19,731	
NI1096-69-3	PELHAM LONG/SHORT FUND B	Hamilton	BMU	Sale	01/01/2016	04/30/2017	773,665	(6,590)				(6,590)		773,665	825,482		51,817	51,817	
NI1096-02-3	VOLEON INSTITUTIONAL STRATEGIES FUND LP	New York	NY	Sale	01/01/2016	04/30/2017	55,572	(1,366)				(1,366)		55,572	56,938		1,366	1,366	
NI1103-43-3	LAURION CAPITAL LP	New York	NY	Sale Adjustment	05/01/2016										6,188		6,188	6,188	
NI1104-13-3	VIRAGE CAPITAL PARTNERS LP-SERIES 4	Houston	TX	Partial Sale	06/01/2016		6,710							6,710	7,451		742	742	
NI1097-08-3	STRATEGIC PARTNERS FUND VII, LP	New York	NY	Return of Capital	06/27/2016		214,504							214,504	214,504				
NI1106-54-3	SIGNITION EXPONENTIAL FUND LP	New York	NY	Sale	08/01/2016	04/30/2017	50,000	769				769		50,000	49,231		(769)	(769)	
NI1088-37-3	BLACKSTONE CAPITAL PTRS VII	New York	NY	Return of Capital	10/17/2016		5,566							5,566	5,566				
NI1110-49-3	PEG GLOBAL PRIVATE EQUITY VI	New York	NY	Return of Capital	11/02/2016		1,489,663							1,489,663	1,489,663				
1599999. Joint Venture Interests - Common Stock - Unaffiliated							18,019,323	(9,641)				(9,641)		18,019,323	18,292,432		273,109	273,109	
	AIR LORRAINE, LLC	Des Moines	IA	Return of Capital	03/01/2001		328,702							328,702	328,702				
742588-10-2	PRINCIPAL GLOBAL INVESTORS	Des Moines	IA	Sale	12/01/1998	05/31/2017	365,356,904	52,871,390				52,871,390		365,356,904	1,399,421,595		1,034,064,691	1,034,064,691	
1699999. Joint Venture Interests - Common Stock - Affiliated							365,685,607	52,871,390				52,871,390		365,685,607	1,399,750,297		1,034,064,691	1,034,064,691	
NI1071-07-3	RICHMAN MORTGAGE ASSETS COMPANY, LLC	Greenwich	CT	Return of Capital	11/26/2008		133,173							133,173	133,173				
1999999. Joint Venture Interests - Mortgage Loans - Unaffiliated							133,173							133,173	133,173				
NI1074-22-3	PRINCIPAL REAL ESTATE DEBT FUND	Des Moines	IA	Return of Capital	05/07/2014		929,336							929,336	929,336				
2099999. Joint Venture Interests - Mortgage Loans - Affiliated							929,336							929,336	929,336				
NI1071-08-3	PHILLIPS SAN JUAN PARTNERS, LTD	Bartlesville	OK	Return of Capital	12/01/1992		5,489							5,489	5,489				
2199999. Joint Venture Interests - Other - Unaffiliated							5,489							5,489	5,489				
	GARNET LIHTC FUND XXIV, LLC	Cedar Rapids	IA	Return of Capital	02/28/2012		2,665							2,665	2,665				
	COMMUNITY EQUITY FUND XIX, L.P.	Raleigh	NC	Return of Capital	07/02/2014		5							5	5				
	GARNET LIHTC FUND XLI, LLC	Cedar Rapids	IA	Return of Capital	04/13/2015		3,288							3,288	3,288				
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							5,958							5,958	5,958				
4499999. Total - Unaffiliated							18,165,374	(9,641)				(9,641)		18,165,374	18,438,483		273,109	273,109	
4599999. Total - Affiliated							466,614,942	52,871,390				52,871,390		466,614,942	1,500,679,633		1,034,064,691	1,034,064,691	
4699999 - Totals							484,780,316	52,861,748				52,861,748		484,780,316	1,519,118,116		1,034,337,800	1,034,337,800	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
168863-CE-6	CHILE GOVERNMENT INTERNATIONAL SENIOR 3.8600 06/21/2047 3.860% 06/21/47	D	06/13/2017	J.P. MORGAN SECURITIES LLC		3,993,640	4,000,000		1FE
698299-BF-0	PANAMA GOVERNMENT INTERNATIONA SENIOR 3.8750 03/17/2028 3.875% 03/17/28	D	05/05/2017	MERRILL LYNCH PIERCE FENNER &		5,436,899	5,313,000	33,169	2FE
698299-BG-8	PANAMA GOVERNMENT INTERNATIONA SENIOR 4.5000 05/15/2047 4.500% 05/15/47	D	05/04/2017	MERRILL LYNCH PIERCE FENNER &		9,975,900	10,000,000		2FE
1099999. Subtotal - Bonds - All Other Governments						19,406,439	19,313,000	33,169	XXX
20281P-KG-6	COMMONWEALTH FINANCING AUTHORI SENIOR 4.1440 06/01/2038 4.144% 06/01/38		05/30/2017	ROYAL BANK OF CANADA		3,584,447	3,510,000	404	1FE
Pennsylvania Total						3,584,447	3,510,000	404	XXX
United States Total						3,584,447	3,510,000	404	XXX
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						3,584,447	3,510,000	404	XXX
01026C-AD-3	ALABAMA ECONOMIC SETTLEMENT AU SENIOR 4.2630 09/15/2032 4.263% 09/15/32		06/27/2017	WELLS FARGO SECURITIES		10,066,105	9,500,000	121,496	1FE
Alabama Total						10,066,105	9,500,000	121,496	XXX
13032U-MP-0	CALIFORNIA HEALTH FACILITIES F SENIOR 5.0000 11/01/2047 5.000% 11/01/47		04/26/2017	GOLDMAN SACHS & CO., INC.		6,077,900	5,000,000		1FE
13034A-SX-9	CALIFORNIA INFRASTRUCTURE & EC SENIOR 1.7500 11/01/2026 1.750% 11/01/26		06/01/2017	MORGAN STANLEY DEAN WITTER		1,500,000	1,500,000		1FE
13034A-SZ-4	CALIFORNIA INFRASTRUCTURE & EC SENIOR 1.7500 11/01/2026 1.750% 11/01/26		06/01/2017	WELLS FARGO SECURITIES		1,000,000	1,000,000		1FE
483050-AD-5	KAISER FOUNDATION HOSPITALS SENIOR 4.1500 05/01/2047 4.150% 05/01/47		04/25/2017	GOLDMAN SACHS & CO., INC.		14,857,650	15,000,000		1FE
California Total						23,435,550	22,500,000		XXX
3136AK-V9-1	FANNIE MAE REMICS SECURED 3.0000 12/25/2043 3.000% 12/25/43		06/01/2017	Interest Capitalization		11,632	11,632		1
3136AK-W2-5	FANNIE MAE REMICS SECURED 3.0000 12/25/2043 3.000% 12/25/43		06/01/2017	Interest Capitalization		11,632	11,632		1
3136AK-W3-3	FANNIE MAE REMICS SECURED 3.0000 12/25/2043 3.000% 12/25/43		06/01/2017	Interest Capitalization		11,632	11,632		1
3136AK-W4-1	FANNIE MAE REMICS SECURED 3.0000 12/25/2043 3.000% 12/25/43		06/01/2017	Interest Capitalization		11,632	11,632		1
3136AW-FG-7	FANNIE MAE REMICS SECURED 3.5000 05/25/2047 3.500% 05/25/47		05/18/2017	WELLS FARGO SECURITIES		7,942,674	7,913,000	16,925	1
3137AW-S8-9	FREDDIE MAC REMICS SECURED 2.5000 12/15/2042 2.500% 12/15/42		05/25/2017	PNC CAPITAL MARKETS LLC		1,739,710	1,943,640	4,049	1
3137AX-SG-9	FREDDIE MAC REMICS SECURED 2.5000 01/15/2043 2.500% 01/15/43		05/25/2017	PNC CAPITAL MARKETS LLC		2,014,536	2,292,400	4,776	1
3137B5-7H-0	FREDDIE MAC REMICS SECURED 2.5000 10/15/2043 2.500% 10/15/43		06/01/2017	Interest Capitalization		10,231	10,231		1
3137BP-5W-5	FREDDIE MAC REMICS SECURED 3.0000 04/15/2046 3.000% 04/15/46		06/01/2017	Interest Capitalization		77,283	77,283		1
31397S-QV-9	FANNIE MAE REMICS SECURED 4.0000 04/25/2041 4.000% 04/25/41		06/01/2017	Interest Capitalization		120,708	120,708		1
38376U-NU-9	GOVERNMENT NATIONAL MORTGAGE A SECURED 3.0000 04/20/2047 3.000% 04/20/47		05/02/2017	KGS ALPHA CAPITAL MARKETS LP		1,703,328	1,834,000	611	1
38376U-QC-6	GOVERNMENT NATIONAL MORTGAGE A SECURED 3.0000 04/16/2047 3.000% 04/16/47		05/24/2017	KGS ALPHA CAPITAL MARKETS LP		958,125	1,050,000	2,538	1
38378Y-JZ-3	GOVERNMENT NATIONAL MORTGAGE A SECURED 2.5000 11/20/2043 2.500% 11/20/43		06/01/2017	Interest Capitalization		81,681	81,681		1
38378Y-KD-0	GOVERNMENT NATIONAL MORTGAGE A SECURED 2.5000 11/16/2043 2.500% 11/16/43		06/01/2017	Interest Capitalization		95,294	95,294		1
38379X-UG-3	GOVERNMENT NATIONAL MORTGAGE A SECURED 3.0000 07/20/2046 3.000% 07/20/46		05/15/2017	NOMURA SECURITIES INTL INC		1,345,005	1,458,000	2,066	1
Delaware Total						16,135,103	16,922,765	30,965	XXX
592647-EP-2	METROPOLITAN WASHINGTON AIRPOR SENIOR 5.0000 10/01/2037 5.000% 10/01/37		06/07/2017	ROYAL BANK OF CANADA		1,169,300	1,000,000		1FE
592647-EQ-0	METROPOLITAN WASHINGTON AIRPOR SENIOR 5.0000 10/01/2042 5.000% 10/01/42		06/07/2017	ROYAL BANK OF CANADA		2,327,120	2,000,000		1FE
592647-ER-8	METROPOLITAN WASHINGTON AIRPOR SENIOR 5.0000 10/01/2047 5.000% 10/01/47		06/07/2017	ROYAL BANK OF CANADA		2,315,740	2,000,000		1FE
District of Columbia Total						5,812,160	5,000,000		XXX
167593-F3-1	CHICAGO O'HARE INTERNATIONAL A SENIOR 5.0000 01/01/2035 5.000% 01/01/35		06/21/2017	LOOP CAPITAL MARKETS LLC		1,598,094	1,410,000		1FE
167593-F4-9	CHICAGO O'HARE INTERNATIONAL A SENIOR 5.0000 01/01/2036 5.000% 01/01/36		06/21/2017	LOOP CAPITAL MARKETS LLC		2,033,856	1,800,000		1FE
167593-F5-6	CHICAGO O'HARE INTERNATIONAL A SENIOR 5.0000 01/01/2037 5.000% 01/01/37		06/21/2017	LOOP CAPITAL MARKETS LLC		1,318,964	1,170,000		1FE
167593-F6-4	CHICAGO O'HARE INTERNATIONAL A SENIOR 5.0000 01/01/2042 5.000% 01/01/42		06/21/2017	LOOP CAPITAL MARKETS LLC		1,796,816	1,600,000		1FE
167593-F7-2	CHICAGO O'HARE INTERNATIONAL A SENIOR 5.0000 01/01/2047 5.000% 01/01/47		06/21/2017	LOOP CAPITAL MARKETS LLC		2,235,700	2,000,000		1FE
167593-F8-0	CHICAGO O'HARE INTERNATIONAL A SENIOR 5.0000 01/01/2052 5.000% 01/01/52		06/21/2017	LOOP CAPITAL MARKETS LLC		1,660,170	1,500,000		1FE
452227-JN-2	STATE OF ILLINOIS SENIOR 4.6200 06/15/2038 4.620% 06/15/38		05/02/2017	MORGAN STANLEY DEAN WITTER		10,784,800	10,000,000	179,667	1FE
Illinois Total						21,428,400	19,480,000	179,667	XXX
04351L-AB-6	ASCENSION HEALTH SENIOR 3.9450 11/15/2046 3.945% 11/15/46		05/23/2017	MORGAN STANLEY DEAN WITTER		14,735,250	15,000,000	26,300	1FE
45505T-KC-4	INDIANA HOUSING & COMMUNITY DE SENIOR 4.0000 07/01/2038 4.000% 07/01/38		06/29/2017	ROYAL BANK OF CANADA		3,509,578	3,250,000		1FE
Indiana Total						18,244,828	18,250,000	26,300	XXX
462467-SX-0	IOWA FINANCE AUTHORITY SENIOR 4.0000 07/01/2047 4.000% 07/01/47		04/04/2017	MORGAN STANLEY DEAN WITTER		3,780,175	3,500,000		1FE
Iowa Total						3,780,175	3,500,000		XXX
64763H-HE-8	NEW ORLEANS AVIATION BOARD SENIOR 5.0000 01/01/2035 5.000% 01/01/35		05/12/2017	CITIGROUP GLOBAL MARKETS, INC		277,115	250,000		1FE
64763H-HG-3	NEW ORLEANS AVIATION BOARD SENIOR 5.0000 01/01/2037 5.000% 01/01/37		05/12/2017	CITIGROUP GLOBAL MARKETS, INC		385,875	350,000		1FE
64763H-HH-1	NEW ORLEANS AVIATION BOARD SENIOR 5.0000 01/01/2038 5.000% 01/01/38		05/12/2017	CITIGROUP GLOBAL MARKETS, INC		280,490	255,000		1FE
64763H-HJ-7	NEW ORLEANS AVIATION BOARD SENIOR 5.0000 01/01/2043 5.000% 01/01/43		05/12/2017	CITIGROUP GLOBAL MARKETS, INC		1,097,420	1,000,000		1FE
64763H-HK-4	NEW ORLEANS AVIATION BOARD SENIOR 5.0000 01/01/2048 5.000% 01/01/48		05/12/2017	CITIGROUP GLOBAL MARKETS, INC		820,538	750,000		1FE
64763H-JG-1	NEW ORLEANS AVIATION BOARD SENIOR 5.0000 01/01/2037 5.000% 01/01/37		05/12/2017	CITIGROUP GLOBAL MARKETS, INC		534,690	500,000		1FE
64763H-JH-9	NEW ORLEANS AVIATION BOARD SENIOR 5.0000 01/01/2038 5.000% 01/01/38		05/12/2017	CITIGROUP GLOBAL MARKETS, INC		800,250	750,000		1FE
Louisiana Total						4,196,378	3,855,000		XXX
57419R-L8-6	MARYLAND COMMUNITY DEVELOPMENT SENIOR 3.2420 09/01/2048 3.242% 09/01/48		04/07/2017	MERRILL LYNCH PIERCE FENNER &		12,665,000	12,665,000		1FE
Maryland Total						12,665,000	12,665,000		XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
60416S-UC-2	MINNESOTA HOUSING FINANCE AGEN SENIOR 4.0000 07/01/2047 4.000% 07/01/47		06/21/2017	ROYAL BANK OF CANADA		6,796,688	6,250,000		1FE
Minnesota Total						6,796,688	6,250,000		XXX
60636A-PP-2	HEALTH & EDUCATIONAL FACILITIE SENIOR 3.6520 08/15/2057 3.652% 08/15/57		06/29/2017	Various		19,936,035	20,000,000		1FE
Missouri Total						19,936,035	20,000,000		XXX
64469D-B6-7	NEW HAMPSHIRE HOUSING FINANCE SENIOR 3.2200 01/01/2040 3.220% 01/01/40		04/27/2017	ROYAL BANK OF CANADA		7,000,000	7,000,000		1FE
64469D-B9-1	NEW HAMPSHIRE HOUSING FINANCE SENIOR 3.1630 07/01/2040 3.163% 07/01/40		06/29/2017	GEORGE K BAUM & COMPANY		2,500,000	2,500,000		1FE
New Hampshire Total						9,500,000	9,500,000		XXX
404530-AA-5	HACKENSACK MERIDIAN HEALTH INC SENIOR 4.5000 07/01/2057 4.500% 07/01/57		04/06/2017	GOLDMAN SACHS & CO., INC.		12,388,000	12,500,000		1FE
78349A-AB-9	RWJ BARNABAS HEALTH INC SENIOR 3.9490 07/01/2046 3.949% 07/01/46		05/30/2017	JEFFERIES & CO., INC.		4,854,050	5,000,000	82,819	1FE
New Jersey Total						17,242,050	17,500,000	82,819	XXX
44420R-BA-7	HUDSON YARDS INFRASTRUCTURE CO SENIOR 5.0000 02/15/2037 5.000% 02/15/37		05/24/2017	GOLDMAN SACHS & CO., INC.		3,507,450	3,000,000		1FE
44420R-BC-3	HUDSON YARDS INFRASTRUCTURE CO SENIOR 5.0000 02/15/2038 5.000% 02/15/38		05/24/2017	GOLDMAN SACHS & CO., INC.		3,488,220	3,000,000		1FE
44420R-BD-1	HUDSON YARDS INFRASTRUCTURE CO SENIOR 5.0000 02/15/2039 5.000% 02/15/39		05/24/2017	GOLDMAN SACHS & CO., INC.		5,804,600	5,000,000		1FE
44420R-BE-9	HUDSON YARDS INFRASTRUCTURE CO SENIOR 5.0000 02/15/2042 5.000% 02/15/42		05/24/2017	GOLDMAN SACHS & CO., INC.		5,790,950	5,000,000		1FE
586054-AB-4	MEMORIAL SLOAN-KETTERING CANCE SENIOR 4.1250 07/01/2052 4.125% 07/01/52		05/18/2017	JEFFERIES & CO., INC.		6,048,840	6,000,000	97,625	1FE
586054-AC-2	MEMORIAL SLOAN-KETTERING CANCE SENIOR 4.2000 07/01/2055 4.200% 07/01/55		04/28/2017	MERRILL LYNCH PIERCE FENNER &		5,062,830	5,000,000	71,167	1FE
62952E-AD-9	NYU HOSPITALS CENTER SECURED 4.1680 07/01/2037 4.168% 07/01/37		05/23/2017	MERRILL LYNCH PIERCE FENNER &		3,250,000	3,250,000		1FE
62952E-AE-7	NYU HOSPITALS CENTER SECURED 4.3680 07/01/2047 4.368% 07/01/47		05/23/2017	MERRILL LYNCH PIERCE FENNER &		12,000,000	12,000,000		1FE
649883-Y7-4	STATE OF NEW YORK MORTGAGE AGE SENIOR 3.4000 10/01/2038 3.400% 10/01/38		06/22/2017	CITIGROUP GLOBAL MARKETS, INC		2,000,000	2,000,000		1FE
649883-Y9-0	STATE OF NEW YORK MORTGAGE AGE SENIOR 3.5000 10/01/2047 3.500% 10/01/47		06/22/2017	CITIGROUP GLOBAL MARKETS, INC		10,698,300	10,000,000		1FE
64990C-ZW-4	NEW YORK STATE DORMITORY AUTHO SENIOR 3.9980 07/01/2039 3.998% 07/01/39		05/17/2017	WELLS FARGO SECURITIES		2,500,000	2,500,000		1FE
650116-BD-7	NEW YORK TRANSPORTATION DEVELO SENIOR 3.4730 07/01/2028 3.473% 07/01/28		05/03/2017	HILLTOP SECURITIES		1,931,380	2,000,000	24,504	2FE
73358W-F8-2	PORT AUTHORITY OF NEW YORK & N SENIOR 4.2290 10/15/2057 4.229% 10/15/57		04/27/2017	WELLS FARGO SECURITIES		10,000,000	10,000,000		1FE
New York Total						72,082,570	68,750,000	193,296	XXX
658207-TZ-8	NORTH CAROLINA HOUSING FINANCE SENIOR 4.0000 07/01/2047 4.000% 07/01/47		05/17/2017	ROYAL BANK OF CANADA		11,677,080	10,750,000		1FE
North Carolina Total						11,677,080	10,750,000		XXX
658909-MA-1	NORTH DAKOTA HOUSING FINANCE A SENIOR 4.0000 07/01/2047 4.000% 07/01/47		04/05/2017	ROYAL BANK OF CANADA		5,131,805	4,750,000		1FE
North Dakota Total						5,131,805	4,750,000		XXX
708796-SR-4	PENNSYLVANIA HOUSING FINANCE A SENIOR 4.0000 04/01/2039 4.000% 04/01/39		05/11/2017	JEFFERIES & CO., INC.		10,710,300	10,000,000		1FE
709235-ZS-7	PENNSYLVANIA STATE UNIVERSITY SENIOR 3.7930 09/01/2047 3.793% 09/01/47		04/20/2017	BARCLAYS CAPITAL INC		9,000,000	9,000,000		1FE
Pennsylvania Total						19,710,300	19,000,000		XXX
83756C-QM-0	SOUTH DAKOTA HOUSING DEVELOPME SENIOR 4.0000 11/01/2047 4.000% 11/01/47		05/16/2017	CITIGROUP GLOBAL MKT LTD		10,882,700	10,000,000		1FE
83756C-QZ-1	SOUTH DAKOTA HOUSING DEVELOPME SENIOR 4.0000 05/01/2039 4.000% 05/01/39		05/16/2017	CITIGROUP GLOBAL MARKETS, INC		4,329,400	4,000,000		1FE
83756C-SA-4	SOUTH DAKOTA HOUSING DEVELOPME SENIOR 3.0600 11/01/2037 3.060% 11/01/37		05/16/2017	CITIGROUP GLOBAL MARKETS, INC		1,000,000	1,000,000		1FE
South Dakota Total						16,212,100	15,000,000		XXX
880461-NP-9	TENNESSEE HOUSING DEVELOPMENT SENIOR 4.0000 01/01/2042 4.000% 01/01/42		05/18/2017	CITIGROUP GLOBAL MKT LTD		6,179,370	5,700,000		1FE
880461-PT-9	TENNESSEE HOUSING DEVELOPMENT SENIOR 4.0000 01/01/2042 4.000% 01/01/42		05/18/2017	CITIGROUP GLOBAL MARKETS, INC		5,177,928	4,750,000		1FE
Tennessee Total						11,357,298	10,450,000		XXX
349507-AE-3	CITY OF FORT WORTH TX SENIOR 2.5100 03/01/2022 2.510% 03/01/22		06/21/2017	J.P. MORGAN SECURITIES LLC		1,200,000	1,200,000		1FE
349507-AG-8	CITY OF FORT WORTH TX SENIOR 2.9280 03/01/2024 2.928% 03/01/24		06/21/2017	J.P. MORGAN SECURITIES LLC		1,250,000	1,250,000		1FE
349507-AJ-2	CITY OF FORT WORTH TX SENIOR 3.2250 03/01/2026 3.225% 03/01/26		06/21/2017	J.P. MORGAN SECURITIES LLC		1,500,000	1,500,000		1FE
349507-AM-5	CITY OF FORT WORTH TX SENIOR 3.6050 03/01/2029 3.605% 03/01/29		06/21/2017	J.P. MORGAN SECURITIES LLC		1,165,000	1,165,000		1FE
349507-AP-8	CITY OF FORT WORTH TX SENIOR 3.8550 03/01/2031 3.855% 03/01/31		06/21/2017	J.P. MORGAN SECURITIES LLC		1,030,000	1,030,000		1FE
349507-AR-4	CITY OF FORT WORTH TX SENIOR 4.0880 03/01/2037 4.088% 03/01/37		06/21/2017	J.P. MORGAN SECURITIES LLC		4,000,000	4,000,000		1FE
349507-AS-2	CITY OF FORT WORTH TX SENIOR 4.2380 03/01/2047 4.238% 03/01/47		06/21/2017	J.P. MORGAN SECURITIES LLC		5,000,000	5,000,000		1FE
Texas Total						15,145,000	15,145,000		XXX
United States Total						320,554,625	308,767,765	634,543	XXX
3199999. Subtotal - Bonds - U.S. Special Revenues						320,554,625	308,767,765	634,543	XXX
00115A-AF-6	AEP TRANSMISSION CO LLC SENIOR 4.0000 12/01/2046 4.000% 12/01/46		05/17/2017	Tax Free Exchange		4,918,192	5,000,000	97,778	1FE
00248*-AC-6	GS AIMS-AWP REVOLVER 1ST LIEN 6.2354 06/05/2020 7.750% 06/05/20		05/11/2017	GOLDMAN SACHS & CO., INC.		69,893	69,893		3FE
00507V-AH-2	ACTIVISION BLIZZARD INC SENIOR 2.3000 09/15/2021 2.300% 09/15/21		06/01/2017	Tax Free Exchange		8,990,477	9,000,000	43,700	2FE
00507V-AK-5	ACTIVISION BLIZZARD INC SENIOR 3.4000 09/15/2026 3.400% 09/15/26		06/01/2017	Tax Free Exchange		10,984,951	11,025,000	79,135	2FE
02007E-AH-1	ALLY AUTO RECEIVABLES TRUST 20 SECURED SUBORD ABS 2.3700 10/1 2.370% 10/17/22		05/16/2017	BARCLAYS CAPITAL INC		5,749,768	5,750,000		1FE
02007E-AJ-7	ALLY AUTO RECEIVABLES TRUST 20 SECURED SUBORD ABS 2.9100 01/1 2.910% 01/16/24		05/16/2017	BARCLAYS CAPITAL INC		4,349,268	4,350,000		2AM
023618-AA-5	AMEREN TRANSMISSION CO OF ILLI SENIOR 3.4300 08/31/2050 3.430% 08/31/50		06/02/2017	MERRILL LYNCH PIERCE FENNER &		7,000,000	7,000,000		1FE
03065G-AF-7	AMERICREDIT AUTOMOBILE RECEIVA SECURED SUBORD ABS 2.9700 03/2 2.970% 03/20/23		05/09/2017	ROYAL BANK OF CANADA		24,994,668	25,000,000		1FE
037833-CU-2	APPLE INC SENIOR 2.8500 05/11/2024 2.850% 05/11/24		05/04/2017	GOLDMAN SACHS & CO., INC.		9,740,738	9,750,000		1FE
043178-AV-0	ARTHUR J GALLAGHER & CO SENIOR 4.0900 06/27/2027 4.090% 06/27/27		05/03/2017	MERRILL LYNCH PIERCE FENNER &		3,000,000	3,000,000		2Z
043178-AX-6	ARTHUR J GALLAGHER & CO SENIOR 4.1900 06/27/2029 4.190% 06/27/29		05/03/2017	MERRILL LYNCH PIERCE FENNER &		7,500,000	7,500,000		2Z

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
043178-AZ-1	ARTHUR J GALLAGHER & CO SENIOR 4.3400 06/27/2032 4.340% 06/27/32		05/03/2017	MERRILL LYNCH PIERCE FENNER &		7,500,000	7,500,000		2Z
049560-AM-7	ATMOS ENERGY CORP SENIOR 4.1250 10/15/2044 4.125% 10/15/44		06/05/2017	WELLS FARGO SECURITIES		10,390,700	10,000,000	60,729	1FE
049560-AN-5	ATMOS ENERGY CORP SENIOR 3.0000 06/15/2027 3.000% 06/15/27		06/05/2017	WELLS FARGO SECURITIES		4,986,250	5,000,000		1FE
05348E-BB-4	AVALONBAY COMMUNITIES INC SENIOR 4.1500 07/01/2047 4.150% 07/01/47		06/12/2017	GOLDMAN SACHS & CO., INC.		7,999,920	8,000,000		1FE
05579Q-AL-6	BNPP IP CLO 2014-1 LTD SECURED CDO-LNA 2.8696 04/24/2 2.870% 04/24/26		04/18/2017	BNP PARIBAS		12,000,000	12,000,000		1FE
06054M-AF-0	BANC OF AMERICA COMMERCIAL MOR SECURED 2.1664 07/15/2049 2.002% 07/15/49		06/30/2017	MORGAN STANLEY DEAN WITTER		4,247,260		10,869	1FE
06406R-AC-1	BANK OF NEW YORK MELLON CORP/T SENIOR 2.6610 05/16/2023 2.661% 05/16/23		05/09/2017	GOLDMAN SACHS & CO., INC.		10,000,000	10,000,000		1FE
06427D-AT-0	BANC OF AMERICA COMMERCIAL MOR SECURED 1.3002 02/15/2050 1.148% 02/15/50		05/11/2017	WELLS FARGO SECURITIES		2,678,113		17,628	1FE
06541F-BB-4	BANK 2017-BNK4 SECURED 1.6228 05/15/2050 1.461% 05/15/50		04/06/2017	WELLS FARGO SECURITIES		10,017,312		70,580	1FE
06541F-BE-8	BANK 2017-BNK4 SECURED SUBORD 3.9990 05/15/20 3.999% 05/15/50		05/05/2017	Various		14,419,540	14,000,000	23,994	1FE
06541W-AY-8	BANK 2017-BNK5 SECURED 1.1072 06/15/2060 1.107% 06/15/60		06/19/2017	MORGAN STANLEY DEAN WITTER		9,657,134		107,059	1FE
06541W-AZ-5	BANK 2017-BNK5 SECURED 0.4612 06/15/2060 0.461% 06/15/60		06/19/2017	MORGAN STANLEY DEAN WITTER		9,184,407		81,917	1FE
06541W-BB-7	BANK 2017-BNK5 SECURED SUBORD 3.8960 06/15/20 3.896% 06/15/60		06/16/2017	MORGAN STANLEY DEAN WITTER		16,994,221	16,500,000	49,999	1FE
06541W-BC-5	BANK 2017-BNK5 SECURED SUBORD 4.2587 06/15/20 4.258% 06/15/60		06/16/2017	MORGAN STANLEY DEAN WITTER		5,651,508	5,500,000	18,218	1FE
070101-AH-3	BASIN ELECTRIC POWER COOPERATI SECURED 4.7500 04/26/2047 4.750% 04/26/47		04/19/2017	MITSUBISHI SECURITIES		7,970,800	8,000,000		1FE
073945-AS-6	BEAR STEARNS COMMERCIAL MORTGA SECURED SUBORD 6.1375 09/11/20 6.137% 09/11/42		06/14/2017	PFG Income Investors AFS		1,172,619	1,580,000	3,502	1FM
075887-BR-9	BECTON DICKINSON AND CO SENIOR 2.4040 06/05/2020 2.404% 06/05/20		05/22/2017	CITIGROUP GLOBAL MARKETS, INC		8,000,000	8,000,000		2FE
075887-BT-5	BECTON DICKINSON AND CO SENIOR 2.8940 06/06/2022 2.894% 06/06/22		05/22/2017	CITIGROUP GLOBAL MARKETS, INC		8,000,000	8,000,000		2FE
075887-BV-0	BECTON DICKINSON AND CO SENIOR 3.3630 06/06/2024 3.363% 06/06/24		05/22/2017	CITIGROUP GLOBAL MARKETS, INC		9,000,000	9,000,000		2FE
09627R-AL-8	BLUEMOUNTAIN CLO 2014-3 LTD SECURED CDO-LNA 2.7584 10/15/2 2.758% 10/15/26		04/10/2017	CITIGROUP GLOBAL MARKETS, INC		14,650,000	14,650,000		1FE
10922N-AA-1	BRIGHTHOUSE FINANCIAL INC SENIOR 3.7000 06/22/2027 3.700% 06/22/27		06/15/2017	J.P. MORGAN SECURITIES LLC		18,984,230	19,000,000		2FE
10922N-AD-5	BRIGHTHOUSE FINANCIAL INC SENIOR 4.7000 06/22/2047 4.700% 06/22/47		06/15/2017	J.P. MORGAN SECURITIES LLC		6,952,120	7,000,000		2FE
12515A-BJ-8	CD 2016-CD2 MORTGAGE TRUST SECURED SUBORD 4.1657 11/10/20 4.166% 11/10/49		06/08/2017	CITIGROUP GLOBAL MARKETS, INC		1,827,338	1,790,000	2,486	1FM
12515D-AS-3	CD 2017-CD4 MORTGAGE TRUST SECURED 1.4856 05/10/2050 1.330% 05/10/50		05/01/2017	DEUTSCHE BANK AG		5,257,229		36,021	1FE
12515D-AU-8	CD 2017-CD4 MORTGAGE TRUST SECURED SUBORD 3.9470 05/10/20 3.947% 05/10/50		04/28/2017	DEUTSCHE BANK AG		12,210,602	11,855,000	20,796	1FE
12532B-AF-4	CFCRE COMMERCIAL MORTGAGE TRUS SECURED SUBORD 4.3618 12/10/20 4.510% 12/10/54		04/01/2017	CANTOR FITZGERALD & COMPANY				136	1FM
12549J-AN-1	CIFC FUNDING 2014 LTD SECURED SUBORD CDO-LNA 2.7584 2.758% 04/18/25		04/07/2017	CREDIT SUISSE INTERNATIONAL		14,000,000	14,000,000		1FE
12594X-AC-8	CSMC 2017-HL1 TRUST SECURED ABS 3.5000 06/25/2047 3.500% 06/25/47		06/26/2017	CREDIT SUISSE INTERNATIONAL		40,918,752	40,000,000	108,889	1FE
12595B-AF-8	CSAIL 2017-C8 COMMERCIAL MORTG SECURED 1.2589 06/15/2050 1.259% 06/15/50		06/23/2017	CREDIT SUISSE INTERNATIONAL		8,975,901		102,985	1FE
12595B-AH-4	CSAIL 2017-C8 COMMERCIAL MORTG SECURED SUBORD 3.9177 06/15/20 3.917% 06/15/50		06/21/2017	CREDIT SUISSE INTERNATIONAL		12,359,990	12,000,000	36,565	1FE
14042R-FH-9	CAPITAL ONE NA/MCLEAN VA SENIOR 2.3500 01/31/2020 2.350% 01/31/20		04/10/2017	CITIGROUP GLOBAL MARKETS, INC		8,000,720	8,000,000	38,122	2FE
14314P-AF-3	CARMAX AUTO OWNER TRUST SECURED SUBORD ABS 2.6000 02/1 2.600% 02/15/23		04/12/2017	ROYAL BANK OF CANADA		6,497,799	6,500,000		1FE
14726B-AB-8	GS AIMS-CASCADE LP HOLD REV 1ST LIEN 5.7281 02/20/2020 5.726% 02/20/20		06/27/2017	GOLDMAN SACHS & CO., INC.		98,870	98,870		3FE
16412X-AC-9	CHENIERE CORPUS CHRISTI HOLDIN 1ST LIEN 5.8750 03/31/2025 5.875% 03/31/25		05/05/2017	Tax Free Exchange		5,000,000	5,000,000	119,132	3FE
16412X-AD-7	CHENIERE CORPUS CHRISTI HOLDIN 1ST LIEN 7.0000 06/30/2024 7.000% 06/30/24		05/05/2017	Tax Free Exchange		5,062,317	5,000,000	121,528	3FE
172967-LJ-8	CITIGROUP INC SENIOR 4.2810 04/24/2048 4.281% 04/24/48		04/18/2017	CITIGROUP GLOBAL MARKETS, INC		8,000,000	8,000,000		2FE
17325D-AG-8	CITIGROUP COMMERCIAL MORTGAGE SECURED SUBORD 3.6980 10/10/20 3.698% 10/10/49		04/05/2017	CITIGROUP GLOBAL MARKETS, INC		2,985,000	3,000,000	2,774	1FM
17325D-AH-6	CITIGROUP COMMERCIAL MORTGAGE SECURED SUBORD 4.4679 10/10/20 4.468% 10/10/49		05/18/2017	SANDLER ONEIL & PARTNERS		2,566,504	2,500,000	6,826	1FM
17401Q-AJ-0	CITIZENS BANK NA/PROVIDENCE RI SENIOR 2.2000 05/26/2020 2.200% 05/26/20		05/22/2017	J.P. MORGAN SECURITIES LLC		4,995,400	5,000,000		2FE
17401Q-AL-5	CITIZENS BANK NA/PROVIDENCE RI SENIOR 2.6500 05/26/2022 2.650% 05/26/22		05/22/2017	MORGAN STANLEY DEAN WITTER		4,995,350	5,000,000		2FE
180518-AC-2	GS AIMS - CLARION BRANDS REVOL 1ST LIEN 5.1562 10/01/2019 7.750% 10/01/19		04/04/2017	GOLDMAN SACHS & CO., INC.		66,667	66,667		3FE
184691-A*-4	CLEARBRIDGE AMERICAN ENERGY ML SECURED 3.2500 10/15/2018 3.250% 10/15/18		04/17/2017	COWEN & COMPANY		2,842,841	2,818,182	509	1FE
191216-CE-8	COCA-COLA CO/THE SENIOR 2.9000 05/25/2027 2.900% 05/25/27		05/22/2017	MERRILL LYNCH PIERCE FENNER &		9,959,500	10,000,000		1FE
194208-AB-6	GS AIMS-COLLAGEN MATRIX REVOLV 1ST LIEN 5.3671 10/23/2019 5.546% 10/23/19		06/29/2017	GOLDMAN SACHS & CO., INC.		135,570	135,570		4FE
201723-AL-7	COMMERCIAL METALS CO SENIOR 5.3750 07/15/2027 5.375% 07/15/27		06/29/2017	Various		7,907,775	7,890,000		3FE
21036P-AT-5	CONSTELLATION BRANDS INC SENIOR 4.5000 05/09/2047 4.500% 05/09/47		05/02/2017	MERRILL LYNCH PIERCE FENNER &		4,729,053	4,750,000		2FE
22005#-AB-1	GS AIMS-CORPORATE VISIONS REV 1ST LIEN 5.7018 05/29/2021 6.750% 05/29/21		04/07/2017	GOLDMAN SACHS & CO., INC.		28,287	28,287		5FE
22160K-AL-9	COSTCO WHOLESALE CORP SENIOR 2.7500 05/18/2024 2.750% 05/18/24		05/09/2017	CITIGROUP GLOBAL MARKETS, INC		14,939,400	15,000,000		1FE
22284F-AL-1	COVENANT CREDIT PARTNERS CLO I SECURED CDO-LNA 2.4084 10/17/2 2.408% 10/17/26		04/12/2017	WELLS FARGO SECURITIES		14,000,000	14,000,000		1FE
23222T-AQ-3	CUTWATER 2014-I LTD SECURED CDO-LNA 2.9190 07/15/2 2.858% 07/15/26		05/25/2017	CREDIT SUISSE INTERNATIONAL		13,000,000	13,000,000		1FE
23312J-AG-8	DBJPM 17-C6 MORTGAGE TRUST SECURED 1.0440 06/10/2050 1.044% 06/10/50		06/15/2017	DEUTSCHE BANK AG		7,600,652		81,200	1FE
23312J-AJ-2	DBJPM 17-C6 MORTGAGE TRUST SECURED SUBORD 3.7920 06/10/20 3.792% 06/10/50		06/14/2017	DEUTSCHE BANK AG		10,299,533	10,000,000	29,493	1FE
23312J-AK-9	DBJPM 17-C6 MORTGAGE TRUST SECURED SUBORD 4.1740 06/10/20 4.174% 06/10/50		06/14/2017	DEUTSCHE BANK AG		5,149,763	5,000,000	16,232	1FE
24703F-AC-0	DELL EQUIPMENT FINANCE TRUST 2 SECURED ABS 2.1400 04/22/2022 2.140% 04/22/22		04/25/2017	MERRILL LYNCH PIERCE FENNER &		6,499,689	6,500,000		1FE
24703F-AD-8	DELL EQUIPMENT FINANCE TRUST 2 SECURED SUBORD ABS 2.5200 04/2 2.520% 04/22/22		04/25/2017	MERRILL LYNCH PIERCE FENNER &		11,247,544	11,250,000		1FE
24703F-AE-6	DELL EQUIPMENT FINANCE TRUST 2 SECURED SUBORD ABS 2.9500 04/2 2.950% 04/22/22		04/25/2017	MERRILL LYNCH PIERCE FENNER &		5,499,886	5,500,000		1FE
25250B-AA-0	GS AIMS-DIALOGDIRECT REVOLVER 1ST LIEN 5.4739 10/15/2019 9.250% 10/15/19		06/30/2017	GOLDMAN SACHS & CO., INC.		662,005	662,005		4FE
26208E-AE-4	DRIVE AUTO RECEIVABLES TRUST 2 SECURED SUBORD ABS 2.3600 03/1 2.360% 03/15/21		06/21/2017	CITIGROUP GLOBAL MARKETS, INC		14,998,764	15,000,000		1FE
29108Q-BC-5	EMERSON PARK CLO LTD SECURED SUBORD CDO-LNA 3.3084 3.308% 07/15/25		04/07/2017	BNP PARIBAS		22,000,000	22,000,000		1FE
29364W-AZ-1	ENTERGY LOUISIANA LLC SECURED 3.1200 09/01/2027 3.120% 09/01/27		05/17/2017	MITSUBISHI SECURITIES		9,995,100	10,000,000		1FE
313747-AY-3	FEDERAL REALTY INVESTMENT TRUS SENIOR 3.2500 07/15/2027 3.250% 07/15/27		06/20/2017	DEUTSCHE BANK AG		9,908,300	10,000,000		1FE
32055R-A#-4	FIRST INDUSTRIAL LP SENIOR 4.4000 04/20/2029 4.400% 04/20/29		04/20/2017	WELLS FARGO SECURITIES		8,000,000	8,000,000		2Z

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
32055R-A@-6	FIRST INDUSTRIAL LP SENIOR 4.3000 04/20/2027 4.300% 04/20/27		04/20/2017	WELLS FARGO SECURITIES		6,000,000	6,000,000		2FE
336158-AK-6	FIRST REPUBLIC BANK/CA SENIOR 2.5000 06/06/2022 2.500% 06/06/22		05/30/2017	MERRILL LYNCH PIERCE FENNER &		9,741,810	9,750,000		2FE
34959J-AH-1	FORTIVE CORP SENIOR 4.3000 06/15/2046 4.300% 06/15/46		06/16/2017	Tax Free Exchange		6,092,171	6,000,000	717	2FE
36246M-AU-3	GTP ACQUISITION PARTNERS I LLC SECURED 3.4820 06/16/2025 3.482% 06/16/25		06/20/2017	KEY CAPITAL MARKETS/MCDONALD		2,554,950	2,505,000	1,938	1FE
36253P-AE-2	GS MORTGAGE SECURITIES TRUST 2 SECURED 1.1993 05/10/2050 1.053% 05/10/50		05/22/2017	GOLDMAN SACHS & CO., INC.		998,470		11,625	1FE
36637#-AA-9	GS AIMS-GARRETSON RESOL REV 1ST LIEN 2.2281 05/22/2020 6.796% 05/22/20		06/21/2017	GOLDMAN SACHS & CO., INC.		128,960	128,960		3Z
37045X-BY-1	GENERAL MOTORS FINANCIAL CO IN SENIOR 3.1500 06/30/2022 3.150% 06/30/22		06/27/2017	BARCLAYS CAPITAL INC		8,485,550	8,500,000		2FE
38013M-AF-3	GM FINANCIAL AUTOMOBILE LEASIN SECURED SUBORD ABS 2.4300 06/2 2.430% 06/21/21		06/07/2017	CITIGROUP GLOBAL MARKETS, INC		9,997,473	10,000,000		1FE
38013M-AG-1	GM FINANCIAL AUTOMOBILE LEASIN SECURED SUBORD ABS 2.8400 06/2 2.840% 06/21/21		06/07/2017	CITIGROUP GLOBAL MARKETS, INC		16,128,206	16,130,000		1FE
384802-AD-6	WW GRAINGER INC SENIOR 4.2000 05/15/2047 4.200% 05/15/47		05/15/2017	MORGAN STANLEY DEAN WITTER		6,975,220	7,000,000		1FE
40538C-AR-1	HALCYON LOAN ADVISORS FUNDING SECURED CDO-LNA 0.0000 04/18/2 2.288% 04/18/26		06/16/2017	MIZUHO FINANCIAL GROUP INC		47,000,000	47,000,000		1Z
40538C-AT-7	HALCYON LOAN ADVISORS FUNDING SECURED SUBORD CDO-LNA 0.0000 2.908% 04/18/26		06/16/2017	MIZUHO FINANCIAL GROUP INC		20,000,000	20,000,000		1Z
40538F-AS-2	HALCYON LOAN ADVISORS FUNDING SECURED SUBORD CDO-LNA 0.0000 2.853% 10/22/25		06/30/2017	MORGAN STANLEY DEAN WITTER		9,000,000	9,000,000		1Z
41242*-BF-8	HARDWOOD FUNDING LLC SECURED 3.4300 06/07/2027 3.430% 06/07/27		06/07/2017	J.P. MORGAN SECURITIES LLC		3,000,000	3,000,000		1Z
41242*-BG-6	HARDWOOD FUNDING LLC SECURED 3.5300 06/07/2029 3.530% 06/07/29		06/07/2017	J.P. MORGAN SECURITIES LLC		3,000,000	3,000,000		1Z
41242*-BH-4	HARDWOOD FUNDING LLC SECURED 3.6800 06/07/2032 3.680% 06/07/32		06/07/2017	J.P. MORGAN SECURITIES LLC		6,000,000	6,000,000		1Z
42225U-AE-4	HEALTHCARE TRUST OF AMERICA HO SENIOR 2.9500 07/01/2022 2.950% 07/01/22		06/01/2017	WELLS FARGO SECURITIES		3,997,520	4,000,000		2FE
428041-AX-5	HERTZ FLEET LEASE FUNDING LP SECURED ABS 2.1300 04/10/2031 2.130% 04/10/31		04/18/2017	BARCLAYS CAPITAL INC		9,998,778	10,000,000		1FE
428041-AY-3	HERTZ FLEET LEASE FUNDING LP SECURED SUBORD ABS 2.8800 04/1 2.880% 04/10/31		04/18/2017	BARCLAYS CAPITAL INC		2,999,225	3,000,000		1FE
450319-C*-7	ITC MIDWEST LLC SECURED 4.1600 04/18/2047 4.160% 04/18/47		04/18/2017	MERRILL LYNCH PIERCE FENNER &		18,000,000	18,000,000		1Z
451102-BJ-5	ICAHN ENTERPRISES LP / ICAHN E SENIOR 6.2500 02/01/2022 6.250% 02/01/22		05/24/2017	Tax Free Exchange		3,000,000	3,000,000	65,625	3FE
454889-AR-7	INDIANA MICHIGAN POWER CO SENIOR 3.7500 07/01/2047 3.750% 07/01/47		06/26/2017	SCOTIA CAPITAL MARKETS INC.		9,930,400	10,000,000		2FE
458140-AX-8	INTEL CORP SENIOR 3.1500 05/11/2027 3.150% 05/11/27		05/08/2017	J.P. MORGAN SECURITIES LLC		6,976,760	7,000,000		1FE
458140-BD-1	INTEL CORP SENIOR 2.8750 05/11/2024 2.875% 05/11/24		05/08/2017	MORGAN STANLEY DEAN WITTER		6,998,250	7,000,000		1FE
46647P-AH-9	JPMORGAN CHASE & CO SENIOR 3.2200 03/01/2025 3.220% 03/01/25		05/23/2017	J.P. MORGAN SECURITIES LLC		10,000,000	10,000,000		1FE
46648H-AE-3	JP MORGAN MORTGAGE TRUST 2017- SECURED 3.5000 05/25/2047 3.500% 05/25/47		05/22/2017	J.P. MORGAN SECURITIES LLC		23,560,625	23,000,000	67,083	1FE
48128K-AV-3	JPMCC COMMERCIAL MORTGAGE SECU SECURED 1.3323 07/15/2050 1.332% 07/15/50		05/25/2017	J.P. MORGAN SECURITIES LLC		5,684,884		38,026	1FE
48128K-AY-7	JPMCC COMMERCIAL MORTGAGE SECU SECURED SUBORD 3.9461 07/15/20 3.946% 07/15/50		05/25/2017	J.P. MORGAN SECURITIES LLC		14,538,379	14,115,000	23,208	1FE
494368-BL-6	KIMBERLY-CLARK CORP SENIOR 3.7000 06/01/2043 3.700% 06/01/43		05/01/2017	SUSQUEHANNA FINANCIAL G		2,184,466	2,283,000	35,900	1FE
501044-CR-0	KROGER CO/THE SENIOR 5.0000 04/15/2042 5.000% 04/15/42		06/21/2017	CITIGROUP GLOBAL MARKETS, INC		4,718,835	4,500,000	44,375	2FE
526057-BZ-6	LENNAR CORP SENIOR 4.5000 04/30/2024 4.500% 04/30/24		04/19/2017	DEUTSCHE BANK AG		4,570,000	4,570,000		3FE
548661-DP-9	LOWE'S COS INC SENIOR 3.1000 05/03/2027 3.100% 05/03/27		04/19/2017	MERRILL LYNCH PIERCE FENNER &		7,488,450	7,500,000		1FE
55279H-AL-4	MANUFACTURERS & TRADERS TRUST SENIOR 2.5000 05/18/2022 2.500% 05/18/22		05/15/2017	MORGAN STANLEY DEAN WITTER		7,239,850	7,250,000		1FE
55315X-AE-1	MMAF EQUIPMENT FINANCE LLC 201 SECURED ABS 2.6800 07/16/2027 2.680% 07/16/27		04/25/2017	J.P. MORGAN SECURITIES LLC		9,993,452	10,000,000		1FE
56576V-AN-7	MARATHON CLO VI LTD SECURED CDO-LNA 2.7818 05/13/2 2.782% 05/13/25		05/03/2017	CITIGROUP GLOBAL MARKETS, INC		10,000,000	10,000,000		1FE
56577A-AL-6	MARATHON CLO VII LTD SECURED CDO-LNA 2.8218 10/28/2 2.822% 10/28/25		04/12/2017	CITIGROUP GLOBAL MARKETS, INC		20,450,000	20,450,000		1FE
573284-AR-7	MARTIN MARIETTA MATERIALS INC SENIOR 1.8217 05/22/2020 1.822% 05/22/20		05/17/2017	DEUTSCHE BANK AG		10,000,000	10,000,000		2FE
57629W-CE-8	MASSMUTUAL GLOBAL FUNDING II SECURED 2.7500 06/22/2024 2.750% 06/22/24		06/19/2017	J.P. MORGAN SECURITIES LLC		9,996,800	10,000,000		1FE
60688B-AF-5	ML-CFC COMMERCIAL MORTGAGE TRU SECURED 6.0755 08/12/2049 6.076% 08/12/49		06/14/2017	PFG Income Investors AFS		1,378,844	1,379,000	3,025	1FM
615369-AJ-4	MOODY'S CORP SENIOR 2.6250 01/15/2023 2.625% 01/15/23		06/01/2017	J.P. MORGAN SECURITIES LLC		9,976,600	10,000,000		2FE
61691J-AW-4	MORGAN STANLEY CAPITAL I TRUST SECURED 1.4645 06/15/2050 1.464% 06/15/50		05/25/2017	MORGAN STANLEY DEAN WITTER		13,237,419		37,019	1FE
61691J-AY-0	MORGAN STANLEY CAPITAL I TRUST SECURED SUBORD 3.7730 06/15/20 3.773% 06/15/50		05/24/2017	MORGAN STANLEY DEAN WITTER		5,643,081	5,479,000	4,020	1FE
61691J-AZ-7	MORGAN STANLEY CAPITAL I TRUST SECURED SUBORD 4.0750 06/15/20 4.075% 06/15/50		05/24/2017	MORGAN STANLEY DEAN WITTER		9,269,346	9,000,000	7,131	1FE
61744Y-AH-1	MORGAN STANLEY SENIOR 2.7500 05/19/2022 2.750% 05/19/22		05/16/2017	MORGAN STANLEY DEAN WITTER		4,989,550	5,000,000		1FE
61760V-AA-1	MORGAN STANLEY CAPITAL I TRUST SECURED 2.2804 03/15/2045 2.099% 03/15/45		04/01/2017	J.P. MORGAN SECURITIES LLC				151	1FE
61767C-AW-8	MORGAN STANLEY BANK OF AMERICA SECURED 1.6110 05/15/2050 1.451% 05/15/50		05/05/2017	MORGAN STANLEY DEAN WITTER		8,518,444		39,380	1FE
61767C-AZ-1	MORGAN STANLEY BANK OF AMERICA SECURED SUBORD 4.1050 05/15/20 4.105% 05/15/50		05/04/2017	MORGAN STANLEY DEAN WITTER		14,419,168	14,000,000	15,964	1FE
63938P-AZ-2	NAVISTAR FINANCIAL DEALER NOTE SECURED ABS 2.4887 06/27/2022 1.996% 06/27/22		06/19/2017	MERRILL LYNCH PIERCE FENNER &		16,000,000	16,000,000		1FE
65339K-AT-7	NEXTERA ENERGY CAPITAL HOLDING SENIOR 3.5500 05/01/2027 3.550% 05/01/27		04/25/2017	CREDIT SUISSE INTERNATIONAL		9,971,600	10,000,000		2FE
65473Q-BE-2	NISOURCE FINANCE CORP SENIOR 3.4900 05/15/2027 3.490% 05/15/27		05/11/2017	J.P. MORGAN SECURITIES LLC		9,998,400	10,000,000		2FE
65473Q-BF-9	NISOURCE FINANCE CORP SENIOR 4.3750 05/15/2047 4.375% 05/15/47		05/11/2017	J.P. MORGAN SECURITIES LLC		19,983,600	20,000,000		2FE
665859-AS-3	NORTHERN TRUST CORP SUBORDINATED 3.3750 05/08/2032 3.375% 05/08/32		05/03/2017	MERRILL LYNCH PIERCE FENNER &		9,000,000	9,000,000		1FE
66859N-AG-7	NORTHWOODS CAPITAL XI LTD SECURED SUBORD CDO-LNA 2.7584 2.758% 04/15/25		06/14/2017	PFG Income Investors AFS		3,920,000	3,920,000	17,421	1FE
66859N-AJ-1	NORTHWOODS CAPITAL XI LTD SECURED SUBORD CDO-LNA 3.5584 3.558% 04/15/25		06/14/2017	PFG Income Investors AFS		1,400,000	1,400,000	8,026	1FE
67021C-AM-9	NSTAR ELECTRIC CO SENIOR 3.2000 05/15/2027 3.200% 05/15/27		05/10/2017	MERRILL LYNCH PIERCE FENNER &		14,738,790	14,750,000		1FE
67400L-AG-3	OAKTREE EIF II SERIES A2 LTD SECURED CDO-LNA 2.3318 11/15/2 2.332% 11/15/25		04/28/2017	MITSUBISHI SECURITIES		14,500,000	14,500,000		1FE
67400L-AJ-7	OAKTREE EIF II SERIES A2 LTD SECURED SUBORD CDO-LNA 2.8818 2.882% 11/15/25		04/28/2017	MITSUBISHI SECURITIES		12,500,000	12,500,000		1FE
68283#-AB-7	GS AIMS-ONETOUCHPOINT REVOLVER 1ST LIEN 5.7161 09/04/2019 7.750% 09/04/19		06/23/2017	GOLDMAN SACHS & CO., INC.		467,793	467,793		4FE
69351U-AU-7	PPL ELECTRIC UTILITIES CORP SECURED 3.9500 06/01/2047 3.950% 06/01/47		05/08/2017	CITIGROUP GLOBAL MARKETS, INC		17,323,250	17,500,000		1FE
69688T-AN-0	PALMER SQUARE CLO 2013-1 LTD SECURED CDO-LNA 2.6818 05/15/2 2.682% 05/15/25		04/28/2017	J.P. MORGAN SECURITIES LLC		9,000,000	9,000,000		1Z
713448-DV-7	PEPSICO INC SENIOR 4.0000 05/02/2047 4.000% 05/02/47		04/27/2017	J.P. MORGAN SECURITIES LLC		9,956,700	10,000,000		1FE
74456Q-BS-4	PUBLIC SERVICE ELECTRIC & GAS SECURED 3.0000 05/15/2027 3.000% 05/15/27		05/02/2017	MIZUHO FINANCIAL GROUP INC		4,486,815	4,500,000		1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
747525-AP-8	QUALCOMM INC SENIOR 2.1000 05/20/2020 2.100% 05/20/20		05/19/2017	GOLDMAN SACHS & CO., INC.		14,999,100	15,000,000		1FE
747525-AR-4	QUALCOMM INC SENIOR 2.6000 01/30/2023 2.600% 01/30/23		05/19/2017	GOLDMAN SACHS & CO., INC.		14,726,253	14,750,000		1FE
747525-AT-0	QUALCOMM INC SENIOR 2.9000 05/20/2024 2.900% 05/20/24		05/19/2017	GOLDMAN SACHS & CO., INC.		14,707,520	14,750,000		1FE
747525-AU-7	QUALCOMM INC SENIOR 3.2500 05/20/2027 3.250% 05/20/27		05/19/2017	GOLDMAN SACHS & CO., INC.		12,965,940	13,000,000		1FE
747525-AV-5	QUALCOMM INC SENIOR 4.3000 05/20/2047 4.300% 05/20/47		05/19/2017	GOLDMAN SACHS & CO., INC.		11,998,080	12,000,000		1FE
771367-CD-9	ROCHESTER GAS & ELECTRIC CORP SECURED 3.1000 06/01/2027 3.100% 06/01/27		05/17/2017	J.P. MORGAN SECURITIES LLC		6,986,210	7,000,000		1FE
78403D-AJ-9	SBA TOWER TRUST 1ST LIEN 3.1560 10/08/2020 3.156% 10/08/20		06/20/2017	KEY CAPITAL MARKETS/MCDONALD		1,529,310	1,500,000	1,052	1FE
78403D-AL-4	SBA TOWER TRUST 1ST LIEN 3.1680 04/11/2022 3.168% 04/11/22		04/04/2017	BARCLAYS CAPITAL INC		20,000,000	20,000,000		1FE
78419C-AG-9	SG COMMERCIAL MORTGAGE SECURIT SECURED 2.1864 10/10/2048 2.024% 10/10/48		04/01/2017	SOCIETE GENERALE SEC N.Y.				3,004	1FE
785592-AS-5	SABINE PASS LIQUEFACTION LLC 1ST LIEN 5.0000 03/15/2027 5.000% 03/15/27		05/10/2017	Tax Free Exchange		10,029,630	10,000,000	76,389	2FE
80285L-AE-1	SANTANDER DRIVE AUTO RECEIVABL SECURED SUBORD ABS 2.7900 08/1 2.790% 08/15/22		05/24/2017	J.P. MORGAN SECURITIES LLC		13,996,738	14,000,000		1FE
81745X-AD-9	SEQUOIA MORTGAGE TRUST 2017-4 SECURED 3.5000 07/25/2047 3.500% 07/25/47		06/07/2017	WELLS FARGO SECURITIES		39,045,000	38,000,000	103,444	1FE
824348-AV-8	SHERWIN-WILLIAMS CO/THE SENIOR 3.1250 06/01/2024 3.125% 06/01/24		05/02/2017	CITIGROUP GLOBAL MARKETS, INC		3,993,920	4,000,000		2FE
824348-AW-6	SHERWIN-WILLIAMS CO/THE SENIOR 3.4500 06/01/2027 3.450% 06/01/27		05/02/2017	CITIGROUP GLOBAL MARKETS, INC		2,989,110	3,000,000		2FE
824348-AX-4	SHERWIN-WILLIAMS CO/THE SENIOR 4.5000 06/01/2047 4.500% 06/01/47		05/02/2017	CITIGROUP GLOBAL MARKETS, INC		6,207,063	6,250,000		2FE
824348-BA-3	SHERWIN-WILLIAMS CO/THE SENIOR 4.2000 01/15/2022 4.200% 01/15/22		06/01/2017	Tax Free Exchange		11,991,013	12,000,000	190,400	2FE
824348-BC-9	SHERWIN-WILLIAMS CO/THE SENIOR 3.3000 02/01/2025 3.300% 02/01/25		06/01/2017	Tax Free Exchange		9,625,589	10,000,000	110,000	2FE
828428-AJ-1	SILVERMORE CLO LTD SECURED CDO-LNA 0.0000 05/15/2 2.352% 05/15/26		06/30/2017	CITIGROUP GLOBAL MARKETS, INC		9,912,086	9,912,086		1Z
828428-AL-6	SILVERMORE CLO LTD SECURED CDO-LNA 0.0000 05/15/2 2.932% 05/15/26		06/30/2017	CITIGROUP GLOBAL MARKETS, INC		18,000,000	18,000,000		1Z
83405D-AC-2	SOFI PROFESSIONAL LOAN PROGRAM SECURED ABS 2.6300 07/25/2040 2.630% 07/25/40		05/19/2017	MERRILL LYNCH PIERCE FENNER &		14,996,160	15,000,000		1FE
83608H-AU-8	SOUND POINT CLO III LTD SECURED SUBORD CDO-LNA 2.7084 2.708% 07/15/25		04/07/2017	MORGAN STANLEY DEAN WITTER		29,500,000	29,500,000		1FE
83608H-AW-4	SOUND POINT CLO III LTD SECURED SUBORD CDO-LNA 3.3084 3.308% 07/15/25		04/07/2017	MORGAN STANLEY DEAN WITTER		10,500,000	10,500,000		1FE
842434-CL-4	SOUTHERN CALIFORNIA GAS CO SECURED 4.4500 03/15/2044 4.450% 03/15/44		05/05/2017	STIFEL, NICOLAUS & CO, INC.		5,654,710	5,270,000	35,829	1FE
857477-AZ-6	STATE STREET CORP SENIOR 2.6530 05/15/2023 2.653% 05/15/23		05/15/2017	Various		19,901,130	19,875,000	1,078	1FE
858271-A*-0	STEELRIVER TRANSMISSION CO LLC SECURED 3.8200 06/30/2047 3.820% 06/30/47		06/29/2017	MITSUBISHI SECURITIES		8,000,000	8,000,000		2Z
864662-AP-6	SUDBURY MILL CLO LTD SECURED SUBORD CDO-LNA 2.8084 2.808% 01/17/26		04/03/2017	NOMURA SECURITIES INTL INC		20,000,000	20,000,000		1FE
864662-AR-2	SUDBURY MILL CLO LTD SECURED SUBORD CDO-LNA 3.6084 3.608% 01/17/26		04/03/2017	NOMURA SECURITIES INTL INC		10,000,000	10,000,000		1FE
87233Q-AC-2	TC PIPELINES LP SENIOR 3.9000 05/25/2027 3.900% 05/25/27		05/22/2017	MITSUBISHI SECURITIES		10,000,000	10,000,000		2FE
87248N-AA-6	THC ESCROW CORP III 1ST LIEN 4.6250 07/15/2024 4.625% 07/15/24		06/05/2017	BARCLAYS CAPITAL INC		6,096,000	6,096,000		3FE
88033G-CR-9	TENET HEALTHCARE CORP 1ST LIEN 4.6250 07/15/2024 4.625% 07/15/24		06/05/2017	BARCLAYS CAPITAL INC		4,864,000	4,864,000		3FE
89173H-AA-4	TOWD POINT MORTGAGE TRUST 2017 SECURED 2.7500 04/25/2057 2.750% 04/25/57		05/05/2017	J.P. MORGAN SECURITIES LLC		10,285,270	10,250,000	23,490	1FE
89307#-AA-7	TRANS BAY CABLE LLC 1ST LIEN 2.9300 06/30/2047 2.930% 06/30/47		06/29/2017	MITSUBISHI SECURITIES		16,000,000	16,000,000		1Z
89640R-AU-3	TRINITAS CLO II LTD SECURED SUBORD CDO-LNA 2.8089 2.808% 07/15/26		06/01/2017	NOMURA SECURITIES INTL INC		30,314,400	30,314,400		1FE
90131H-CB-9	21ST CENTURY FOX AMERICA INC SENIOR 3.3750 11/15/2026 3.375% 11/15/26		04/06/2017	Tax Free Exchange		1,247,664	1,250,000	16,172	2FE
90131H-CD-5	21ST CENTURY FOX AMERICA INC SENIOR 4.7500 11/15/2046 4.750% 11/15/46		04/03/2017	Tax Free Exchange		550,551	545,000	9,708	2FE
90137H-AC-3	GS AIMS-TWENTYEIGHTY INC TLA 1ST LIEN 9.2018 03/31/2020 9.299% 03/31/20		04/01/2017	VARIOUS		(4,853)			4Z
90137H-AC-3	GS AIMS-TWENTYEIGHTY INC TLA 1ST LIEN 9.2018 03/31/2020 9.299% 03/31/20		06/30/2017	Interest Capitalization		6,415	6,415		4Z
90137H-AD-1	GS AIMS-TWENTYEIGHTY INC TLB 1ST LIEN 8.0000 03/31/2020 8.000% 03/31/20		06/30/2017	Interest Capitalization		20,708	20,708		5Z
90137H-AE-9	GS AIMS-TWENTYEIGHTY INC TLC 1ST LIEN 9.0000 03/31/2020 9.000% 03/31/20		06/30/2017	Interest Capitalization		23,330	23,330		5Z
90276E-AF-4	UBS COMMERCIAL MORTGAGE TRUST SECURED 1.6170 06/15/2050 1.617% 06/15/50		06/01/2017	UBS AG		13,070,006		54,843	1FE
90276E-AG-2	UBS COMMERCIAL MORTGAGE TRUST SECURED 0.8986 06/15/2050 0.899% 06/15/50		06/01/2017	UBS AG		2,949,289		10,152	1FE
90276E-AJ-6	UBS COMMERCIAL MORTGAGE TRUST SECURED SUBORD 4.0360 06/15/20 4.036% 06/15/50		05/31/2017	UBS AG		10,299,643	10,000,000	12,332	1FE
92783#-AB-2	VIRGINIA INTERNATIONAL GATEWAY SECURED 3.7200 11/03/2041 3.720% 11/03/41		06/30/2017	MITSUBISHI SECURITIES		6,250,000	6,250,000		1FE
929089-AD-2	VOYA FINANCIAL INC SENIOR 3.1250 07/15/2024 3.125% 07/15/24		06/26/2017	CITIGROUP GLOBAL MARKETS, INC		9,720,653	9,750,000		2FE
929160-AV-1	VULCAN MATERIALS CO SENIOR 4.5000 06/15/2047 4.500% 06/15/47		06/12/2017	MERRILL LYNCH PIERCE FENNER &		3,984,960	4,000,000		2FE
95001M-AH-3	WELLS FARGO COMMERCIAL MORTGAG SECURED 1.2377 07/15/2050 0.000% 07/15/50		06/28/2017	WELLS FARGO SECURITIES		6,552,450		33,244	1Z
95001M-AK-6	WELLS FARGO COMMERCIAL MORTGAG SECURED SUBORD 3.9170 07/15/20 0.000% 07/15/50		06/27/2017	WELLS FARGO SECURITIES		7,724,475	7,500,000	9,793	1FE
95001M-AL-4	WELLS FARGO COMMERCIAL MORTGAG SECURED SUBORD 3.9030 07/15/20 0.000% 07/15/50		06/27/2017	WELLS FARGO SECURITIES		1,388,919	1,389,000	1,807	1Z
951680-AS-9	WEST CLO 2013-1 LTD SECURED SUBORD CDO-LNA 3.5293 3.529% 11/07/25		04/28/2017	NOMURA SECURITIES INTL INC		30,000,000	30,000,000		1FE
960413-AQ-5	WESTLAKE CHEMICAL CORP SENIOR 4.6250 02/15/2021 4.625% 02/15/21		04/24/2017	Tax Free Exchange		15,690,835	15,862,000	140,610	2FE
960413-AR-3	WESTLAKE CHEMICAL CORP SENIOR 4.8750 05/15/2023 4.875% 05/15/23		04/24/2017	Tax Free Exchange		1,333,000	1,333,000	28,701	2FE
983919-AJ-0	XILINX INC SENIOR 2.9500 06/01/2024 2.950% 06/01/24		05/24/2017	J.P. MORGAN SECURITIES LLC		11,986,440	12,000,000		1FE
98886Y-AQ-1	ZAIS CLO 2 LTD SECURED CDO-LNA 2.3562 07/25/2 2.356% 07/25/26		04/10/2017	GOLDMAN SACHS & CO., INC.		10,400,000	10,400,000		1FE
BL2307-34-8	PRIME SECURITY SERVICES BORROW 1ST LIEN 4.4713 05/02/2022 4.474% 05/02/22		04/13/2017	BARCLAYS CAPITAL INC		5,674,219	5,645,850		3FE
BL2307-34-8	PRIME SECURITY SERVICES BORROW 1ST LIEN 4.4713 05/02/2022 4.474% 05/02/22		04/03/2017	Tax Free Exchange		997,500	997,500		3FE
BL2356-67-5	AMERICAN AXLE & MANUFACTURING 1ST LIEN 3.4661 04/06/2024 3.466% 04/06/24		04/26/2017	J.P. MORGAN SECURITIES LLC		15,063,869	15,000,000		3FE
BL2356-84-0	KINETIC CONCEPTS INC 1ST LIEN 4.5464 02/02/2024 4.476% 02/02/24		05/10/2017	MERRILL LYNCH PIERCE FENNER &		9,452,500	9,500,000		4FE
BL2369-84-3	LEVEL 3 FINANCING INC 1ST LIEN 3.4656 02/22/2024 3.466% 02/22/24		04/04/2017	MERRILL LYNCH PIERCE FENNER &		19,950,000	20,000,000		3FE
BL2375-48-5	GEO GROUP INC/THE 1ST LIEN 3.4800 03/22/2024 3.330% 03/22/24		04/19/2017	BNP PARIBAS		5,557,397	5,565,000		3FE
BL2410-29-0	FCA US LLC 1ST LIEN 3.1271 12/31/2018 3.159% 12/31/18		04/14/2017	Tax Free Exchange		4,309,240	4,317,321		2FE
BL2414-51-6	ASURION LLC 1ST LIEN 4.2261 11/03/2023 4.226% 11/03/23		06/16/2017	Tax Free Exchange		11,062,011	11,091,809		3FE
BL2415-24-0	MGM GROWTH PROPERTIES OPERATIN 1ST LIEN 3.4761 04/25/2023 3.476% 05/01/23		05/02/2017	Tax Free Exchange		21,907,308	21,859,200		3FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
BL2425-15-7	ACADIA HEALTHCARE CO INC SENIOR SECURED 3.9772 02/16/20 3.801% 02/16/23		05/11/2017	Tax Free Exchange		1,479,896	1,486,188		3FE
BL2426-15-5	WMG ACQUISITION CORP 1ST LIEN 3.7156 11/01/2023 3.716% 11/01/23		05/23/2017	Tax Free Exchange		17,630,901	17,644,276		4FE
BL2426-95-7	POST HOLDINGS INC 1ST LIEN 3.4700 05/24/2024 3.466% 05/24/24		05/17/2017	CREDIT SUISSE INTERNATIONAL		2,857,598	2,864,759		3FE
BL2448-29-0	PRIME SECURITY SERVICES BORROW 1ST LIEN 3.9738 05/02/2022 3.974% 05/02/22		06/30/2017	Tax Free Exchange		6,670,625	6,643,350		3FE
Q2308#-AA-1	CHARTER HALL PRIME INDUSTRIAL SENIOR 3.9400 05/23/2027 3.940% 05/23/27		05/23/2017	J.P. MORGAN SECURITIES LLC		9,000,000	9,000,000		2FE
Q2308#-AC-7	CHARTER HALL PRIME INDUSTRIAL SENIOR 4.0400 05/23/2029 4.040% 05/23/29		05/23/2017	J.P. MORGAN SECURITIES LLC		8,000,000	8,000,000		2FE
008474-C#-3	AGNICO EAGLE MINES LTD SENIOR 4.4200 06/29/2025 4.420% 06/29/25	A	06/29/2017	CITIGROUP GLOBAL MARKETS, INC		3,000,000	3,000,000		2Z
008474-D*-6	AGNICO EAGLE MINES LTD SENIOR 4.6400 06/29/2027 4.640% 06/29/27	A	06/29/2017	CITIGROUP GLOBAL MARKETS, INC		2,750,000	2,750,000		2Z
008474-D@-4	AGNICO EAGLE MINES LTD SENIOR 4.7400 06/29/2029 4.740% 06/29/29	A	06/29/2017	CITIGROUP GLOBAL MARKETS, INC		6,000,000	6,000,000		2Z
136385-AW-1	CANADIAN NATURAL RESOURCES LTD SENIOR 2.9500 01/15/2023 2.950% 01/15/23	A	05/23/2017	J.P. MORGAN SECURITIES LLC		9,735,668	9,750,000		2FE
136385-AX-9	CANADIAN NATURAL RESOURCES LTD SENIOR 3.8500 06/01/2027 3.850% 06/01/27	A	05/23/2017	J.P. MORGAN SECURITIES LLC		4,984,800	5,000,000		2FE
66977W-AQ-2	NOVA CHEMICALS CORP SENIOR 4.8750 06/01/2024 4.875% 06/01/24	A	05/31/2017	Various		14,033,175	14,000,000		3FE
C9716#-AJ-8	WASTE CONNECTIONS INC SENIOR 3.2400 04/20/2024 3.240% 04/20/24	A	04/20/2017	MERRILL LYNCH PIERCE FENNER &		13,500,000	13,500,000		2FE
C9716#-AK-5	WASTE CONNECTIONS INC SENIOR 3.4900 04/20/2027 3.490% 04/20/27	A	04/20/2017	MERRILL LYNCH PIERCE FENNER &		7,000,000	7,000,000		2FE
009279-AA-8	AIRBUS SE SENIOR 3.1500 04/10/2027 3.150% 04/10/27	D	04/05/2017	J.P. MORGAN SECURITIES LLC		19,981,200	20,000,000		1FE
009279-AC-4	AIRBUS SE SENIOR 3.9500 04/10/2047 3.950% 04/10/47	D	04/05/2017	J.P. MORGAN SECURITIES LLC		19,753,800	20,000,000		1FE
035240-AH-3	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR 4.4390 10/06/2048 4.439% 10/06/48	C	04/07/2017	Tax Free Exchange		1,633,544	1,720,995		1FE
05583J-AA-0	BPCE SA SENIOR 3.0000 05/22/2022 3.000% 05/22/22	D	05/15/2017	MORGAN STANLEY DEAN WITTER		4,969,000	5,000,000		2FE
056752-AH-1	BAIDU INC SENIOR 2.8750 07/06/2022 2.875% 07/06/22	D	06/28/2017	GOLDMAN SACHS & CO., INC.		14,920,500	15,000,000		1Z
056752-AJ-7	BAIDU INC SENIOR 3.6250 07/06/2027 3.625% 07/06/27	D	06/28/2017	GOLDMAN SACHS & CO., INC.		14,438,520	14,500,000		1Z
06738E-AW-5	BARCLAYS PLC SUBORDINATED 4.8360 05/09/2028 4.836% 05/09/28	D	05/02/2017	BARCLAYS CAPITAL INC		5,250,000	5,250,000		2FE
09659W-2A-1	BNP PARIBAS SA SENIOR 2.9500 05/23/2022 2.950% 05/23/22	D	05/16/2017	BNP PARIBAS		6,991,250	7,000,000		1FE
12636Y-AA-0	CRH AMERICA FINANCE INC SENIOR 3.4000 05/09/2027 3.400% 05/09/27	C	05/02/2017	HSBC SECURITIES, INC.		12,160,698	12,250,000		2FE
12636Y-AB-8	CRH AMERICA FINANCE INC SENIOR 4.4000 05/09/2047 4.400% 05/09/47	C	05/02/2017	HSBC SECURITIES, INC.		9,445,090	9,500,000		2FE
30251G-AW-7	FMG RESOURCES AUGUST 2006 PTY SENIOR 5.1250 05/15/2024 5.125% 05/15/24	D	05/11/2017	Various		15,093,750	15,000,000	7,118	3FE
55315N-AA-1	MMC NORILSK NICKEL OJSC VIA MM SENIOR 4.1000 04/11/2023 4.100% 04/11/23	D	04/04/2017	SOCIETE GENERALE SEC N.Y.		9,500,000	9,500,000		2FE
62877P-AA-2	NBK SPC LTD SENIOR 2.7500 05/30/2022 2.750% 05/30/22	D	05/22/2017	J.P. MORGAN SECURITIES LLC		11,690,193	11,750,000		1FE
71922L-AA-7	PHOSAGRO OAO VIA PHOSAGRO BOND SENIOR 3.9500 11/03/2021 3.950% 11/03/21	D	04/25/2017	CITIGROUP GLOBAL MARKETS, INC		19,500,000	19,500,000		3FE
75625Q-AC-3	RECKITT BENCKISER TREASURY SER SENIOR 2.3750 06/24/2022 2.375% 06/24/22	D	06/21/2017	MERRILL LYNCH PIERCE FENNER &		18,982,140	19,000,000		1FE
75625Q-AD-1	RECKITT BENCKISER TREASURY SER SENIOR 2.7500 06/26/2024 2.750% 06/26/24	D	06/21/2017	MERRILL LYNCH PIERCE FENNER &		18,979,480	19,000,000		1FE
75625Q-AE-9	RECKITT BENCKISER TREASURY SER SENIOR 3.0000 06/26/2027 3.000% 06/26/27	D	06/21/2017	MERRILL LYNCH PIERCE FENNER &		5,561,266	5,578,000		1FE
75973Q-AA-5	RENAISSANCERE FINANCE INC SENIOR 3.4500 07/01/2027 3.450% 07/01/27	C	06/26/2017	BARCLAYS CAPITAL INC		14,394,440	14,500,000		1FE
780097-BE-0	ROYAL BANK OF SCOTLAND GROUP P SENIOR 3.4980 05/15/2023 3.498% 05/15/23	D	05/10/2017	MORGAN STANLEY DEAN WITTER		5,000,000	5,000,000		2FE
78486L-AA-0	SURA ASSET MANAGEMENT SA SENIOR 4.3750 04/11/2027 4.375% 04/11/27	D	04/12/2017	Various		14,137,825	14,250,000	5,712	2FE
83367T-BJ-7	SOCIETE GENERALE SA SUBORDINATED 4.2500 04/14/2025 4.250% 04/14/25	D	04/03/2017	CITIGROUP GLOBAL MARKETS, INC		9,340,780	9,500,000	192,903	2FE
857006-AG-5	STATE GRID OVERSEAS INVESTMENT SENIOR 3.5000 05/04/2027 3.500% 05/04/27	D	04/26/2017	CITIGROUP GLOBAL MARKETS, INC		19,988,200	20,000,000		1FE
8672EM-AG-9	SUNCORP-METWAY LTD SENIOR 2.8000 05/04/2022 2.800% 05/04/22	D	04/27/2017	CITIGROUP GLOBAL MARKETS, INC		9,744,540	9,750,000		1FE
87938W-AU-7	TELEFONICA EMISIONES SAU SENIOR 5.2130 03/08/2047 5.213% 03/08/47	D	04/24/2017	CITIGROUP GLOBAL MARKETS, INC		2,575,650	2,500,000	18,101	2FE
87973P-AC-8	Temasek Financial I Ltd SENIOR 2.3750 01/23/2023 2.375% 01/23/23	D	05/17/2017	MIZUHO FINANCIAL GROUP INC		9,938,300	10,000,000	78,507	1FE
904678-AA-7	UNICREDIT SPA SENIOR 3.7500 04/12/2022 3.750% 04/12/22	D	04/05/2017	CITIGROUP GLOBAL MARKETS, INC		19,902,600	20,000,000		2FE
904764-AX-5	UNILEVER CAPITAL CORP SENIOR 2.6000 05/05/2024 2.600% 05/05/24	C	05/02/2017	MORGAN STANLEY DEAN WITTER		18,811,330	19,000,000		1FE
904764-AY-3	UNILEVER CAPITAL CORP SENIOR 2.9000 05/05/2027 2.900% 05/05/27	C	05/02/2017	MORGAN STANLEY DEAN WITTER		17,722,980	18,000,000		1FE
913364-AB-1	UNITYMEDIA HESSEN GMBH & CO KG 1ST LIEN 5.5000 01/15/2023 5.500% 01/15/23	D	06/19/2017	Tax Free Exchange		4,608,957	4,500,000	105,875	3FE
970648-AF-8	WILLIS NORTH AMERICA INC SENIOR 3.6000 05/15/2024 3.600% 05/15/24	C	05/11/2017	MERRILL LYNCH PIERCE FENNER &		3,996,560	4,000,000		2FE
BL2272-58-3	AVOLON TLB BORROWER 1 US LLC 1ST LIEN 3.9622 03/21/2022 3.962% 03/21/22	C	05/12/2017	MORGAN STANLEY DEAN WITTER		4,924,737	4,955,000		3FE
BL2363-01-0	INEOS US FINANCE LLC 1ST LIEN 3.9761 04/01/2024 3.976% 04/01/24	C	05/03/2017	BARCLAYS CAPITAL INC		3,038,886	3,022,299		3FE
G0108H-AD-8	AERCAP IRELAND CAPITAL DAC SENIOR 2.7139 03/12/2021 2.659% 03/12/21	D	04/17/2017	MERRILL LYNCH PIERCE FENNER &		10,000,000	10,000,000		2Z
G6764#-AA-0	OMEGA LEASING (NO. 9) LIMITE SECURED 2.4000 10/12/2026 2.400% 10/12/26	D	04/12/2017	MERRILL LYNCH PIERCE FENNER &		21,750,000	21,750,000		1Z
Q1629#-AN-7	BRISBANE AIRPORT CORP SECURED 3.8200 06/15/2027 3.820% 06/15/27	D	06/15/2017	COMMONWEALTH BANK OF AUSTRALIA		4,000,000	4,000,000		2Z
Q1629#-AP-2	BRISBANE AIRPORT CORP SECURED 3.9200 06/15/2029 3.920% 06/15/29	D	06/15/2017	COMMONWEALTH BANK OF AUSTRALIA		11,000,000	11,000,000		2Z
Q1629#-AQ-0	BRISBANE AIRPORT CORP SECURED 4.0700 06/15/2032 4.070% 06/15/32	D	06/15/2017	COMMONWEALTH BANK OF AUSTRALIA		5,000,000	5,000,000		2Z
Q3920#-AH-2	FONTERRA CO-OPERATIVE GROUP LT SENIOR 3.5500 09/25/2029 3.550% 09/25/29	D	04/21/2017	BNP PARIBAS		1,011,800	1,000,000	3,254	1
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,362,448,514	2,249,649,713	3,082,954	XXX
12561A-AA-1	CK HUTCHISON CAPITAL SECURITIE SUBORDINATED 4.0000 05/12/2165 4.000% 05/12/47	D	05/09/2017	HSBC SECURITIES, INC.		10,000,000	10,000,000		2FE
4899999. Subtotal - Bonds - Hybrid Securities						10,000,000	10,000,000		XXX
8399997. Total - Bonds - Part 3						2,715,994,025	2,591,240,478	3,751,070	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						2,715,994,025	2,591,240,478	3,751,070	XXX
8999997. Total - Preferred Stocks - Part 3							XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
8999999. Total - Preferred Stocks							XXX		XXX
000000-00-0	GS AIMS-TWENTYEIGHTY INC EQ A		04/01/2017	VARIOUS	10,882.670	1			U
31340#-10-0	FEDERAL HOME LOAN BANK OF DES N/A		04/25/2017	PRINCIPAL LIFE INSURANCE CO.	1,200,000.000	120,000,000			U
703481-10-1	PATTERSON-UTI ENERGY INC		04/24/2017	Tax Free Exchange	71,123.000	1,599,556			L
81809A-10-0	SEVENTY SEVEN ENERGY INC		04/06/2017	VARIOUS	18,595.627	801,472			L
81809A-10-0	SEVENTY SEVEN ENERGY INC		04/06/2017	Tax Free Exchange	15,051.373	648,714			L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						123,049,743	XXX		XXX
990000-15-0	HIGHBRIDGE PRINCIPAL STRATEGIE SENIOR	D	05/17/2017	J.P. MORGAN SECURITIES LLC	1,099.822	998,870			U
9299999. Subtotal - Common Stocks - Mutual Funds						998,870	XXX		XXX
9799997. Total - Common Stocks - Part 3						124,048,613	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						124,048,613	XXX		XXX
9899999. Total - Preferred and Common Stocks						124,048,613	XXX		XXX
9999999 - Totals						2,840,042,638	XXX	3,751,070	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 3

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
022650-AA-6	Amal Ltd/Cayman Islands SECURED 3.4650 08/21/2021 3.465% 08/21/21		05/21/2017	Redemption 100.0000		873,379	873,379	873,379	873,379						873,379				15,131	08/21/2021	1
217194-AA-7	COP I LLC SECURED 3.6130 12/05/2021 3.613% 12/05/21		06/05/2017	Redemption 100.0000		217,827	217,827	217,827	217,827						217,827				3,935	12/05/2021	1
217194-AB-5	COP I LLC SECURED 3.6500 12/05/2021 3.650% 12/05/21		06/05/2017	Redemption 100.0000		432,863	432,863	432,863	432,863						432,863				7,900	12/05/2021	1
36200M-Q3-0	GINNIE MAE I POOL POOL #604474 5.0000 07/15/2033 5.000% 07/15/33		06/01/2017	Paydown		39,393	39,393	39,073	39,144		249		249		39,393				857	07/15/2033	1
36200N-L6-6	GINNIE MAE I POOL POOL #605249 4.5000 06/15/2019 4.500% 06/15/19		06/01/2017	Paydown		60,972	60,972	61,448	61,016		(44)		(44)		60,972				1,178	06/15/2019	1
36200Q-PC-2	GINNIE MAE I POOL POOL #569319 6.5000 04/15/2032 6.500% 04/15/32		06/01/2017	Paydown		2,523	2,523	2,591	2,588		(66)		(66)		2,523				68	04/15/2032	1
36200W-GZ-8	GINNIE MAE I POOL POOL #574516 4.5000 04/15/2019 4.500% 04/15/19		06/01/2017	Paydown		10,060	10,060	9,829	9,986		74		74		10,060				204	04/15/2019	1
36201B-NH-5	GINNIE MAE I POOL POOL #578292 6.5000 06/15/2032 6.500% 06/15/32		06/01/2017	Paydown		2,308	2,308	2,367	2,415		(107)		(107)		2,308				63	06/15/2032	1
36201B-NK-8	GINNIE MAE I POOL POOL #578294 6.5000 06/15/2032 6.500% 06/15/32		06/01/2017	Paydown		1,361	1,361	1,396	1,432		(71)		(71)		1,361				37	06/15/2032	1
36201E-JN-1	GINNIE MAE I POOL POOL #580869 6.0000 12/15/2031 6.000% 12/15/31		06/01/2017	Paydown		37,966	37,966	37,547	37,450		515		515		37,966				949	12/15/2031	1
36201F-WD-5	GINNIE MAE I POOL POOL #582144 6.5000 06/15/2032 6.500% 06/15/32		06/01/2017	Paydown		39,174	39,174	40,177	41,522		(2,348)		(2,348)		39,174				851	06/15/2032	1
36201F-WT-0	GINNIE MAE I POOL POOL #582158 6.5000 06/15/2032 6.500% 06/15/32		06/01/2017	Paydown		2,785	2,785	2,856	2,921		(137)		(137)		2,785				75	06/15/2032	1
36201J-GB-9	GINNIE MAE I POOL POOL #584394 6.5000 05/15/2032 6.500% 05/15/32		06/01/2017	Paydown		2,373	2,373	2,433	2,507		(135)		(135)		2,373				64	05/15/2032	1
36201J-GG-8	GINNIE MAE I POOL POOL #584399 6.5000 05/15/2032 6.500% 05/15/32		06/01/2017	Paydown		5,041	5,041	5,169	5,344		(303)		(303)		5,041				138	05/15/2032	1
36201J-JF-7	GINNIE MAE I POOL POOL #584462 6.5000 06/15/2032 6.500% 06/15/32		06/01/2017	Paydown		1,786	1,786	1,832	1,892		(106)		(106)		1,786				48	06/15/2032	1
36201J-JT-7	GINNIE MAE I POOL POOL #584474 6.5000 06/15/2032 6.500% 06/15/32		06/01/2017	Paydown		2,058	2,058	2,111	2,171		(112)		(112)		2,058				56	06/15/2032	1
36201K-EF-9	GINNIE MAE I POOL POOL #585234 6.5000 06/15/2032 6.500% 06/15/32		06/01/2017	Paydown		1,624	1,624	1,665	1,759		(136)		(136)		1,624				44	06/15/2032	1
36202B-TX-3	GINNIE MAE II POOL POOL #1466 6.0000 11/20/2023 6.000% 11/20/23		06/01/2017	Paydown		140	140	149	146		(6)		(6)		140				3	11/20/2023	1
36202B-U2-9	GINNIE MAE II POOL POOL #1501 6.0000 12/20/2023 6.000% 12/20/23		06/01/2017	Paydown		113	113	120	119		(6)		(6)		113				3	12/20/2023	1
36202C-2W-2	GINNIE MAE II POOL POOL #2589 6.0000 05/20/2028 6.000% 05/20/28		06/01/2017	Paydown		609	609	587	593		16		16		609				15	05/20/2028	1
36202C-3X-9	GINNIE MAE II POOL POOL #2614 6.0000 07/20/2028 6.000% 07/20/28		06/01/2017	Paydown		2,983	2,983	2,877	2,907		76		76		2,983				70	07/20/2028	1
36202C-KF-9	GINNIE MAE II POOL POOL #2094 6.5000 10/20/2025 6.500% 10/20/25		06/01/2017	Paydown		1,153	1,153	1,225	1,229		(76)		(76)		1,153				37	10/20/2025	1
36202C-M6-7	GINNIE MAE II POOL POOL #2181 6.0000 03/20/2026 6.000% 03/20/26		06/01/2017	Paydown		885	885	826	852		32		32		885				22	03/20/2026	1
36202C-MP-5	GINNIE MAE II POOL POOL #2166 6.0000 02/20/2026 6.000% 02/20/26		06/01/2017	Paydown		254	254	239	246		9		9		254				6	02/20/2026	1
36202C-N7-4	GINNIE MAE II POOL POOL #2214 6.0000 05/20/2026 6.000% 05/20/26		06/01/2017	Paydown		1,607	1,607	1,481	1,532		75		75		1,607				40	05/20/2026	1
36202C-NP-4	GINNIE MAE II POOL POOL #2198 6.0000 04/20/2026 6.000% 04/20/26		06/01/2017	Paydown		130	130	138	138		(7)		(7)		130				3	04/20/2026	1
36202D-2S-9	GINNIE MAE II POOL POOL #3485 4.0000 11/20/2033 4.000% 11/20/33		06/01/2017	Paydown		31,981	31,981	29,068	30,061		1,920		1,920		31,981				517	11/20/2033	1
36202D-2U-4	GINNIE MAE II POOL POOL #3487 5.0000 12/20/2033 5.000% 12/20/33		06/01/2017	Paydown		20,439	20,439	20,230	20,265		174		174		20,439				420	12/20/2033	1
36202D-2V-2	GINNIE MAE II POOL POOL #3488 5.5000 12/20/2033 5.500% 12/20/33		06/01/2017	Paydown		35,801	35,801	36,600	36,485		(684)		(684)		35,801				815	12/20/2033	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
	GINNIE MAE II POOL POOL #3498 4.5000																				
36202D-3F-6	01/20/2034 4.500% 01/20/34		06/01/2017	Paydown		121,953	121,953	114,731	116,123		5,830		5,830		121,953				2,704	01/20/2034	1
	GINNIE MAE II POOL POOL #3568 5.0000																				
36202D-6D-8	06/20/2034 5.000% 06/20/34		06/01/2017	Paydown		8,038	8,038	7,963	7,974		64		64		8,038				172	06/20/2034	1
	GINNIE MAE II POOL POOL #2728 6.0000																				
36202D-A5-0	03/20/2029 6.000% 03/20/29		06/01/2017	Paydown		5,441	5,441	5,262	5,299		142		142		5,441				132	03/20/2029	1
	GINNIE MAE II POOL POOL #3358 4.5000																				
36202D-WT-4	03/20/2033 4.500% 03/20/33		06/01/2017	Paydown		44,817	44,817	42,450	43,128		1,688		1,688		44,817				732	03/20/2033	1
	GINNIE MAE II POOL POOL #3427 4.5000																				
36202D-YY-1	08/20/2033 4.500% 08/20/33		06/01/2017	Paydown		15,965	15,965	15,518	15,624		341		341		15,965				311	08/20/2033	1
	GINNIE MAE II POOL POOL #3443 5.5000																				
36202D-ZG-9	09/20/2033 5.500% 09/20/33		06/01/2017	Paydown		11,747	11,747	11,939	11,914		(168)		(168)		11,747				266	09/20/2033	1
	GINNIE MAE I POOL POOL #610314 5.0000																				
36202V-AP-6	09/15/2033 5.000% 09/15/33		06/01/2017	Paydown		46,950	46,950	46,635	46,688		261		261		46,950				1,118	09/15/2033	1
	GINNIE MAE I POOL POOL #345605 6.5000																				
36203C-3N-0	03/15/2024 6.500% 03/15/24		06/01/2017	Paydown		392	392	358	377		15		15		392				11	03/15/2024	1
	GINNIE MAE I POOL POOL #345423 6.0000																				
36203C-VQ-2	11/15/2023 6.000% 11/15/23		06/01/2017	Paydown		1,676	1,676	1,624	1,651		25		25		1,676				42	11/15/2023	1
	GINNIE MAE I POOL POOL #345884 6.5000																				
36203D-FZ-8	09/15/2023 6.500% 09/15/23		06/01/2017	Paydown		193	193	166	181		13		13		193				5	09/15/2023	1
	GINNIE MAE I POOL POOL #345910 6.0000																				
36203D-GT-1	12/15/2023 6.000% 12/15/23		06/01/2017	Paydown		529	529	512	520		9		9		529				13	12/15/2023	1
	GINNIE MAE I POOL POOL #345986 6.0000																				
36203D-J7-6	12/15/2023 6.000% 12/15/23		06/01/2017	Paydown		8,215	8,215	7,958	8,087		128		128		8,215				209	12/15/2023	1
	GINNIE MAE I POOL POOL #346076 6.5000																				
36203D-MZ-0	01/15/2024 6.500% 01/15/24		06/01/2017	Paydown		5,260	5,260	4,504	4,902		358		358		5,260				119	01/15/2024	1
	GINNIE MAE I POOL POOL #346931 6.0000																				
36203E-LL-0	12/15/2023 6.000% 12/15/23		06/01/2017	Paydown		1,275	1,275	1,046	1,173		102		102		1,275				32	12/15/2023	1
	GINNIE MAE I POOL POOL #347018 6.5000																				
36203E-PB-8	01/15/2024 6.500% 01/15/24		06/01/2017	Paydown		499	499	428	468		31		31		499				13	01/15/2024	1
	GINNIE MAE I POOL POOL #348185 6.5000																				
36203F-XN-0	08/15/2023 6.500% 08/15/23		06/01/2017	Paydown		189	189	162	177		12		12		189				5	08/15/2023	1
	GINNIE MAE I POOL POOL #351999 6.0000																				
36203K-7L-2	12/15/2023 6.000% 12/15/23		06/01/2017	Paydown		384	384	372	378		6		6		384				10	12/15/2023	1
	GINNIE MAE I POOL POOL #351389 6.5000																				
36203K-KA-1	01/15/2024 6.500% 01/15/24		06/01/2017	Paydown		217	217	199	209		9		9		217				6	01/15/2024	1
	GINNIE MAE I POOL POOL #352816 6.5000																				
36203L-3Z-3	02/15/2024 6.500% 02/15/24		06/01/2017	Paydown		170	170	155	163		6		6		170				5	02/15/2024	1
	GINNIE MAE I POOL POOL #352824 6.5000																				
36203L-4H-2	04/15/2024 6.500% 04/15/24		06/01/2017	Paydown		324	324	278	302		22		22		324				9	04/15/2024	1
	GINNIE MAE I POOL POOL #352016 6.0000																				
36203L-AR-3	11/15/2023 6.000% 11/15/23		06/01/2017	Paydown		1,431	1,431	1,387	1,410		21		21		1,431				36	11/15/2023	1
	GINNIE MAE I POOL POOL #352076 6.5000																				
36203L-CM-2	09/15/2023 6.500% 09/15/23		06/01/2017	Paydown		404	404	370	389		15		15		404				11	09/15/2023	1
	GINNIE MAE I POOL POOL #352528 6.5000																				
36203L-SR-4	12/15/2023 6.500% 12/15/23		06/01/2017	Paydown		581	581	497	543		38		38		581				16	12/15/2023	1
	GINNIE MAE I POOL POOL #352961 6.5000																				
36203M-B6-6	05/15/2024 6.500% 05/15/24		06/01/2017	Paydown		199	199	170	185		14		14		199				5	05/15/2024	1
	GINNIE MAE I POOL POOL #353293 6.5000																				
36203M-NJ-5	02/15/2024 6.500% 02/15/24		06/01/2017	Paydown		241	241	206	226		15		15		241				7	02/15/2024	1
	GINNIE MAE I POOL POOL #354666 6.5000																				
36203N-6B-9	09/15/2023 6.500% 09/15/23		06/01/2017	Paydown		139	139	119	130		9		9		139				4	09/15/2023	1
	GINNIE MAE I POOL POOL #354710 6.0000																				
36203P-AK-9	12/15/2023 6.000% 12/15/23		06/01/2017	Paydown		2,135	2,135	2,069	2,103		33		33		2,135				53	12/15/2023	1
	GINNIE MAE I POOL POOL #354714 6.5000																				
36203P-AP-8	12/15/2023 6.500% 12/15/23		06/01/2017	Paydown		627	627	537	585		43		43		627				16	12/15/2023	1
	GINNIE MAE I POOL POOL #354751 6.0000																				
36203P-BU-6	02/15/2024 6.000% 02/15/24		06/01/2017	Paydown		1,154	1,154	949	1,063		91		91		1,154				29	02/15/2024	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
	GINNIE MAE I POOL POOL #354783 6.5000																				
36203P-CU-5	03/15/2024 6.500% 03/15/24		06/01/2017	Paydown		716	716	613	667		48		48		716				17	03/15/2024	1
	GINNIE MAE I POOL POOL #354787 6.0000																				
36203P-CY-7	03/15/2024 6.000% 03/15/24		06/01/2017	Paydown		2,594	2,594	2,133	2,388		206		206		2,594				65	03/15/2024	1
	GINNIE MAE I POOL POOL #355836 6.0000																				
36203Q-HM-6	11/15/2023 6.000% 11/15/23		06/01/2017	Paydown		534	534	517	525		9		9		534				13	11/15/2023	1
	GINNIE MAE I POOL POOL #359936 6.5000																				
36203U-Y9-7	11/15/2023 6.500% 11/15/23		06/01/2017	Paydown		125	125	107	116		9		9		125				3	11/15/2023	1
	GINNIE MAE I POOL POOL #359966 6.5000																				
36203U-Z7-0	12/15/2023 6.500% 12/15/23		06/01/2017	Paydown		914	914	902	907		6		6		914				24	12/15/2023	1
	GINNIE MAE I POOL POOL #360221 6.5000																				
36203V-D2-3	01/15/2024 6.500% 01/15/24		06/01/2017	Paydown		603	603	517	565		38		38		603				16	01/15/2024	1
	GINNIE MAE I POOL POOL #360815 6.5000																				
36203V-YL-8	03/15/2024 6.500% 03/15/24		06/01/2017	Paydown		185	185	159	171		14		14		185				5	03/15/2024	1
	GINNIE MAE I POOL POOL #361841 6.0000																				
36203W-5A-2	04/15/2024 6.000% 04/15/24		06/01/2017	Paydown		2,367	2,367	2,293	2,328		39		39		2,367				59	04/15/2024	1
	GINNIE MAE I POOL POOL #362194 6.5000																				
36203X-KF-2	01/15/2024 6.500% 01/15/24		06/01/2017	Paydown		461	461	395	432		30		30		461				13	01/15/2024	1
	GINNIE MAE I POOL POOL #363630 6.0000																				
36203Y-4P-6	12/15/2023 6.000% 12/15/23		06/01/2017	Paydown		225	225	218	221		4		4		225				6	12/15/2023	1
	GINNIE MAE I POOL POOL #363765 6.0000																				
36204A-CA-1	11/15/2023 6.000% 11/15/23		06/01/2017	Paydown		1,217	1,217	1,179	1,198		19		19		1,217				31	11/15/2023	1
	GINNIE MAE I POOL POOL #364313 6.5000																				
36204A-VE-2	01/15/2024 6.500% 01/15/24		06/01/2017	Paydown		1,980	1,980	1,954	1,966		13		13		1,980				54	01/15/2024	1
	GINNIE MAE I POOL POOL #364866 6.5000																				
36204B-JK-0	01/15/2024 6.500% 01/15/24		06/01/2017	Paydown		747	747	737	742		5		5		747				20	01/15/2024	1
	GINNIE MAE I POOL POOL #364926 6.5000																				
36204B-LF-8	02/15/2024 6.500% 02/15/24		06/01/2017	Paydown		233	233	213	224		9		9		233				6	02/15/2024	1
	GINNIE MAE I POOL POOL #364960 6.5000																				
36204B-MH-3	03/15/2024 6.500% 03/15/24		06/01/2017	Paydown		1,520	1,520	1,390	1,460		60		60		1,520				41	03/15/2024	1
	GINNIE MAE I POOL POOL #366355 6.0000																				
36204C-5Q-0	11/15/2023 6.000% 11/15/23		06/01/2017	Paydown		867	867	839	854		13		13		867				22	11/15/2023	1
	GINNIE MAE I POOL POOL #366373 6.0000																				
36204C-6J-5	12/15/2023 6.000% 12/15/23		06/01/2017	Paydown		2,726	2,726	2,641	2,685		41		41		2,726				58	12/15/2023	1
	GINNIE MAE I POOL POOL #366399 6.5000																				
36204C-7L-9	01/15/2024 6.500% 01/15/24		06/01/2017	Paydown		478	478	409	447		31		31		478				13	01/15/2024	1
	GINNIE MAE I POOL POOL #365974 6.5000																				
36204C-Q3-8	11/15/2023 6.500% 11/15/23		06/01/2017	Paydown		187	187	171	180		7		7		187				5	11/15/2023	1
	GINNIE MAE I POOL POOL #366055 6.0000																				
36204C-TL-5	12/15/2023 6.000% 12/15/23		06/01/2017	Paydown		1,400	1,400	1,356	1,382		18		18		1,400				35	12/15/2023	1
	GINNIE MAE I POOL POOL #367249 6.5000																				
36204D-5J-4	12/15/2023 6.500% 12/15/23		06/01/2017	Paydown		217	217	186	203		14		14		217				6	12/15/2023	1
	GINNIE MAE I POOL POOL #366422 6.0000																				
36204D-AX-7	01/15/2024 6.000% 01/15/24		06/01/2017	Paydown		652	652	631	642		10		10		652				16	01/15/2024	1
	GINNIE MAE I POOL POOL #366642 6.0000																				
36204D-HT-9	12/15/2023 6.000% 12/15/23		06/01/2017	Paydown		8,313	8,313	7,316	7,882		431		431		8,313				204	12/15/2023	1
	GINNIE MAE I POOL POOL #366680 6.0000																				
36204D-JZ-3	01/15/2024 6.000% 01/15/24		06/01/2017	Paydown		1,797	1,797	1,595	1,705		92		92		1,797				45	01/15/2024	1
	GINNIE MAE I POOL POOL #368169 6.5000																				
36204E-6E-2	12/15/2023 6.500% 12/15/23		06/01/2017	Paydown		373	373	341	360		13		13		373				10	12/15/2023	1
	GINNIE MAE I POOL POOL #368195 6.0000																				
36204E-7G-6	12/15/2023 6.000% 12/15/23		06/01/2017	Paydown		362	362	351	357		6		6		362				9	12/15/2023	1
	GINNIE MAE I POOL POOL #367432 6.0000																				
36204E-ED-5	12/15/2023 6.000% 12/15/23		06/01/2017	Paydown		1,168	1,168	1,131	1,150		18		18		1,168				29	12/15/2023	1
	GINNIE MAE I POOL POOL #367433 6.0000																				
36204E-EE-3	12/15/2023 6.000% 12/15/23		06/01/2017	Paydown		876	876	849	862		13		13		876				22	12/15/2023	1
	GINNIE MAE I POOL POOL #367438 6.0000																				
36204E-EK-9	12/15/2023 6.000% 12/15/23		06/01/2017	Paydown		3,585	3,585	2,939	3,295		290		290		3,585				90	12/15/2023	1

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
	GINNIE MAE I POOL POOL #368982 6.5000																				
36204F-2P-8	03/15/2024 6.500% 03/15/24		06/01/2017	Paydown		152	152	139	147		6		6		152				4	03/15/2024	1
	GINNIE MAE I POOL POOL #369015 6.5000																				
36204F-3Y-8	12/15/2023 6.500% 12/15/23		06/01/2017	Paydown		190	190	162	175		14		14		190				5	12/15/2023	1
	GINNIE MAE I POOL POOL #368305 6.5000																				
36204F-DJ-0	01/15/2024 6.500% 01/15/24		06/01/2017	Paydown		369	369	316	344		25		25		369				10	01/15/2024	1
	GINNIE MAE I POOL POOL #368735 6.5000																				
36204F-SY-1	11/15/2023 6.500% 11/15/23		06/01/2017	Paydown		275	275	252	266		9		9		275				7	11/15/2023	1
	GINNIE MAE I POOL POOL #368911 6.5000																				
36204F-YG-3	01/15/2024 6.500% 01/15/24		06/01/2017	Paydown		351	351	346	348		2		2		351				10	01/15/2024	1
	GINNIE MAE I POOL POOL #369261 6.0000																				
36204G-FA-5	12/15/2023 6.000% 12/15/23		06/01/2017	Paydown		80	80	78	79		1		1		80				2	12/15/2023	1
	GINNIE MAE I POOL POOL #370557 6.5000																				
36204H-TN-0	10/15/2023 6.500% 10/15/23		06/01/2017	Paydown		893	893	817	863		30		30		893				24	10/15/2023	1
	GINNIE MAE I POOL POOL #371689 6.5000																				
36204J-2W-5	03/15/2024 6.500% 03/15/24		06/01/2017	Paydown		33	33	28	30		2		2		33				1	03/15/2024	1
	GINNIE MAE I POOL POOL #371398 6.5000																				
36204J-RT-5	01/15/2024 6.500% 01/15/24		06/01/2017	Paydown		479	479	410	442		37		37		479				13	01/15/2024	1
	GINNIE MAE I POOL POOL #371832 6.0000																				
36204K-A9-4	05/15/2024 6.000% 05/15/24		06/01/2017	Paydown		1,480	1,480	1,286	1,401		79		79		1,480				37	05/15/2024	1
	GINNIE MAE I POOL POOL #371897 6.0000																				
36204K-DA-8	01/15/2024 6.000% 01/15/24		06/01/2017	Paydown		1,363	1,363	1,121	1,255		108		108		1,363				34	01/15/2024	1
	GINNIE MAE I POOL POOL #371917 6.0000																				
36204K-DW-0	02/15/2024 6.000% 02/15/24		06/01/2017	Paydown		3,419	3,419	2,807	3,146		273		273		3,419				86	02/15/2024	1
	GINNIE MAE I POOL POOL #372005 6.5000																				
36204K-GN-7	03/15/2024 6.500% 03/15/24		06/01/2017	Paydown		285	285	244	267		18		18		285				8	03/15/2024	1
	GINNIE MAE I POOL POOL #373287 6.5000																				
36204L-UL-3	11/15/2023 6.500% 11/15/23		06/01/2017	Paydown		467	467	400	440		27		27		467				13	11/15/2023	1
	GINNIE MAE I POOL POOL #374554 6.5000																				
36204N-BX-4	01/15/2024 6.500% 01/15/24		06/01/2017	Paydown		229	229	196	214		15		15		229				6	01/15/2024	1
	GINNIE MAE I POOL POOL #374660 6.5000																				
36204N-E9-4	01/15/2024 6.500% 01/15/24		06/01/2017	Paydown		320	320	293	309		12		12		320				9	01/15/2024	1
	GINNIE MAE I POOL POOL #374649 6.5000																				
36204N-EW-3	12/15/2023 6.500% 12/15/23		06/01/2017	Paydown		1,532	1,532	1,312	1,431		101		101		1,532				41	12/15/2023	1
	GINNIE MAE I POOL POOL #374669 6.0000																				
36204N-FJ-1	02/15/2024 6.000% 02/15/24		06/01/2017	Paydown		2,209	2,209	1,816	2,052		157		157		2,209				55	02/15/2024	1
	GINNIE MAE I POOL POOL #374798 6.0000																				
36204N-KK-2	12/15/2023 6.000% 12/15/23		06/01/2017	Paydown		910	910	748	838		72		72		910				23	12/15/2023	1
	GINNIE MAE I POOL POOL #374848 6.0000																				
36204N-L5-4	12/15/2023 6.000% 12/15/23		06/01/2017	Paydown		1,360	1,360	1,317	1,337		22		22		1,360				34	12/15/2023	1
	GINNIE MAE I POOL POOL #375880 6.5000																				
36204P-Q9-6	04/15/2024 6.500% 04/15/24		06/01/2017	Paydown		145	145	124	135		10		10		145				4	04/15/2024	1
	GINNIE MAE I POOL POOL #375850 6.0000																				
36204P-QB-1	01/15/2024 6.000% 01/15/24		06/01/2017	Paydown		629	629	518	580		50		50		629				16	01/15/2024	1
	GINNIE MAE I POOL POOL #375995 6.5000																				
36204P-UU-4	01/15/2024 6.500% 01/15/24		06/01/2017	Paydown		489	489	419	455		34		34		489				13	01/15/2024	1
	GINNIE MAE I POOL POOL #376015 6.5000																				
36204P-VG-4	03/15/2024 6.500% 03/15/24		06/01/2017	Paydown		536	536	459	498		38		38		536				15	03/15/2024	1
	GINNIE MAE I POOL POOL #377091 6.0000																				
36204Q-2Y-5	12/15/2023 6.000% 12/15/23		06/01/2017	Paydown		3,159	3,159	2,590	2,918		241		241		3,159				79	12/15/2023	1
	GINNIE MAE I POOL POOL #376363 6.0000																				
36204Q-B8-2	01/15/2024 6.000% 01/15/24		06/01/2017	Paydown		8,729	8,729	7,158	7,998		731		731		8,729				189	01/15/2024	1
	GINNIE MAE I POOL POOL #376368 6.5000																				
36204Q-CD-0	01/15/2024 6.500% 01/15/24		06/01/2017	Paydown		205	205	203	204		1		1		205				6	01/15/2024	1
	GINNIE MAE I POOL POOL #376399 6.5000																				
36204Q-DC-1	02/15/2024 6.500% 02/15/24		06/01/2017	Paydown		15,720	15,720	13,460	14,627		1,093		1,093		15,720				353	02/15/2024	1
	GINNIE MAE I POOL POOL #376660 6.5000																				
36204Q-MH-0	01/15/2024 6.500% 01/15/24		06/01/2017	Paydown		173	173	158	166		7		7		173				5	01/15/2024	1

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
	GINNIE MAE I POOL POOL #376791 6.5000																				
36204Q-RL-6	02/15/2024 6.500% 02/15/24		06/01/2017	Paydown		655	655	561	607		48		48		655				21	02/15/2024	1
	GINNIE MAE I POOL POOL #377054 6.5000																				
36204Q-ZT-0	11/15/2023 6.500% 11/15/23		06/01/2017	Paydown		169	169	144	158		10		10		169				5	11/15/2023	1
	GINNIE MAE I POOL POOL #377985 6.5000																				
36204R-2S-6	04/15/2024 6.500% 04/15/24		06/01/2017	Paydown		186	186	170	180		7		7		186				5	04/15/2024	1
	GINNIE MAE I POOL POOL #377744 6.5000																				
36204R-S9-0	12/15/2023 6.500% 12/15/23		06/01/2017	Paydown		269	269	246	258		11		11		269				7	12/15/2023	1
	GINNIE MAE I POOL POOL #382291 6.5000																				
36204W-UQ-8	02/15/2024 6.500% 02/15/24		06/01/2017	Paydown		202	202	185	195		6		6		202				5	02/15/2024	1
	GINNIE MAE I POOL POOL #382365 6.5000																				
36204W-W2-9	01/15/2024 6.500% 01/15/24		06/01/2017	Paydown		148	148	127	138		9		9		148				4	01/15/2024	1
	GINNIE MAE I POOL POOL #383440 6.5000																				
36204X-4Z-5	01/15/2024 6.500% 01/15/24		06/01/2017	Paydown		1,224	1,224	1,120	1,178		46		46		1,224				33	01/15/2024	1
	GINNIE MAE I POOL POOL #384064 6.5000																				
36204Y-TV-5	04/15/2024 6.500% 04/15/24		06/01/2017	Paydown		720	720	658	696		24		24		720				19	04/15/2024	1
	GINNIE MAE I POOL POOL #384112 6.5000																				
36204Y-VD-2	05/15/2024 6.500% 05/15/24		06/01/2017	Paydown		162	162	139	151		11		11		162				4	05/15/2024	1
	GINNIE MAE I POOL POOL #385243 6.5000																				
36205A-5C-4	04/15/2024 6.500% 04/15/24		06/01/2017	Paydown		589	589	539	571		19		19		589				16	04/15/2024	1
	GINNIE MAE I POOL POOL #385486 6.5000																				
36205B-F3-1	04/15/2024 6.500% 04/15/24		06/01/2017	Paydown		261	261	223	243		18		18		261				7	04/15/2024	1
	GINNIE MAE I POOL POOL #385473 6.5000																				
36205B-FN-7	03/15/2024 6.500% 03/15/24		06/01/2017	Paydown		65	65	55	60		4		4		65				2	03/15/2024	1
	GINNIE MAE I POOL POOL #385578 6.5000																				
36205B-JX-1	02/15/2024 6.500% 02/15/24		06/01/2017	Paydown		180	180	154	168		12		12		180				5	02/15/2024	1
	GINNIE MAE I POOL POOL #386362 6.5000																				
36205C-FB-1	03/15/2024 6.500% 03/15/24		06/01/2017	Paydown		210	210	179	197		13		13		210				6	03/15/2024	1
	GINNIE MAE I POOL POOL #387215 6.5000																				
36205D-DU-9	04/15/2024 6.500% 04/15/24		06/01/2017	Paydown		515	515	471	495		20		20		515				14	04/15/2024	1
	GINNIE MAE I POOL POOL #388246 6.5000																				
36205E-HX-7	02/15/2024 6.500% 02/15/24		06/01/2017	Paydown		122	122	105	115		7		7		122				3	02/15/2024	1
	GINNIE MAE I POOL POOL #392096 6.5000																				
36205J-RR-8	04/15/2024 6.500% 04/15/24		06/01/2017	Paydown		214	214	183	200		14		14		214				6	04/15/2024	1
	GINNIE MAE I POOL POOL #410150 6.5000																				
36206F-TF-9	10/15/2025 6.500% 10/15/25		06/01/2017	Paydown		260	260	247	252		8		8		260				7	10/15/2025	1
	GINNIE MAE I POOL POOL #421941 6.5000																				
36206U-WA-3	05/15/2026 6.500% 05/15/26		06/01/2017	Paydown		268	268	255	260		8		8		268				7	05/15/2026	1
	GINNIE MAE II POOL POOL #424298 6.0000																				
36206X-KK-8	02/20/2026 6.000% 02/20/26		06/01/2017	Paydown		453	453	426	436		17		17		453				11	02/20/2026	1
	GINNIE MAE I POOL POOL #431914 6.5000																				
36207G-YK-9	05/15/2026 6.500% 05/15/26		06/01/2017	Paydown		158	158	150	153		5		5		158				4	05/15/2026	1
	GINNIE MAE I POOL POOL #434165 6.5000																				
36207K-JJ-0	01/15/2029 6.500% 01/15/29		06/01/2017	Paydown		1,727	1,727	1,628	1,625		102		102		1,727				47	01/15/2029	1
	GINNIE MAE I POOL POOL #450348 6.5000																				
36208G-HZ-4	06/15/2028 6.500% 06/15/28		06/01/2017	Paydown		524	524	521	521		3		3		524				13	06/15/2028	1
	GINNIE MAE II POOL POOL #737744 5.5000																				
3620AR-S9-3	12/20/2040 5.500% 12/20/40		06/01/2017	Paydown		995	995	1,054	1,113		(118)		(118)		995				23	12/20/2040	1
	GINNIE MAE II POOL POOL #737748 5.5000																				
3620AR-TD-3	06/20/2038 5.500% 06/20/38		06/01/2017	Paydown		1,478	1,478	1,567	1,618		(140)		(140)		1,478				34	06/20/2038	1
	GINNIE MAE II POOL POOL #737751 5.5000																				
3620AR-TG-6	01/20/2036 5.500% 01/20/36		06/01/2017	Paydown		1,797	1,797	1,905	1,945		(148)		(148)		1,797				41	01/20/2036	1
	GINNIE MAE I POOL POOL #486876 6.0000																				
36210A-2H-9	01/15/2029 6.000% 01/15/29		06/01/2017	Paydown		3,376	3,376	3,127	3,155		221		221		3,376				85	01/15/2029	1
	GINNIE MAE I POOL POOL #552607 6.5000																				
36213E-3Q-7	06/15/2032 6.500% 06/15/32		06/01/2017	Paydown		85,329	85,329	87,649	87,366		(2,038)		(2,038)		85,329				1,889	06/15/2032	1
	GINNIE MAE I POOL POOL #552609 6.5000																				
36213E-3S-3	06/15/2032 6.500% 06/15/32		06/01/2017	Paydown		5,465	5,465	5,605	5,699		(234)		(234)		5,465				148	06/15/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36213E-Z2-5	GINNIE MAE I POOL POOL #552561 6.5000 05/15/2032 6.500% 05/15/32		06/01/2017	Paydown		14,427	14,427	14,819	14,810		(383)		(383)		14,427				389	05/15/2032	1
36217S-EM-9	GINNIE MAE I POOL POOL #201840 6.5000 04/15/2024 6.500% 04/15/24		06/01/2017	Paydown		577	577	528	557		20		20		577				16	04/15/2024	1
36218N-LX-7	GINNIE MAE I POOL POOL #227242 6.5000 03/15/2024 6.500% 03/15/24		06/01/2017	Paydown		147	147	134	141		5		5		147				4	03/15/2024	1
36224N-NP-4	GINNIE MAE I POOL POOL #333498 6.5000 12/15/2023 6.500% 12/15/23		06/01/2017	Paydown		777	777	665	721		56		56		777				18	12/15/2023	1
36224S-4C-3	GINNIE MAE I POOL POOL #337519 6.5000 09/15/2023 6.500% 09/15/23		06/01/2017	Paydown		233	233	213	224		9		9		233				6	09/15/2023	1
36224S-5F-5	GINNIE MAE I POOL POOL #337546 6.5000 08/15/2023 6.500% 08/15/23		06/01/2017	Paydown		44	44	37	41		3		3		44				1	08/15/2023	1
36224S-NH-1	GINNIE MAE I POOL POOL #337092 7.5000 09/15/2023 7.500% 09/15/23		06/01/2017	Paydown		314	314	333	327		(14)		(14)		314				10	09/15/2023	1
36224S-PE-6	GINNIE MAE I POOL POOL #337121 6.5000 12/15/2023 6.500% 12/15/23		06/01/2017	Paydown		355	355	304	330		25		25		355				10	12/15/2023	1
36224V-ZX-6	GINNIE MAE I POOL POOL #340158 6.5000 02/15/2024 6.500% 02/15/24		06/01/2017	Paydown		787	787	674	732		55		55		787				21	02/15/2024	1
36290S-K8-3	GINNIE MAE I POOL POOL #616019 5.5000 10/15/2033 5.500% 10/15/33		06/01/2017	Paydown		114,441	114,441	115,831	115,852		(1,411)		(1,411)		114,441				3,066	10/15/2033	1
367333-AA-9	Gate Capital Cayman Two Ltd SECURED 3.5500 06/11/2021 3.550% 06/11/21		06/11/2017	Redemption 100.0000		340,858	340,858	340,858	340,858						340,858				6,050	06/11/2021	1
367333-AB-7	Gate Capital Cayman Two Ltd SECURED 3.2810 11/18/2021 3.281% 11/18/21		05/01/2017	Call 100.0000		6,867,557	6,867,557	6,867,557	6,867,557						6,867,557				361,685	11/18/2021	1
367333-AC-5	Gate Capital Cayman Two Ltd SECURED 3.2400 11/18/2021 3.240% 11/18/21		05/18/2017	Redemption 100.0000		223,898	223,898	223,898	223,898						223,898				3,627	11/18/2021	1
71654Q-BC-5	Petroleos Mexicanos SECURED 2.0000 12/20/2022 2.000% 12/20/22		06/20/2017	Redemption 100.0000		712,500	712,500	712,500	712,500						712,500				7,125	12/20/2022	1
71654Q-BF-8	Petroleos Mexicanos SECURED 1.7000 12/20/2022 1.700% 12/20/22		06/20/2017	Redemption 100.0000		250,000	250,000	250,000	250,000						250,000				2,125	12/20/2022	1
74046B-AA-4	PREMIER AIRCRAFT LEASING EXIM SECURED 3.5760 02/06/2022 3.576% 02/06/22		05/06/2017	Redemption 100.0000		229,839	229,839	230,002	229,911		(73)		(73)		229,839				4,110	02/06/2022	1
746388-AA-5	Purple Chen 2011 LLC SECURED 2.7350 08/01/2023 2.735% 08/01/23		05/01/2017	Redemption 100.0000		209,510	209,510	209,510	209,510						209,510				2,865	08/01/2023	1
797224-AA-0	SAN CLEMENTE LEASING LLC SECURED 3.5850 08/27/2021 3.585% 08/27/21		05/27/2017	Redemption 100.0000		328,819	328,819	328,819	328,819						328,819				5,894	08/27/2021	1
797224-AB-8	SAN CLEMENTE LEASING LLC SECURED 3.3500 06/07/2022 3.350% 06/07/22		06/07/2017	Redemption 100.0000		328,102	328,102	328,102	328,102						328,102				5,496	06/07/2022	1
876780-AA-5	Tayarra Ltd SECURED 3.6280 02/15/2022 3.628% 02/15/22		05/15/2017	Redemption 100.0000		655,048	655,048	655,048	655,048						655,048				11,883	02/15/2022	1
89609G-AA-0	Tricahue Leasing LLC SECURED 3.5030 11/19/2021 3.503% 11/19/21		05/19/2017	Redemption 100.0000		390,847	390,847	390,847	390,847						390,847				6,846	11/19/2021	1
89609G-AB-8	Tricahue Leasing LLC SECURED 3.7440 02/26/2022 3.744% 02/26/22		05/26/2017	Redemption 100.0000		161,570	161,570	161,570	161,570						161,570				3,025	02/26/2022	1
89609G-AC-6	Tricahue Leasing LLC SECURED 3.3480 12/17/2021 3.348% 12/17/21		06/17/2017	Redemption 100.0000		251,844	251,844	251,844	251,844						251,844				4,216	12/17/2021	1
908640-AA-6	UNION 13 LEASING LLC SECURED 1.8700 06/28/2024 1.870% 06/28/24		06/28/2017	Redemption 100.0000		141,935	141,935	141,935	141,935						141,935				1,327	06/28/2024	1
912828-WH-9	UNITED STATES TREASURY NOTE/BO SECURED 0.8750 05/15/2017 0.875% 05/15/17		05/15/2017	Maturity		10,000,000	10,000,000	9,994,141	9,999,269		731		731		10,000,000				43,750	05/15/2017	1
0599999. Subtotal - Bonds - U.S. Governments						23,526,486	23,526,486	23,499,488	23,516,796		9,678		9,678		23,526,486				517,715	XXX	XXX
02110L-AA-4	ALS 3 LTD SENIOR 3.7950 11/14/2021 3.795% 11/14/21	D	05/14/2017	Redemption 100.0000		337,713	337,713	337,713	337,713						337,713				6,408	11/14/2021	2
698299-AX-2	PANAMA GOVERNMENT INTERNATIONA SENIOR 5.2000 01/30/2020 5.200% 01/30/20	D	05/11/2017	Call 100.0000		5,000,000	5,000,000	5,396,200	5,208,916		(23,110)		(23,110)		5,185,806		(185,806)	(185,806)	640,444	01/30/2020	2FE
1099999. Subtotal - Bonds - All Other Governments						5,337,713	5,337,713	5,733,913	5,546,629		(23,110)		(23,110)		5,523,519		(185,806)	(185,806)	646,852	XXX	XXX

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31281A-SF-0	FREDDIE MAC GOLD POOL POOL #N30518 6.0000 12/01/2028 6.000% 12/01/28		06/01/2017	Paydown		219	219	215	215		4		4		219				6	12/01/2028	1
31281A-YN-6	FREDDIE MAC GOLD POOL POOL #N30717 6.5000 10/01/2030 6.500% 10/01/30		06/01/2017	Paydown		300	300	296	294		6		6		300				8	10/01/2030	1
31281M-A4-8	FREDDIE MAC GOLD POOL POOL #N70927 7.0000 06/01/2024 7.000% 06/01/24		06/01/2017	Paydown		1,680	1,680	1,653	1,655		25		25		1,680				49	06/01/2024	1
31283G-3T-2	FREDDIE MAC GOLD POOL POOL #G00810 7.0000 11/01/2027 7.000% 11/01/27		06/01/2017	Paydown		636	636	643	644		(8)		(8)		636				19	11/01/2027	1
31283G-3V-7	FREDDIE MAC GOLD POOL POOL #G00812 6.5000 04/01/2026 6.500% 04/01/26		06/01/2017	Paydown		6,600	6,600	6,427	6,861		(261)		(261)		6,600				178	04/01/2026	1
31283G-X7-7	FREDDIE MAC GOLD POOL POOL #G00702 7.5000 05/01/2027 7.500% 05/01/27		06/01/2017	Paydown		254	254	261	263		(9)		(9)		254				8	05/01/2027	1
31283H-EN-1	FREDDIE MAC GOLD POOL POOL #G01041 6.0000 06/01/2029 6.000% 06/01/29		06/01/2017	Paydown		7,056	7,056	6,255	6,296		760		760		7,056				167	06/01/2029	1
31287L-R5-3	FREDDIE MAC GOLD POOL POOL #C61408 5.5000 12/01/2031 5.500% 12/01/31		06/01/2017	Paydown		1,721	1,721	1,710	1,711		10		10		1,721				39	12/01/2031	1
3128CU-FU-5	FREDDIE MAC GOLD POOL POOL #G30179 6.5000 01/01/2020 6.500% 01/01/20		06/01/2017	Paydown		6,487	6,487	6,256	6,363		124		124		6,487				176	01/01/2020	1
3128DW-4U-2	FREDDIE MAC GOLD POOL POOL #D93535 5.5000 05/01/2019 5.500% 05/01/19		06/01/2017	Paydown		1,732	1,732	1,564	1,681		50		50		1,732				40	05/01/2019	1
3128F6-ZV-1	FREDDIE MAC GOLD POOL POOL #D67056 6.0000 01/01/2026 6.000% 01/01/26		06/01/2017	Paydown		198	198	178	187		11		11		198				5	01/01/2026	1
3128F7-3K-8	FREDDIE MAC GOLD POOL POOL #D68002 6.0000 02/01/2026 6.000% 02/01/26		06/01/2017	Paydown		720	720	647	682		38		38		720				18	02/01/2026	1
3128F7-6Y-5	FREDDIE MAC GOLD POOL POOL #D68087 6.0000 02/01/2026 6.000% 02/01/26		06/01/2017	Paydown		562	562	540	551		11		11		562				14	02/01/2026	1
3128F7-LM-4	FREDDIE MAC GOLD POOL POOL #D67532 6.0000 01/01/2026 6.000% 01/01/26		06/01/2017	Paydown		222	222	200	209		14		14		222				6	01/01/2026	1
3128F7-R9-7	FREDDIE MAC GOLD POOL POOL #D67712 6.0000 02/01/2026 6.000% 02/01/26		06/01/2017	Paydown		440	440	395	418		22		22		440				11	02/01/2026	1
3128F7-Y7-3	FREDDIE MAC GOLD POOL POOL #D67934 6.0000 02/01/2026 6.000% 02/01/26		06/01/2017	Paydown		88	88	79	83		5		5		88				2	02/01/2026	1
3128F7-ZJ-6	FREDDIE MAC GOLD POOL POOL #D67945 6.0000 02/01/2026 6.000% 02/01/26		06/01/2017	Paydown		1,111	1,111	994	1,047		63		63		1,111				28	02/01/2026	1
3128F7-ZX-5	FREDDIE MAC GOLD POOL POOL #D67958 6.0000 02/01/2026 6.000% 02/01/26		06/01/2017	Paydown		502	502	450	471		30		30		502				12	02/01/2026	1
3128F8-4Z-2	FREDDIE MAC GOLD POOL POOL #D68940 6.0000 03/01/2026 6.000% 03/01/26		06/01/2017	Paydown		258	258	232	245		13		13		258				6	03/01/2026	1
3128F8-F3-1	FREDDIE MAC GOLD POOL POOL #D68286 6.0000 02/01/2026 6.000% 02/01/26		06/01/2017	Paydown		191	191	171	179		12		12		191				5	02/01/2026	1
3128F8-G4-8	FREDDIE MAC GOLD POOL POOL #D68319 6.0000 02/01/2026 6.000% 02/01/26		06/01/2017	Paydown		947	947	850	901		45		45		947				24	02/01/2026	1
3128F8-GD-8	FREDDIE MAC GOLD POOL POOL #D68296 6.0000 02/01/2026 6.000% 02/01/26		06/01/2017	Paydown		182	182	175	178		4		4		182				5	02/01/2026	1
3128F8-PX-4	FREDDIE MAC GOLD POOL POOL #D68538 6.0000 02/01/2026 6.000% 02/01/26		06/01/2017	Paydown		1,043	1,043	937	985		58		58		1,043				26	02/01/2026	1
3128F8-TN-2	FREDDIE MAC GOLD POOL POOL #D68657 6.0000 02/01/2026 6.000% 02/01/26		06/01/2017	Paydown		213	213	191	201		12		12		213				5	02/01/2026	1
3128F8-WD-0	FREDDIE MAC GOLD POOL POOL #D68744 6.0000 03/01/2026 6.000% 03/01/26		06/01/2017	Paydown		2,562	2,562	2,289	2,429		134		134		2,562				64	03/01/2026	1
3128F8-XS-6	FREDDIE MAC GOLD POOL POOL #D68789 6.0000 03/01/2026 6.000% 03/01/26		06/01/2017	Paydown		192	192	172	182		10		10		192				5	03/01/2026	1
3128F9-7A-2	FREDDIE MAC GOLD POOL POOL #D69889 5.5000 04/01/2026 5.500% 04/01/26		06/01/2017	Paydown		2,048	2,048	1,819	1,940		108		108		2,048				47	04/01/2026	1
3128F9-7D-6	FREDDIE MAC GOLD POOL POOL #D69892 6.0000 04/01/2026 6.000% 04/01/26		06/01/2017	Paydown		164	164	147	155		9		9		164				4	04/01/2026	1
3128F9-A8-3	FREDDIE MAC GOLD POOL POOL #D69031 6.0000 03/01/2026 6.000% 03/01/26		06/01/2017	Paydown		3,035	3,035	2,711	2,879		156		156		3,035				76	03/01/2026	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128F9-AJ-9	FREDDIE MAC GOLD POOL POOL #D69009 6.0000 03/01/2026 6.000% 03/01/26		06/01/2017	Paydown		123	123	111	116		8		8		123				3	03/01/2026	1
3128F9-AK-6	FREDDIE MAC GOLD POOL POOL #D69010 6.0000 03/01/2026 6.000% 03/01/26		06/01/2017	Paydown		7	7	7	7						7					03/01/2026	1
3128F9-BF-6	FREDDIE MAC GOLD POOL POOL #D69038 6.0000 03/01/2026 6.000% 03/01/26		06/01/2017	Paydown		2,196	2,196	1,969	2,096		100		100		2,196				55	03/01/2026	1
3128F9-BX-7	FREDDIE MAC GOLD POOL POOL #D69054 6.0000 03/01/2026 6.000% 03/01/26		06/01/2017	Paydown		262	262	235	246		16		16		262				7	03/01/2026	1
3128F9-CR-9	FREDDIE MAC GOLD POOL POOL #D69080 6.0000 03/01/2026 6.000% 03/01/26		06/01/2017	Paydown		524	524	470	494		30		30		524				13	03/01/2026	1
3128F9-CZ-1	FREDDIE MAC GOLD POOL POOL #D69088 6.0000 03/01/2026 6.000% 03/01/26		06/01/2017	Paydown		1,689	1,689	1,517	1,599		90		90		1,689				41	03/01/2026	1
3128F9-F2-1	FREDDIE MAC GOLD POOL POOL #D69185 6.0000 03/01/2026 6.000% 03/01/26		06/01/2017	Paydown		274	274	246	256		18		18		274				7	03/01/2026	1
3128F9-HR-4	FREDDIE MAC GOLD POOL POOL #D69240 6.0000 03/01/2026 6.000% 03/01/26		06/01/2017	Paydown		557	557	500	525		32		32		557				14	03/01/2026	1
3128F9-J4-3	FREDDIE MAC GOLD POOL POOL #D69283 6.5000 03/01/2026 6.500% 03/01/26		06/01/2017	Paydown		1,304	1,304	1,277	1,296		8		8		1,304				35	03/01/2026	1
3128F9-LD-0	FREDDIE MAC GOLD POOL POOL #D69324 6.0000 03/01/2026 6.000% 03/01/26		06/01/2017	Paydown		3,071	3,071	2,752	2,886		185		185		3,071				77	03/01/2026	1
3128F9-NM-8	FREDDIE MAC GOLD POOL POOL #D69396 6.0000 03/01/2026 6.000% 03/01/26		06/01/2017	Paydown		4,456	4,456	4,000	4,209		246		246		4,456				111	03/01/2026	1
3128F9-NZ-9	FREDDIE MAC GOLD POOL POOL #D69408 6.0000 03/01/2026 6.000% 03/01/26		06/01/2017	Paydown		289	289	260	273		16		16		289				7	03/01/2026	1
3128F9-PN-4	FREDDIE MAC GOLD POOL POOL #D69429 6.5000 03/01/2026 6.500% 03/01/26		06/01/2017	Paydown		953	953	933	947		6		6		953				26	03/01/2026	1
3128F9-YA-2	FREDDIE MAC GOLD POOL POOL #D69705 6.0000 03/01/2026 6.000% 03/01/26		06/01/2017	Paydown		2,557	2,557	2,292	2,429		129		129		2,557				64	03/01/2026	1
3128F9-Z4-5	FREDDIE MAC GOLD POOL POOL #D69763 6.0000 03/01/2026 6.000% 03/01/26		06/01/2017	Paydown		36	36	33	34		2		2		36				1	03/01/2026	1
3128FA-AJ-6	FREDDIE MAC GOLD POOL POOL #D69909 6.0000 04/01/2026 6.000% 04/01/26		06/01/2017	Paydown		559	559	500	527		31		31		559				14	04/01/2026	1
3128FA-CC-9	FREDDIE MAC GOLD POOL POOL #D69967 6.0000 04/01/2026 6.000% 04/01/26		06/01/2017	Paydown		3,463	3,463	3,110	3,286		177		177		3,463				94	04/01/2026	1
3128FA-CG-0	FREDDIE MAC GOLD POOL POOL #D69971 6.0000 04/01/2026 6.000% 04/01/26		06/01/2017	Paydown		26	26	24	25		2		2		26				1	04/01/2026	1
3128FB-2D-6	FREDDIE MAC GOLD POOL POOL #D70772 6.0000 04/01/2026 6.000% 04/01/26		06/01/2017	Paydown		48	48	43	45		3		3		48				1	04/01/2026	1
3128FB-3D-5	FREDDIE MAC GOLD POOL POOL #D70796 6.0000 04/01/2026 6.000% 04/01/26		06/01/2017	Paydown		769	769	687	722		47		47		769				19	04/01/2026	1
3128FB-AY-1	FREDDIE MAC GOLD POOL POOL #D70023 6.0000 04/01/2026 6.000% 04/01/26		06/01/2017	Paydown		422	422	378	397		25		25		422				11	04/01/2026	1
3128FB-E8-4	FREDDIE MAC GOLD POOL POOL #D70159 6.0000 04/01/2026 6.000% 04/01/26		06/01/2017	Paydown		483	483	434	460		24		24		483				12	04/01/2026	1
3128FB-EM-3	FREDDIE MAC GOLD POOL POOL #D70140 6.0000 04/01/2026 6.000% 04/01/26		06/01/2017	Paydown		925	925	827	873		52		52		925				23	04/01/2026	1
3128FB-J6-3	FREDDIE MAC GOLD POOL POOL #D70285 6.0000 04/01/2026 6.000% 04/01/26		06/01/2017	Paydown		256	256	230	241		16		16		256				6	04/01/2026	1
3128FB-KJ-3	FREDDIE MAC GOLD POOL POOL #D70297 6.0000 04/01/2026 6.000% 04/01/26		06/01/2017	Paydown		1,342	1,342	1,199	1,271		70		70		1,342				34	04/01/2026	1
3128FB-KV-6	FREDDIE MAC GOLD POOL POOL #D70308 6.0000 04/01/2026 6.000% 04/01/26		06/01/2017	Paydown		2,070	2,070	1,849	1,960		111		111		2,070				50	04/01/2026	1
3128FB-LD-5	FREDDIE MAC GOLD POOL POOL #D70324 6.0000 04/01/2026 6.000% 04/01/26		06/01/2017	Paydown		535	535	479	504		30		30		535				13	04/01/2026	1
3128FB-M4-4	FREDDIE MAC GOLD POOL POOL #D70379 6.0000 04/01/2026 6.000% 04/01/26		06/01/2017	Paydown		104	104	93	98		6		6		104				2	04/01/2026	1
3128FB-ME-2	FREDDIE MAC GOLD POOL POOL #D70357 6.0000 04/01/2026 6.000% 04/01/26		06/01/2017	Paydown		874	874	783	825		49		49		874				22	04/01/2026	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128FB-N4-3	FREDDIE MAC GOLD POOL POOL #D70411 6.0000 04/01/2026 6.000% 04/01/26		06/01/2017	Paydown		4,344	4,344	3,893	4,081		264		264		4,344				109	04/01/2026	1.
3128FB-N7-6	FREDDIE MAC GOLD POOL POOL #D70414 6.0000 04/01/2026 6.000% 04/01/26		06/01/2017	Paydown		50	50	45	48		3		3		50				1	04/01/2026	1.
3128FB-PL-3	FREDDIE MAC GOLD POOL POOL #D70427 6.0000 04/01/2026 6.000% 04/01/26		06/01/2017	Paydown		182	182	163	172		10		10		182				4	04/01/2026	1.
3128FB-PX-7	FREDDIE MAC GOLD POOL POOL #D70438 6.0000 04/01/2026 6.000% 04/01/26		06/01/2017	Paydown		2,867	2,867	2,575	2,721		147		147		2,867				85	04/01/2026	1.
3128FB-QM-0	FREDDIE MAC GOLD POOL POOL #D70460 6.0000 04/01/2026 6.000% 04/01/26		06/01/2017	Paydown		436	436	391	412		24		24		436				11	04/01/2026	1.
3128FB-RK-3	FREDDIE MAC GOLD POOL POOL #D70490 6.0000 04/01/2026 6.000% 04/01/26		06/01/2017	Paydown		1,700	1,700	1,602	1,648		52		52		1,700				43	04/01/2026	1.
3128FB-SM-8	FREDDIE MAC GOLD POOL POOL #D70524 6.0000 04/01/2026 6.000% 04/01/26		06/01/2017	Paydown		423	423	379	398		25		25		423				10	04/01/2026	1.
3128FB-SS-5	FREDDIE MAC GOLD POOL POOL #D70529 6.0000 04/01/2026 6.000% 04/01/26		06/01/2017	Paydown		3,173	3,173	2,850	3,004		169		169		3,173				74	04/01/2026	1.
3128FB-UM-5	FREDDIE MAC GOLD POOL POOL #D70588 6.0000 04/01/2026 6.000% 04/01/26		06/01/2017	Paydown		1,421	1,421	1,272	1,340		81		81		1,421				36	04/01/2026	1.
3128FB-V7-7	FREDDIE MAC GOLD POOL POOL #D70638 6.0000 05/01/2026 6.000% 05/01/26		06/01/2017	Paydown		1,495	1,495	1,409	1,449		46		46		1,495				37	05/01/2026	1.
3128FB-VC-6	FREDDIE MAC GOLD POOL POOL #D70611 6.0000 04/01/2026 6.000% 04/01/26		06/01/2017	Paydown		9,641	9,641	8,644	9,064		577		577		9,641				288	04/01/2026	1.
3128FB-VN-2	FREDDIE MAC GOLD POOL POOL #D70621 6.0000 04/01/2026 6.000% 04/01/26		06/01/2017	Paydown		193	193	173	182		11		11		193				5	04/01/2026	1.
3128FB-VT-9	FREDDIE MAC GOLD POOL POOL #D70626 6.0000 04/01/2026 6.000% 04/01/26		06/01/2017	Paydown		203	203	181	191		12		12		203				5	04/01/2026	1.
3128FC-KJ-1	FREDDIE MAC GOLD POOL POOL #D71197 6.0000 05/01/2026 6.000% 05/01/26		05/01/2017	Paydown		428	428	382	400		27		27		428				10	05/01/2026	1.
3128FC-W3-3	FREDDIE MAC GOLD POOL POOL #D71566 6.0000 05/01/2026 6.000% 05/01/26		06/01/2017	Paydown		27,531	27,531	24,685	25,935		1,596		1,596		27,531				821	05/01/2026	1.
3128FC-YN-7	FREDDIE MAC GOLD POOL POOL #D71617 6.0000 04/01/2026 6.000% 04/01/26		06/01/2017	Paydown		626	626	562	597		29		29		626				16	04/01/2026	1.
3128FD-JV-4	FREDDIE MAC GOLD POOL POOL #D72076 6.0000 05/01/2026 6.000% 05/01/26		06/01/2017	Paydown		785	785	705	741		44		44		785				20	05/01/2026	1.
3128FD-NE-7	FREDDIE MAC GOLD POOL POOL #D72189 6.0000 06/01/2026 6.000% 06/01/26		06/01/2017	Paydown		3,252	3,252	2,907	3,095		157		157		3,252				81	06/01/2026	1.
3128H4-V9-7	FREDDIE MAC GOLD POOL POOL #E96940 4.5000 06/01/2018 4.500% 06/01/18		06/01/2017	Paydown		20,332	20,332	20,946	20,394		(62)		(62)		20,332				387	06/01/2018	1.
3128H5-M4-5	FREDDIE MAC GOLD POOL POOL #E97579 5.0000 07/01/2018 5.000% 07/01/18		06/01/2017	Paydown		41,771	41,771	41,823	41,711		60		60		41,771				851	07/01/2018	1.
3128JM-PJ-0	FREDDIE MAC NON GOLD POOL POOL #1B2324 3.0160 09/01/2035 3.016% 09/01/35		06/01/2017	Paydown		1,495	1,495	1,542	1,438		57		57		1,495				18	09/01/2035	1.
3128JP-K5-8	FREDDIE MAC NON GOLD POOL POOL #1B4015 3.3590 04/01/2038 3.359% 04/01/38		06/01/2017	Paydown		222,418	222,418	228,798	218,211		4,208		4,208		222,418				3,208	04/01/2038	1.
3128JP-RH-5	FREDDIE MAC NON GOLD POOL POOL #1B4187 3.0350 07/01/2038 3.035% 07/01/38		06/01/2017	Paydown		10,174	10,174	10,581	10,140		33		33		10,174				123	07/01/2038	1.
3128JP-XZ-8	FREDDIE MAC NON GOLD POOL POOL #1B4395 3.1300 08/01/2039 3.130% 08/01/39		06/01/2017	Paydown		2,953	2,953	3,056	3,011		(59)		(59)		2,953				39	08/01/2039	1.
3128K0-PX-5	FREDDIE MAC GOLD POOL POOL #A40438 6.0000 12/01/2035 6.000% 12/01/35		06/01/2017	Paydown		12,897	12,897	13,059	12,999		(101)		(101)		12,897				313	12/01/2035	1.
3128K8-3G-9	FREDDIE MAC GOLD POOL POOL #A47999 5.0000 08/01/2035 5.000% 08/01/35		06/01/2017	Paydown		103,834	103,834	105,748	105,686		(1,853)		(1,853)		103,834				2,167	08/01/2035	1.
3128KF-AY-6	FREDDIE MAC GOLD POOL POOL #A52723 6.0000 10/01/2036 6.000% 10/01/36		06/01/2017	Paydown		61,070	61,070	61,302	61,234		(163)		(163)		61,070				1,660	10/01/2036	1.
3128KU-JH-1	FREDDIE MAC GOLD POOL POOL #A63864 5.5000 07/01/2037 5.500% 07/01/37		06/01/2017	Paydown		52,707	52,707	52,484	52,501		206		206		52,707				993	07/01/2037	1.
3128L0-SG-8	FREDDIE MAC GOLD POOL POOL #A68619 5.5000 11/01/2037 5.500% 11/01/37		06/01/2017	Paydown		84,162	84,162	82,926	83,200		962		962		84,162				1,733	11/01/2037	1.

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128L8-XS-9	FREDDIE MAC GOLD POOL POOL #A75189 6.0000 04/01/2038 6.000% 04/01/38		06/01/2017	Paydown		121,942	121,942	122,609	122,427		(485)		(485)		121,942				3,619	04/01/2038	1
3128LU-6D-3	FREDDIE MAC NON GOLD POOL POOL #1J0868 3.2500 01/01/2038 3.250% 01/01/38		06/01/2017	Paydown		329,503	329,503	341,344	319,707		9,795		9,795		329,503				3,699	01/01/2038	1
3128LU-JK-3	FREDDIE MAC NON GOLD POOL POOL #1J0266 3.4710 02/01/2037 3.471% 02/01/37		06/01/2017	Paydown		286,990	286,990	304,008	318,375		(31,384)		(31,384)		286,990				4,544	02/01/2037	1
3128M4-Z5-5	FREDDIE MAC GOLD POOL POOL #G03164 5.5000 07/01/2037 5.500% 07/01/37		06/01/2017	Paydown		162,543	162,543	161,501	161,619		924		924		162,543				4,128	07/01/2037	1
3128M5-CU-2	FREDDIE MAC GOLD POOL POOL #G03383 5.5000 08/01/2037 5.500% 08/01/37		06/01/2017	Paydown		57,618	57,618	57,375	57,399		219		219		57,618				1,071	08/01/2037	1
3128M5-NE-6	FREDDIE MAC GOLD POOL POOL #G03689 5.0000 06/01/2036 5.000% 06/01/36		06/01/2017	Paydown		36,029	36,029	34,999	34,937		1,092		1,092		36,029				731	06/01/2036	1
3128M6-J6-6	FREDDIE MAC GOLD POOL POOL #G04485 6.0000 07/01/2038 6.000% 07/01/38		06/01/2017	Paydown		9,604	9,604	9,805	9,798		(194)		(194)		9,604				242	07/01/2038	1
3128M7-S3-1	FREDDIE MAC GOLD POOL POOL #G05638 5.0000 09/01/2039 5.000% 09/01/39		06/01/2017	Paydown		279,101	279,101	290,309	289,352		(10,250)		(10,250)		279,101				5,810	09/01/2039	1
3128M9-LW-0	FREDDIE MAC GOLD POOL POOL #G07241 3.0000 12/01/2042 3.000% 12/01/42		06/01/2017	Paydown		140,184	140,184	146,448	145,768		(5,584)		(5,584)		140,184				1,821	12/01/2042	1
3128MA-C8-0	FREDDIE MAC GOLD POOL POOL #G07895 3.0000 04/01/2043 3.000% 04/01/43		06/01/2017	Paydown		274,485	274,485	281,132	281,170		(6,685)		(6,685)		274,485				3,478	04/01/2043	1
3128MD-G2-3	FREDDIE MAC GOLD POOL POOL #G14517 2.5000 07/01/2027 2.500% 07/01/27		06/01/2017	Paydown		487,379	487,379	508,701	503,403		(16,024)		(16,024)		487,379				5,078	07/01/2027	1
3128MM-KG-7	FREDDIE MAC GOLD POOL POOL #G18294 5.5000 01/01/2024 5.500% 01/01/24		06/01/2017	Paydown		88,568	88,568	91,613	91,177		(2,609)		(2,609)		88,568				1,983	01/01/2024	1
3128NH-H7-1	FREDDIE MAC NON GOLD POOL POOL #1J1154 3.4140 06/01/2038 3.414% 06/01/38		06/01/2017	Paydown		220,460	220,460	227,418	207,022		13,438		13,438		220,460				2,857	06/01/2038	1
3128NH-RU-9	FREDDIE MAC NON GOLD POOL POOL #1J1399 3.6250 12/01/2036 3.625% 12/01/36		06/01/2017	Paydown		110,455	110,455	112,521	110,984		(529)		(529)		110,455				1,736	12/01/2036	1
3128NH-WF-6	FREDDIE MAC NON GOLD POOL POOL #1J1546 3.2880 01/01/2037 3.288% 01/01/37		06/01/2017	Paydown		35,571	35,571	36,499	35,647		(77)		(77)		35,571				480	01/01/2037	1
3128NH-Y3-1	FREDDIE MAC NON GOLD POOL POOL #1J1630 3.9300 04/01/2037 3.930% 04/01/37		06/01/2017	Paydown		256,745	256,745	262,528	255,818		927		927		256,745				3,358	04/01/2037	1
3128NH-ZM-8	FREDDIE MAC NON GOLD POOL POOL #1J1648 3.3370 04/01/2037 3.337% 04/01/37		06/01/2017	Paydown		572,353	572,353	600,277	551,465		20,888		20,888		572,353				6,202	04/01/2037	1
3128NJ-A4-1	FREDDIE MAC NON GOLD POOL POOL #1J1827 3.1400 07/01/2038 3.140% 07/01/38		06/01/2017	Paydown		3,810	3,810	3,960	3,678		132		132		3,810				53	07/01/2038	1
3128NL-DA-9	FREDDIE MAC NON GOLD POOL POOL #1J3697 3.8070 04/01/2037 3.807% 04/01/37		06/01/2017	Paydown		222,933	222,933	225,206	221,413		1,520		1,520		222,933				3,198	04/01/2037	1
3128PM-NJ-0	FREDDIE MAC GOLD POOL POOL #J09403 4.5000 04/01/2024 4.500% 04/01/24		06/01/2017	Paydown		45,355	45,355	46,643	46,302		(948)		(948)		45,355				849	04/01/2024	1
3128PP-6H-1	FREDDIE MAC GOLD POOL POOL #J10872 4.5000 09/01/2024 4.500% 09/01/24		06/01/2017	Paydown		70,181	70,181	72,648	71,953		(1,772)		(1,772)		70,181				1,435	09/01/2024	1
3128PQ-ZQ-7	FREDDIE MAC GOLD POOL POOL #J11651 4.0000 02/01/2025 4.000% 02/01/25		06/01/2017	Paydown		29,632	29,632	30,525	30,566		(935)		(935)		29,632				504	02/01/2025	1
3128PR-PU-7	FREDDIE MAC GOLD POOL POOL #J12235 4.0000 05/01/2025 4.000% 05/01/25		06/01/2017	Paydown		33,045	33,045	34,372	34,094		(1,050)		(1,050)		33,045				551	05/01/2025	1
3128PR-TH-2	FREDDIE MAC GOLD POOL POOL #J12352 4.0000 06/01/2025 4.000% 06/01/25		06/01/2017	Paydown		85,483	85,483	89,477	88,597		(3,113)		(3,113)		85,483				1,564	06/01/2025	1
3128PS-QX-8	FREDDIE MAC GOLD POOL POOL #J13170 3.5000 10/01/2025 3.500% 10/01/25		06/01/2017	Paydown		21,425	21,425	22,265	22,476		(1,051)		(1,051)		21,425				315	10/01/2025	1
3128PS-SQ-1	FREDDIE MAC GOLD POOL POOL #J13227 3.5000 10/01/2025 3.500% 10/01/25		06/01/2017	Paydown		195,762	195,762	204,563	201,406		(5,644)		(5,644)		195,762				2,788	10/01/2025	1
3128PT-5R-2	FREDDIE MAC GOLD POOL POOL #J14456 4.0000 02/01/2026 4.000% 02/01/26		06/01/2017	Paydown		182,366	182,366	186,384	185,111		(2,745)		(2,745)		182,366				2,930	02/01/2026	1
3128PT-RN-7	FREDDIE MAC GOLD POOL POOL #J14093 3.5000 01/01/2021 3.500% 01/01/21		06/01/2017	Paydown		202,138	202,138	213,572	208,764		(6,625)		(6,625)		202,138				2,851	01/01/2021	1
31280H-YF-1	FREDDIE MAC NON GOLD POOL POOL #1N1610 3.0950 07/01/2037 3.095% 07/01/37		06/01/2017	Paydown		113,355	113,355	116,153	112,427		927		927		113,355				1,406	07/01/2037	1

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128QJ-LD-6	FREDDIE MAC NON GOLD POOL POOL #1G1224 2.9950 10/01/2036 2.995% 10/01/36		06/01/2017	Paydown		41,106	41,106	41,617	41,301		(195)		(195)		41,106				612	10/01/2036	1.
3128QJ-ZB-5	FREDDIE MAC NON GOLD POOL POOL #1G1638 3.6730 04/01/2037 3.673% 04/01/37		06/01/2017	Paydown		7,445	7,445	7,641	7,387		58		58		7,445				101	04/01/2037	1.
3128QS-4G-8	FREDDIE MAC NON GOLD POOL POOL #1G2623 3.8960 03/01/2037 3.896% 03/01/37		06/01/2017	Paydown		34,124	34,124	34,621	34,011		114		114		34,124				510	03/01/2037	1.
3128QS-ET-9	FREDDIE MAC NON GOLD POOL POOL #1G1946 3.3440 05/01/2037 3.344% 05/01/37		06/01/2017	Paydown		18,511	18,511	19,216	18,280		231		231		18,511				218	05/01/2037	1.
3128QT-6Z-2	FREDDIE MAC NON GOLD POOL POOL #1G3588 3.1400 04/01/2037 3.140% 04/01/37		06/01/2017	Paydown		2,085	2,085	2,134	1,954		131		131		2,085				23	04/01/2037	1.
3128QT-CT-9	FREDDIE MAC NON GOLD POOL POOL #1G2782 3.4000 04/01/2038 3.400% 04/01/38		06/01/2017	Paydown		8,845	8,845	9,166	8,619		226		226		8,845				104	04/01/2038	1.
3128S4-2Z-9	FREDDIE MAC NON GOLD POOL POOL #1Q0792 4.1800 07/01/2039 4.180% 07/01/39		06/01/2017	Paydown		9,860	9,860	10,225	9,883		(22)		(22)		9,860				173	07/01/2039	1.
3128S4-3N-5	FREDDIE MAC NON GOLD POOL POOL #1Q0805 3.1920 07/01/2039 3.192% 07/01/39		06/01/2017	Paydown		337,305	337,305	347,815	331,442		5,863		5,863		337,305				5,111	07/01/2039	1.
3128S4-GD-3	FREDDIE MAC NON GOLD POOL POOL #1Q0196 3.7830 02/01/2037 3.783% 02/01/37		06/01/2017	Paydown		6,394	6,394	6,493	6,396		(3)		(3)		6,394				82	02/01/2037	1.
3128S4-HD-2	FREDDIE MAC NON GOLD POOL POOL #1Q0228 3.7850 02/01/2037 3.785% 02/01/37		06/01/2017	Paydown		11,707	11,707	12,145	11,120		587		587		11,707				180	02/01/2037	1.
3128S4-MS-3	FREDDIE MAC NON GOLD POOL POOL #1Q0369 3.3870 02/01/2037 3.387% 02/01/37		06/01/2017	Paydown		77,069	77,069	78,263	77,069						77,069				1,035	02/01/2037	1.
3128S4-ZX-8	FREDDIE MAC NON GOLD POOL POOL #1Q0758 3.3840 05/01/2035 3.384% 05/01/35		06/01/2017	Paydown		75,747	75,747	78,966	79,499		(3,752)		(3,752)		75,747				930	05/01/2035	1.
3128S5-A2-0	FREDDIE MAC NON GOLD POOL POOL #1Q0925 3.3760 01/01/2040 3.376% 01/01/40		06/01/2017	Paydown		387,077	387,077	402,121	406,248		(19,171)		(19,171)		387,077				5,278	01/01/2040	1.
31292G-2R-6	FREDDIE MAC GOLD POOL POOL #C00784 6.0000 06/01/2029 6.000% 06/01/29		06/01/2017	Paydown		4,880	4,880	4,329	4,373		507		507		4,880				113	06/01/2029	1.
31292G-2S-4	FREDDIE MAC GOLD POOL POOL #C00785 6.5000 06/01/2029 6.500% 06/01/29		06/01/2017	Paydown		3,517	3,517	3,318	3,306		211		211		3,517				88	06/01/2029	1.
31292G-4T-0	FREDDIE MAC GOLD POOL POOL #C00834 6.0000 07/01/2029 6.000% 07/01/29		06/01/2017	Paydown		6,011	6,011	5,329	5,390		620		620		6,011				135	07/01/2029	1.
31292G-4U-7	FREDDIE MAC GOLD POOL POOL #C00835 6.5000 07/01/2029 6.500% 07/01/29		06/01/2017	Paydown		3,178	3,178	3,035	3,008		170		170		3,178				83	07/01/2029	1.
31292G-5C-6	FREDDIE MAC GOLD POOL POOL #C00843 6.5000 08/01/2029 6.500% 08/01/29		06/01/2017	Paydown		5,108	5,108	4,731	4,720		388		388		5,108				119	08/01/2029	1.
31292G-5D-4	FREDDIE MAC GOLD POOL POOL #C00844 7.0000 08/01/2029 7.000% 08/01/29		06/01/2017	Paydown		1,016	1,016	1,008	1,008		8		8		1,016				32	08/01/2029	1.
31292G-5U-6	FREDDIE MAC GOLD POOL POOL #C00859 6.5000 09/01/2029 6.500% 09/01/29		06/01/2017	Paydown		247	247	228	228		19		19		247				7	09/01/2029	1.
31292G-6J-0	FREDDIE MAC GOLD POOL POOL #C00873 6.5000 10/01/2029 6.500% 10/01/29		06/01/2017	Paydown		4,099	4,099	3,797	3,788		311		311		4,099				106	10/01/2029	1.
31292G-6T-8	FREDDIE MAC GOLD POOL POOL #C00882 7.5000 11/01/2029 7.500% 11/01/29		06/01/2017	Paydown		13	13	14	15		(2)		(2)		13					11/01/2029	1.
31292G-JL-1	FREDDIE MAC GOLD POOL POOL #C00267 6.0000 09/01/2023 6.000% 09/01/23		06/01/2017	Paydown		2,840	2,840	2,692	2,771		69		69		2,840				78	09/01/2023	1.
31292G-K4-7	FREDDIE MAC GOLD POOL POOL #C00315 6.5000 04/01/2024 6.500% 04/01/24		06/01/2017	Paydown		3,955	3,955	3,499	3,743		212		212		3,955				111	04/01/2024	1.
31292G-KB-1	FREDDIE MAC GOLD POOL POOL #C00290 6.5000 01/01/2024 6.500% 01/01/24		06/01/2017	Paydown		19,126	19,126	18,791	18,957		169		169		19,126				526	01/01/2024	1.
31292G-MQ-6	FREDDIE MAC GOLD POOL POOL #C00367 6.5000 06/01/2024 6.500% 06/01/24		06/01/2017	Paydown		1,649	1,649	1,459	1,561		88		88		1,649				45	06/01/2024	1.
31292G-T3-0	FREDDIE MAC GOLD POOL POOL #C00570 7.0000 12/01/2027 7.000% 12/01/27		06/01/2017	Paydown		527	527	532	531		(4)		(4)		527				15	12/01/2027	1.
31292G-TA-4	FREDDIE MAC GOLD POOL POOL #C00545 6.5000 07/01/2027 6.500% 07/01/27		06/01/2017	Paydown		3,405	3,405	3,357	3,367		39		39		3,405				92	07/01/2027	1.
31292G-TS-5	FREDDIE MAC GOLD POOL POOL #C00561 6.5000 10/01/2027 6.500% 10/01/27		06/01/2017	Paydown		2,296	2,296	2,248	2,397		(101)		(101)		2,296				71	10/01/2027	1.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31292G-TX-4	FREDDIE MAC GOLD POOL POOL #C00566 7.5000 12/01/2027 7.500% 12/01/27		06/01/2017	Paydown		784	784	802	806		(22)		(22)		784				21	12/01/2027	1
31292G-VB-9	FREDDIE MAC GOLD POOL POOL #C00610 6.5000 05/01/2028 6.500% 05/01/28		06/01/2017	Paydown		3,148	3,148	3,114	3,121		27		27		3,148				87	05/01/2028	1
31292G-Y3-4	FREDDIE MAC GOLD POOL POOL #C00730 6.0000 03/01/2029 6.000% 03/01/29		06/01/2017	Paydown		8,053	8,053	7,197	7,251		802		802		8,053				208	03/01/2029	1
31292G-Z5-8	FREDDIE MAC GOLD POOL POOL #C00764 6.0000 05/01/2029 6.000% 05/01/29		06/01/2017	Paydown		4,640	4,640	4,147	4,168		471		471		4,640				110	05/01/2029	1
31292G-ZZ-2	FREDDIE MAC GOLD POOL POOL #C00760 6.5000 05/01/2029 6.500% 05/01/29		06/01/2017	Paydown		21,269	21,269	20,345	20,205		1,064		1,064		21,269				572	05/01/2029	1
31292H-FV-1	FREDDIE MAC GOLD POOL POOL #C01080 8.0000 10/01/2030 8.000% 10/01/30		06/01/2017	Paydown		24	24	26	28		(4)		(4)		24				1	10/01/2030	1
31292H-W4-2	FREDDIE MAC GOLD POOL POOL #C01567 5.0000 05/01/2033 5.000% 05/01/33		06/01/2017	Paydown		61,649	61,649	63,340	63,766		(2,117)		(2,117)		61,649				1,315	05/01/2033	1
31292J-BQ-2	FREDDIE MAC GOLD POOL POOL #C01847 5.5000 06/01/2034 5.500% 06/01/34		06/01/2017	Paydown		5,095	5,095	5,036	5,047		48		48		5,095				121	06/01/2034	1
31292L-JB-2	FREDDIE MAC GOLD POOL POOL #C03858 3.5000 04/01/2042 3.500% 04/01/42		06/01/2017	Paydown		362,446	362,446	380,795	381,272		(18,826)		(18,826)		362,446				5,275	04/01/2042	1
31292Y-UF-2	FREDDIE MAC GOLD POOL POOL #C14182 6.5000 08/01/2028 6.500% 08/01/28		06/01/2017	Paydown		221	221	220	220		1		1		221				6	08/01/2028	1
312930-7C-8	FREDDIE MAC GOLD POOL POOL #A84491 5.0000 02/01/2039 5.000% 02/01/39		06/01/2017	Paydown		68,527	68,527	70,197	69,769		(1,242)		(1,242)		68,527				1,186	02/01/2039	1
312933-LD-4	FREDDIE MAC GOLD POOL POOL #A86624 5.0000 06/01/2039 5.000% 06/01/39		06/01/2017	Paydown		9,638	9,638	9,724	9,699		(61)		(61)		9,638				201	06/01/2039	1
312934-BB-7	FREDDIE MAC GOLD POOL POOL #A87234 5.0000 07/01/2039 5.000% 07/01/39		06/01/2017	Paydown		142,937	142,937	147,934	147,122		(4,185)		(4,185)		142,937				3,480	07/01/2039	1
312934-YE-6	FREDDIE MAC GOLD POOL POOL #A87909 5.0000 08/01/2039 5.000% 08/01/39		06/01/2017	Paydown		27,516	27,516	28,501	28,323		(807)		(807)		27,516				575	08/01/2039	1
312935-2S-7	FREDDIE MAC GOLD POOL POOL #A88885 5.0000 09/01/2039 5.000% 09/01/39		06/01/2017	Paydown		178,318	178,318	184,253	183,212		(4,894)		(4,894)		178,318				3,680	09/01/2039	1
312935-N9-6	FREDDIE MAC GOLD POOL POOL #A88516 5.0000 09/01/2039 5.000% 09/01/39		06/01/2017	Paydown		103,999	103,999	107,460	106,803		(2,804)		(2,804)		103,999				1,809	09/01/2039	1
312936-J5-7	FREDDIE MAC GOLD POOL POOL #A89284 4.5000 10/01/2039 4.500% 10/01/39		06/01/2017	Paydown		90,439	90,439	93,590	93,169		(2,731)		(2,731)		90,439				1,455	10/01/2039	1
312938-D2-6	FREDDIE MAC GOLD POOL POOL #A90121 4.5000 12/01/2039 4.500% 12/01/39		06/01/2017	Paydown		126,448	126,448	129,372	128,815		(2,367)		(2,367)		126,448				2,788	12/01/2039	1
31293M-FK-3	FREDDIE MAC GOLD POOL POOL #C23770 6.0000 03/01/2029 6.000% 03/01/29		06/01/2017	Paydown		202	202	180	179		23		23		202				5	03/01/2029	1
31293M-FR-8	FREDDIE MAC GOLD POOL POOL #C23776 6.0000 03/01/2029 6.000% 03/01/29		06/01/2017	Paydown		2,427	2,427	2,365	2,347		80		80		2,427				61	03/01/2029	1
31293M-H7-0	FREDDIE MAC GOLD POOL POOL #C23854 6.0000 03/01/2029 6.000% 03/01/29		06/01/2017	Paydown		515	515	460	459		56		56		515				13	03/01/2029	1
31293M-XA-5	FREDDIE MAC GOLD POOL POOL #C24273 6.0000 04/01/2029 6.000% 04/01/29		06/01/2017	Paydown		904	904	823	830		74		74		904				23	04/01/2029	1
31293N-2K-5	FREDDIE MAC GOLD POOL POOL #C25278 6.5000 04/01/2029 6.500% 04/01/29		06/01/2017	Paydown		380	380	352	352		28		28		380				10	04/01/2029	1
31293N-5U-0	FREDDIE MAC GOLD POOL POOL #C25359 6.5000 04/01/2029 6.500% 04/01/29		06/01/2017	Paydown		506	506	469	476		30		30		506				14	04/01/2029	1
31293N-CW-8	FREDDIE MAC GOLD POOL POOL #C24585 6.5000 04/01/2029 6.500% 04/01/29		06/01/2017	Paydown		356	356	330	329		27		27		356				10	04/01/2029	1
31293N-D7-2	FREDDIE MAC GOLD POOL POOL #C24626 6.5000 04/01/2029 6.500% 04/01/29		06/01/2017	Paydown		481	481	446	444		37		37		481				13	04/01/2029	1
31293N-P6-1	FREDDIE MAC GOLD POOL POOL #C24945 6.5000 04/01/2029 6.500% 04/01/29		06/01/2017	Paydown		5,553	5,553	5,143	5,267		286		286		5,553				150	04/01/2029	1
31293N-QK-9	FREDDIE MAC GOLD POOL POOL #C24958 6.0000 04/01/2029 6.000% 04/01/29		06/01/2017	Paydown		3,715	3,715	3,320	3,391		323		323		3,715				93	04/01/2029	1
31293N-UU-2	FREDDIE MAC GOLD POOL POOL #C25095 6.0000 04/01/2029 6.000% 04/01/29		06/01/2017	Paydown		94,145	94,145	84,142	85,526		8,619		8,619		94,145				2,351	04/01/2029	1

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31293P-5X-9	FREDDIE MAC GOLD POOL POOL #C26262 6.5000 05/01/2029 6.500% 05/01/29		06/01/2017	Paydown		396	396	367	364		32		32		396				11	05/01/2029	1
31293P-E9-2	FREDDIE MAC GOLD POOL POOL #C25560 6.0000 04/01/2029 6.000% 04/01/29		06/01/2017	Paydown		13,312	13,312	11,897	11,918		1,393		1,393		13,312				395	04/01/2029	1
31293P-ET-8	FREDDIE MAC GOLD POOL POOL #C25546 6.0000 04/01/2029 6.000% 04/01/29		06/01/2017	Paydown		834	834	740	733		102		102		834				21	04/01/2029	1
31293P-EU-5	FREDDIE MAC GOLD POOL POOL #C25547 6.5000 04/01/2029 6.500% 04/01/29		06/01/2017	Paydown		406	406	388	386		20		20		406				11	04/01/2029	1
31293P-HN-8	FREDDIE MAC GOLD POOL POOL #C25637 6.0000 04/01/2029 6.000% 04/01/29		06/01/2017	Paydown		2,854	2,854	2,531	2,563		291		291		2,854				72	04/01/2029	1
31293P-ST-3	FREDDIE MAC GOLD POOL POOL #C25930 6.0000 05/01/2029 6.000% 05/01/29		06/01/2017	Paydown		1,301	1,301	1,162	1,162		139		139		1,301				33	05/01/2029	1
31293P-XT-7	FREDDIE MAC GOLD POOL POOL #C26090 6.0000 05/01/2029 6.000% 05/01/29		06/01/2017	Paydown		266	266	237	237		29		29		266				7	05/01/2029	1
31293Q-LB-7	FREDDIE MAC GOLD POOL POOL #C26622 6.5000 05/01/2029 6.500% 05/01/29		06/01/2017	Paydown		567	567	541	539		28		28		567				15	05/01/2029	1
31293Q-T2-9	FREDDIE MAC GOLD POOL POOL #C26869 6.0000 05/01/2029 6.000% 05/01/29		06/01/2017	Paydown		1,275	1,275	1,140	1,136		139		139		1,275				32	05/01/2029	1
31293Q-T9-4	FREDDIE MAC GOLD POOL POOL #C26876 6.5000 05/01/2029 6.500% 05/01/29		06/01/2017	Paydown		960	960	889	898		63		63		960				26	05/01/2029	1
31293Q-UB-7	FREDDIE MAC GOLD POOL POOL #C26878 6.0000 05/01/2029 6.000% 05/01/29		06/01/2017	Paydown		1,671	1,671	1,493	1,516		155		155		1,671				42	05/01/2029	1
31293Q-UZ-4	FREDDIE MAC GOLD POOL POOL #C26900 6.5000 05/01/2029 6.500% 05/01/29		06/01/2017	Paydown		139	139	132	130		9		9		139				4	05/01/2029	1
31293R-AV-3	FREDDIE MAC GOLD POOL POOL #C27220 6.5000 06/01/2029 6.500% 06/01/29		06/01/2017	Paydown		428	428	397	395		33		33		428				12	06/01/2029	1
31293R-SC-6	FREDDIE MAC GOLD POOL POOL #C27715 6.5000 06/01/2029 6.500% 06/01/29		06/01/2017	Paydown		127	127	117	118		8		8		127				3	06/01/2029	1
31293S-ES-4	FREDDIE MAC GOLD POOL POOL #C28245 6.0000 05/01/2029 6.000% 05/01/29		06/01/2017	Paydown		2,570	2,570	2,297	2,325		245		245		2,570				64	05/01/2029	1
31293S-J5-9	FREDDIE MAC GOLD POOL POOL #C28384 6.5000 06/01/2029 6.500% 06/01/29		06/01/2017	Paydown		2,057	2,057	1,905	1,962		95		95		2,057				56	06/01/2029	1
31293S-LJ-6	FREDDIE MAC GOLD POOL POOL #C28429 6.5000 07/01/2029 6.500% 07/01/29		06/01/2017	Paydown		116	116	109	109		7		7		116				3	07/01/2029	1
31293T-CC-9	FREDDIE MAC GOLD POOL POOL #C29067 6.0000 07/01/2029 6.000% 07/01/29		06/01/2017	Paydown		2,602	2,602	2,326	2,388		214		214		2,602				65	07/01/2029	1
31293T-CD-7	FREDDIE MAC GOLD POOL POOL #C29068 6.0000 07/01/2029 6.000% 07/01/29		06/01/2017	Paydown		921	921	823	831		91		91		921				23	07/01/2029	1
31293T-DP-9	FREDDIE MAC GOLD POOL POOL #C29110 6.0000 07/01/2029 6.000% 07/01/29		06/01/2017	Paydown		1,383	1,383	1,227	1,229		154		154		1,383				34	07/01/2029	1
31293T-FH-5	FREDDIE MAC GOLD POOL POOL #C29168 6.5000 07/01/2029 6.500% 07/01/29		06/01/2017	Paydown		264	264	249	249		15		15		264				7	07/01/2029	1
31293T-GY-7	FREDDIE MAC GOLD POOL POOL #C29215 6.0000 07/01/2029 6.000% 07/01/29		06/01/2017	Paydown		2,675	2,675	2,391	2,418		257		257		2,675				67	07/01/2029	1
31293V-JG-8	FREDDIE MAC GOLD POOL POOL #C30263 7.0000 08/01/2029 7.000% 08/01/29		06/01/2017	Paydown		108	108	105	105		3		3		108				3	08/01/2029	1
31293V-JH-6	FREDDIE MAC GOLD POOL POOL #C30264 6.5000 08/01/2029 6.500% 08/01/29		06/01/2017	Paydown		81	81	79	79		2		2		81				2	08/01/2029	1
312940-4W-6	FREDDIE MAC GOLD POOL POOL #A92637 4.5000 06/01/2040 4.500% 06/01/40		06/01/2017	Paydown		491,660	491,660	510,635	507,614		(15,954)		(15,954)		491,660				9,885	06/01/2040	1
312940-4X-4	FREDDIE MAC GOLD POOL POOL #A92638 4.5000 06/01/2040 4.500% 06/01/40		06/01/2017	Paydown		543,641	543,641	562,159	559,655		(16,014)		(16,014)		543,641				10,080	06/01/2040	1
312940-KJ-7	FREDDIE MAC GOLD POOL POOL #A92097 4.5000 05/01/2040 4.500% 05/01/40		06/01/2017	Paydown		240,533	240,533	250,042	250,468		(9,935)		(9,935)		240,533				4,507	05/01/2040	1
312940-NH-8	FREDDIE MAC GOLD POOL POOL #A92192 4.5000 05/01/2040 4.500% 05/01/40		06/01/2017	Paydown		199,787	199,787	207,498	206,310		(6,523)		(6,523)		199,787				3,729	05/01/2040	1
312942-TE-5	FREDDIE MAC GOLD POOL POOL #A94149 4.0000 10/01/2040 4.000% 10/01/40		06/01/2017	Paydown		37,042	37,042	38,527	38,180		(1,138)		(1,138)		37,042				617	10/01/2040	1

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
312944-2S-9	FREDDIE MAC GOLD POOL POOL #A96185 4.0000 01/01/2041 4.000% 01/01/41		06/01/2017	Paydown		21,992	21,992	21,468	21,493		499		499		21,992				367	01/01/2041	1
312945-TV-0	FREDDIE MAC GOLD POOL POOL #A96864 4.5000 02/01/2041 4.500% 02/01/41		06/01/2017	Paydown		349,770	349,770	355,236	353,860		(4,089)		(4,089)		349,770				6,396	02/01/2041	1
31294D-AF-8	FREDDIE MAC GOLD POOL POOL #C36306 7.0000 02/01/2030 7.000% 02/01/30		06/01/2017	Paydown		89	89	86	85		5		5		89				3	02/01/2030	1
31294E-EF-2	FREDDIE MAC GOLD POOL POOL #C37334 6.5000 03/01/2030 6.500% 03/01/30		06/01/2017	Paydown		871	871	807	820		51		51		871				24	03/01/2030	1
31294F-PP-5	FREDDIE MAC GOLD POOL POOL #C38530 7.0000 05/01/2030 7.000% 05/01/30		06/01/2017	Paydown		551	551	529	514		37		37		551				16	05/01/2030	1
31294M-P3-9	FREDDIE MAC GOLD POOL POOL #E03142 3.0000 05/01/2027 3.000% 05/01/27		06/01/2017	Paydown		247,391	247,391	258,447	258,063		(10,671)		(10,671)		247,391				3,202	05/01/2027	1
312964-P3-7	FREDDIE MAC GOLD POOL POOL #B12242 5.0000 02/01/2019 5.000% 02/01/19		06/01/2017	Paydown		15,469	15,469	15,537	15,464		5		5		15,469				332	02/01/2019	1
312966-GJ-7	FREDDIE MAC GOLD POOL POOL #B13801 4.5000 04/01/2019 4.500% 04/01/19		06/01/2017	Paydown		18,582	18,582	18,396	18,511		71		71		18,582				355	04/01/2019	1
312966-S3-9	FREDDIE MAC GOLD POOL POOL #B14138 4.5000 05/01/2019 4.500% 05/01/19		06/01/2017	Paydown		40,781	40,781	40,660	40,698		83		83		40,781				768	05/01/2019	1
312966-VA-9	FREDDIE MAC GOLD POOL POOL #B14209 4.5000 05/01/2019 4.500% 05/01/19		06/01/2017	Paydown		30,382	30,382	30,292	30,320		63		63		30,382				553	05/01/2019	1
312967-NN-8	FREDDIE MAC GOLD POOL POOL #B14897 4.5000 06/01/2019 4.500% 06/01/19		06/01/2017	Paydown		15,028	15,028	14,983	14,997		31		31		15,028				282	06/01/2019	1
312967-SP-8	FREDDIE MAC GOLD POOL POOL #B15026 5.0000 06/01/2019 5.000% 06/01/19		06/01/2017	Paydown		11,612	11,612	11,580	11,587		25		25		11,612				242	06/01/2019	1
31296P-T8-5	FREDDIE MAC GOLD POOL POOL #A15075 4.5000 10/01/2033 4.500% 10/01/33		06/01/2017	Paydown		67,725	67,725	66,095	66,473		1,252		1,252		67,725				1,403	10/01/2033	1
31296X-DW-2	FREDDIE MAC GOLD POOL POOL #A21017 5.0000 04/01/2034 5.000% 04/01/34		06/01/2017	Paydown		12,455	12,455	12,148	12,229		226		226		12,455				260	04/01/2034	1
312979-LT-2	FREDDIE MAC GOLD POOL POOL #B32138 5.0000 02/01/2039 5.000% 02/01/39		06/01/2017	Paydown		60,640	60,640	61,834	61,660		(1,020)		(1,020)		60,640				1,421	02/01/2039	1
31297C-NJ-5	FREDDIE MAC GOLD POOL POOL #A24893 6.0000 07/01/2034 6.000% 07/01/34		06/01/2017	Paydown		44,003	44,003	44,907	45,006		(1,002)		(1,002)		44,003				914	07/01/2034	1
31297K-EV-0	FREDDIE MAC GOLD POOL POOL #A30148 5.5000 12/01/2034 5.500% 12/01/34		06/01/2017	Paydown		19,382	19,382	19,697	19,585		(203)		(203)		19,382				441	12/01/2034	1
31297K-H2-1	FREDDIE MAC GOLD POOL POOL #A30249 5.5000 12/01/2034 5.500% 12/01/34		06/01/2017	Paydown		52,291	52,291	53,140	52,871		(580)		(580)		52,291				1,385	12/01/2034	1
31297M-KW-7	FREDDIE MAC GOLD POOL POOL #A32109 5.5000 04/01/2035 5.500% 04/01/35		06/01/2017	Paydown		6,547	6,547	6,628	6,598		(51)		(51)		6,547				150	04/01/2035	1
31297Q-K7-3	FREDDIE MAC GOLD POOL POOL #A34818 4.5000 05/01/2035 4.500% 05/01/35		06/01/2017	Paydown		4,522	4,522	4,409	4,434		88		88		4,522				85	05/01/2035	1
31297S-LL-7	FREDDIE MAC GOLD POOL POOL #A36631 5.0000 08/01/2035 5.000% 08/01/35		06/01/2017	Paydown		8,809	8,809	8,997	9,047		(238)		(238)		8,809				168	08/01/2035	1
31297S-ZD-0	FREDDIE MAC GOLD POOL POOL #A37040 5.0000 09/01/2035 5.000% 09/01/35		06/01/2017	Paydown		104,537	104,537	103,540	103,688		848		848		104,537				2,579	09/01/2035	1
31326F-V7-0	FREDDIE MAC NON GOLD POOL POOL #2B1538 2.3410 07/01/2043 2.341% 07/01/43		06/01/2017	Paydown		427,809	427,809	422,996	423,754		4,055		4,055		427,809				4,237	07/01/2043	1
31326F-WN-4	FREDDIE MAC NON GOLD POOL POOL #2B1553 2.2420 07/01/2043 2.242% 07/01/43		06/01/2017	Paydown		591,086	591,086	578,872	581,160		9,927		9,927		591,086				5,213	07/01/2043	1
31326G-FH-4	FREDDIE MAC NON GOLD POOL POOL #2B1968 2.4950 11/01/2043 2.495% 11/01/43		06/01/2017	Paydown		466,404	466,404	465,019	464,843		1,561		1,561		466,404				5,666	11/01/2043	1
31326G-GB-6	FREDDIE MAC NON GOLD POOL POOL #2B1994 3.5070 12/01/2043 3.507% 12/01/43		06/01/2017	Paydown		532,375	532,375	550,800	550,931		(18,556)		(18,556)		532,375				7,300	12/01/2043	1
31326G-GS-9	FREDDIE MAC NON GOLD POOL POOL #2B2009 2.5390 12/01/2043 2.539% 12/01/43		06/01/2017	Paydown		409,569	409,569	406,049	406,155		3,414		3,414		409,569				4,332	12/01/2043	1
3132FY-AH-0	FREDDIE MAC GOLD POOL POOL #U69007 3.0000 12/01/2042 3.000% 12/01/42		06/01/2017	Paydown		585,306	585,306	613,337	608,644		(23,338)		(23,338)		585,306				7,015	12/01/2042	1
3132G0-EB-2	FREDDIE MAC GOLD POOL POOL #U70130 2.5000 11/01/2027 2.500% 11/01/27		06/01/2017	Paydown		820,398	820,398	858,726	847,569		(27,172)		(27,172)		820,398				9,317	11/01/2027	1

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3132GG-BX-2	FREDDIE MAC GOLD POOL POOL #G02754 4.0000 08/01/2041 4.000% 08/01/41		06/01/2017	Paydown		189,783	189,783	198,027	198,259		(8,476)		(8,476)		189,783				3,593	08/01/2041	1
3132GK-DW-3	FREDDIE MAC GOLD POOL POOL #G04017 4.0000 10/01/2041 4.000% 10/01/41		06/01/2017	Paydown		530,856	530,856	550,099	552,789		(21,934)		(21,934)		530,856				9,536	10/01/2041	1
3132GS-EM-7	FREDDIE MAC GOLD POOL POOL #Q07040 3.5000 03/01/2042 3.500% 03/01/42		06/01/2017	Paydown		253,024	253,024	264,489	263,608		(10,584)		(10,584)		253,024				3,724	03/01/2042	1
3132GT-HX-8	FREDDIE MAC GOLD POOL POOL #Q08046 3.5000 05/01/2042 3.500% 05/01/42		06/01/2017	Paydown		290,761	290,761	307,207	305,415		(14,654)		(14,654)		290,761				3,907	05/01/2042	1
3132GU-E9-1	FREDDIE MAC GOLD POOL POOL #Q08860 3.5000 06/01/2042 3.500% 06/01/42		06/01/2017	Paydown		285,961	285,961	286,129	286,070		(110)		(110)		285,961				4,909	06/01/2042	1
3132HP-JJ-4	FREDDIE MAC GOLD POOL POOL #Q12965 3.0000 11/01/2042 3.000% 11/01/42		06/01/2017	Paydown		300,101	300,101	315,282	313,628		(13,527)		(13,527)		300,101				3,501	11/01/2042	1
3132HP-MK-7	FREDDIE MAC GOLD POOL POOL #Q13062 3.5000 11/01/2042 3.500% 11/01/42		06/01/2017	Paydown		243,041	243,041	261,316	258,598		(15,558)		(15,558)		243,041				3,543	11/01/2042	1
3132J2-M9-1	FREDDIE MAC GOLD POOL POOL #K90384 3.0000 04/01/2033 3.000% 04/01/33		06/01/2017	Paydown		154,860	154,860	159,047	158,435		(3,575)		(3,575)		154,860				1,831	04/01/2033	1
3132J4-B2-4	FREDDIE MAC GOLD POOL POOL #G30756 3.0000 06/01/2035 3.000% 06/01/35		06/01/2017	Paydown		274,296	274,296	279,096	278,455		(4,160)		(4,160)		274,296				3,568	06/01/2035	1
3132J6-PD-0	FREDDIE MAC GOLD POOL POOL #Q15419 2.5000 02/01/2043 2.500% 02/01/43		06/01/2017	Paydown		124,700	124,700	122,781	122,873		1,828		1,828		124,700				1,245	02/01/2043	1
3132J9-S6-6	FREDDIE MAC GOLD POOL POOL #Q18240 3.0000 05/01/2043 3.000% 05/01/43		06/01/2017	Paydown		162,684	162,684	163,294	163,147		(463)		(463)		162,684				2,281	05/01/2043	1
3132JM-2Z-1	FREDDIE MAC GOLD POOL POOL #Q20792 3.5000 08/01/2043 3.500% 08/01/43		06/01/2017	Paydown		59,193	59,193	60,071	60,060		(868)		(868)		59,193				864	08/01/2043	1
3132L8-BU-0	FREDDIE MAC GOLD POOL POOL #V82751 3.0000 12/01/2046 3.000% 12/01/46		06/01/2017	Paydown		315,881	315,881	311,365	311,376		4,504		4,504		315,881				3,945	12/01/2046	1
3132LM-GS-9	FREDDIE MAC GOLD POOL POOL #K91209 3.5000 09/01/2033 3.500% 09/01/33		06/01/2017	Paydown		93,049	93,049	95,331	94,910		(1,862)		(1,862)		93,049				1,357	09/01/2033	1
3132M8-L7-9	FREDDIE MAC GOLD POOL POOL #Q27850 3.5000 08/01/2044 3.500% 08/01/44		06/01/2017	Paydown		317,998	317,998	336,432	335,635		(17,637)		(17,637)		317,998				5,013	08/01/2044	1
3132QL-LK-7	FREDDIE MAC GOLD POOL POOL #Q30329 3.5000 12/01/2044 3.500% 12/01/44		06/01/2017	Paydown		391,048	391,048	414,267	412,403		(21,355)		(21,355)		391,048				6,346	12/01/2044	1
3132QM-RX-1	FREDDIE MAC GOLD POOL POOL #Q31401 3.0000 02/01/2045 3.000% 02/01/45		06/01/2017	Paydown		567,298	567,298	577,580	577,008		(9,711)		(9,711)		567,298				7,455	02/01/2045	1
3132QP-B5-2	FREDDIE MAC GOLD POOL POOL #Q32759 3.0000 04/01/2045 3.000% 04/01/45		06/01/2017	Paydown		152,876	152,876	155,647	155,527		(2,652)		(2,652)		152,876				1,635	04/01/2045	1
3132QR-WM-8	FREDDIE MAC GOLD POOL POOL #Q35151 3.0000 05/01/2045 3.000% 05/01/45		06/01/2017	Paydown		82,503	82,503	85,661	85,639		(3,136)		(3,136)		82,503				1,029	05/01/2045	1
3132QV-ML-2	FREDDIE MAC GOLD POOL POOL #Q38462 3.0000 01/01/2046 3.000% 01/01/46		06/01/2017	Paydown		298,908	298,908	307,070	307,073		(8,165)		(8,165)		298,908				3,708	01/01/2046	1
3132QX-BN-6	FREDDIE MAC GOLD POOL POOL #Q39944 3.0000 04/01/2046 3.000% 04/01/46		06/01/2017	Paydown		428,340	428,340	438,848	438,410		(10,070)		(10,070)		428,340				5,316	04/01/2046	1
3132WD-CU-6	FREDDIE MAC GOLD POOL POOL #Q40082 3.0000 04/01/2046 3.000% 04/01/46		06/01/2017	Paydown		598,510	598,510	616,091	615,174		(16,665)		(16,665)		598,510				7,125	04/01/2046	1
3132WD-T4-6	FREDDIE MAC GOLD POOL POOL #Q40570 3.0000 05/01/2046 3.000% 05/01/46		06/01/2017	Paydown		828,820	828,820	854,073	852,853		(24,033)		(24,033)		828,820				11,156	05/01/2046	1
3132WF-2X-6	FREDDIE MAC GOLD POOL POOL #Q42589 3.0000 08/01/2046 3.000% 08/01/46		06/01/2017	Paydown		70,067	70,067	72,837	72,766		(2,699)		(2,699)		70,067				916	08/01/2046	1
3132WG-TE-7	FREDDIE MAC GOLD POOL POOL #Q43248 2.5000 09/01/2046 2.500% 09/01/46		06/01/2017	Paydown		733,540	733,540	739,873	739,779		(6,238)		(6,238)		733,540				8,375	09/01/2046	1
3132WH-5Q-4	FREDDIE MAC GOLD POOL POOL #Q44454 3.0000 11/01/2046 3.000% 11/01/46		06/01/2017	Paydown		101,906	101,906	100,489	100,493		1,413		1,413		101,906				1,327	11/01/2046	1
3132WH-XA-8	FREDDIE MAC GOLD POOL POOL #Q44272 3.0000 11/01/2046 3.000% 11/01/46		06/01/2017	Paydown		63,981	63,981	63,111	63,111		869		869		63,981				801	11/01/2046	1
3132WH-XV-2	FREDDIE MAC GOLD POOL POOL #Q44291 3.0000 11/01/2046 3.000% 11/01/46		06/01/2017	Paydown		827,889	827,889	816,376	816,406		11,483		11,483		827,889				10,361	11/01/2046	1
3132WJ-US-8	FREDDIE MAC GOLD POOL POOL #Q45092 3.0000 12/01/2046 3.000% 12/01/46		06/01/2017	Paydown		469,112	469,112	462,442	462,460		6,653		6,653		469,112				5,443	12/01/2046	1

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3132WJ-WZ-0	FREDDIE MAC GOLD POOL POOL #G45163 3.5000 12/01/2046 3.500% 12/01/46		06/01/2017	Paydown		49,329	49,329	50,532			(1,202)		(1,202)		49,329				432	12/01/2046	1
3132WK-JG-4	FREDDIE MAC GOLD POOL POOL #G45662 3.0000 01/01/2047 3.000% 01/01/47		06/01/2017	Paydown		247,485	247,485	246,441			1,044		1,044		247,485				2,588	01/01/2047	1
31335A-3T-3	FREDDIE MAC GOLD POOL POOL #G60810 3.0000 11/01/2046 3.000% 11/01/46		06/01/2017	Paydown		489,370	489,370	482,106	482,110		7,260		7,260		489,370				6,460	11/01/2046	1
31335A-5V-6	FREDDIE MAC GOLD POOL POOL #G60860 3.5000 11/01/2046 3.500% 11/01/46		06/01/2017	Paydown		86,006	86,006	87,793			(1,787)		(1,787)		86,006				757	11/01/2046	1
31335A-R6-7	FREDDIE MAC GOLD POOL POOL #G60509 3.0000 07/01/2043 3.000% 07/01/43		06/01/2017	Paydown		722,907	722,907	741,855	741,991		(19,084)		(19,084)		722,907				9,294	07/01/2043	1
31335A-R7-5	FREDDIE MAC GOLD POOL POOL #G60510 3.0000 03/01/2046 3.000% 03/01/46		06/01/2017	Paydown		765,173	765,173	787,052	786,362		(21,189)		(21,189)		765,173				9,678	03/01/2046	1
31335A-YU-6	FREDDIE MAC GOLD POOL POOL #G60723 3.0000 10/01/2046 3.000% 10/01/46		06/01/2017	Paydown		402,275	402,275	396,680	396,684		5,591		5,591		402,275				5,048	10/01/2046	1
31335A-ZD-3	FREDDIE MAC GOLD POOL POOL #G60740 3.0000 10/01/2046 3.000% 10/01/46		06/01/2017	Paydown		567,491	567,491	559,134	559,139		8,352		8,352		567,491				6,765	10/01/2046	1
31335A-ZE-1	FREDDIE MAC GOLD POOL POOL #G60741 3.0000 10/01/2046 3.000% 10/01/46		06/01/2017	Paydown		644,493	644,493	636,336	636,340		8,152		8,152		644,493				8,098	10/01/2046	1
31335G-C4-5	FREDDIE MAC GOLD POOL POOL #C80091 6.5000 01/01/2024 6.500% 01/01/24		06/01/2017	Paydown		5,436	5,436	4,809	5,144		292		292		5,436				134	01/01/2024	1
31335G-CR-4	FREDDIE MAC GOLD POOL POOL #C80080 6.0000 12/01/2023 6.000% 12/01/23		06/01/2017	Paydown		21	21	21	21						21				1	12/01/2023	1
31335G-DP-7	FREDDIE MAC GOLD POOL POOL #C80110 6.0000 02/01/2024 6.000% 02/01/24		06/01/2017	Paydown		952	952	903	928		24		24		952				24	02/01/2024	1
31335G-EJ-0	FREDDIE MAC GOLD POOL POOL #C80137 6.5000 04/01/2024 6.500% 04/01/24		06/01/2017	Paydown		3,173	3,173	2,807	3,002		171		171		3,173				81	04/01/2024	1
31335G-EV-3	FREDDIE MAC GOLD POOL POOL #C80148 6.0000 04/01/2024 6.000% 04/01/24		06/01/2017	Paydown		780	780	739	761		19		19		780				19	04/01/2024	1
31335G-GS-8	FREDDIE MAC GOLD POOL POOL #C80209 6.5000 07/01/2024 6.500% 07/01/24		06/01/2017	Paydown		241	241	213	227		13		13		241				7	07/01/2024	1
31335G-MW-2	FREDDIE MAC GOLD POOL POOL #C80373 7.5000 01/01/2026 7.500% 01/01/26		06/01/2017	Paydown		392	392	403	403		(11)		(11)		392				12	01/01/2026	1
31335G-NB-7	FREDDIE MAC GOLD POOL POOL #C80386 6.0000 01/01/2026 6.000% 01/01/26		06/01/2017	Paydown		894	894	802	845		48		48		894				22	01/01/2026	1
31335G-NC-5	FREDDIE MAC GOLD POOL POOL #C80387 6.5000 04/01/2026 6.500% 04/01/26		06/01/2017	Paydown		2,566	2,566	2,513	2,557		9		9		2,566				75	04/01/2026	1
31335G-NJ-0	FREDDIE MAC GOLD POOL POOL #C80393 6.0000 03/01/2026 6.000% 03/01/26		06/01/2017	Paydown		1,137	1,137	1,021	1,077		60		60		1,137				28	03/01/2026	1
31335G-NL-5	FREDDIE MAC GOLD POOL POOL #C80395 6.0000 04/01/2026 6.000% 04/01/26		06/01/2017	Paydown		460	460	413	434		25		25		460				11	04/01/2026	1
31335G-NU-5	FREDDIE MAC GOLD POOL POOL #C80403 6.0000 05/01/2026 6.000% 05/01/26		06/01/2017	Paydown		216	216	194	204		12		12		216				5	05/01/2026	1
31335G-NV-3	FREDDIE MAC GOLD POOL POOL #C80404 8.0000 05/01/2026 8.000% 05/01/26		06/01/2017	Paydown		288	288	300	301		(12)		(12)		288				11	05/01/2026	1
31335H-4G-5	FREDDIE MAC GOLD POOL POOL #C90823 5.0000 04/01/2024 5.000% 04/01/24		06/01/2017	Paydown		84,069	84,069	83,491	83,668		401		401		84,069				1,741	04/01/2024	1
31335H-4P-5	FREDDIE MAC GOLD POOL POOL #C90830 4.5000 05/01/2024 4.500% 05/01/24		06/01/2017	Paydown		49,295	49,295	48,586	48,855		440		440		49,295				913	05/01/2024	1
31335H-4U-4	FREDDIE MAC GOLD POOL POOL #C90835 4.5000 06/01/2024 4.500% 06/01/24		06/01/2017	Paydown		180,510	180,510	178,113	179,012		1,498		1,498		180,510				3,458	06/01/2024	1
31335H-JZ-7	FREDDIE MAC GOLD POOL POOL #C90280 5.5000 04/01/2019 5.500% 04/01/19		06/01/2017	Paydown		421	421	381	408		13		13		421				10	04/01/2019	1
31335H-UM-3	FREDDIE MAC GOLD POOL POOL #C90588 5.5000 11/01/2022 5.500% 11/01/22		06/01/2017	Paydown		24,211	24,211	24,128	24,137		74		74		24,211				549	11/01/2022	1
31349U-KV-9	FREDDIE MAC NON GOLD POOL POOL #783008 2.5760 01/01/2035 2.576% 01/01/35		06/01/2017	Paydown		226	226	227	226						226				2	01/01/2035	1
31356A-QQ-8	FREDDIE MAC GOLD POOL POOL #D49463 6.0000 02/01/2024 6.000% 02/01/24		06/01/2017	Paydown		2,294	2,294	2,175	2,242		52		52		2,294				57	02/01/2024	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31356A-TK-8	FREDDIE MAC GOLD POOL POOL #D49554 6.0000 02/01/2024 6.000% 02/01/24		06/01/2017	Paydown		666	666	631	651		14		14		666				17	02/01/2024	1
31356C-BF-4	FREDDIE MAC GOLD POOL POOL #D50038 6.5000 03/01/2024 6.500% 03/01/24		06/01/2017	Paydown		117	117	104	110		7		7		117				3	03/01/2024	1
31356D-3W-4	FREDDIE MAC GOLD POOL POOL #D51713 6.5000 04/01/2024 6.500% 04/01/24		06/01/2017	Paydown		200	200	177	190		10		10		200				6	04/01/2024	1
31356D-J6-4	FREDDIE MAC GOLD POOL POOL #D51185 6.5000 04/01/2024 6.500% 04/01/24		06/01/2017	Paydown		195	195	173	184		11		11		195				6	04/01/2024	1
31356D-LW-4	FREDDIE MAC GOLD POOL POOL #D51241 6.5000 02/01/2023 6.500% 02/01/23		06/01/2017	Paydown		1,505	1,505	1,332	1,432		73		73		1,505				41	02/01/2023	1
31356D-YY-6	FREDDIE MAC GOLD POOL POOL #D51627 6.0000 04/01/2024 6.000% 04/01/24		06/01/2017	Paydown		13	13	12	12						13					04/01/2024	1
31356E-CW-2	FREDDIE MAC GOLD POOL POOL #D51885 6.0000 04/01/2024 6.000% 04/01/24		06/01/2017	Paydown		5,666	5,666	5,370	5,547		119		119		5,666				148	04/01/2024	1
31356H-RK-5	FREDDIE MAC GOLD POOL POOL #D54990 5.5000 03/01/2024 5.500% 03/01/24		06/01/2017	Paydown		300	300	319	312		(12)		(12)		300				7	03/01/2024	1
313615-LX-2	FANNIE MAE POOL POOL #50742 6.5000 05/01/2023 6.500% 05/01/23		06/01/2017	Paydown		337	337	297	317		20		20		337				9	05/01/2023	1
313615-R9-9	FANNIE MAE POOL POOL #50912 6.5000 10/01/2023 6.500% 10/01/23		06/01/2017	Paydown		2,174	2,174	2,086	2,126		48		48		2,174				59	10/01/2023	1
313615-SS-6	FANNIE MAE POOL POOL #50929 6.5000 11/01/2023 6.500% 11/01/23		06/01/2017	Paydown		4,413	4,413	3,891	4,152		260		260		4,413				116	11/01/2023	1
313615-TB-2	FANNIE MAE POOL POOL #50946 6.5000 12/01/2023 6.500% 12/01/23		06/01/2017	Paydown		4,623	4,623	4,271	4,442		181		181		4,623				123	12/01/2023	1
313615-TV-8	FANNIE MAE POOL POOL #50964 6.0000 01/01/2024 6.000% 01/01/24		06/01/2017	Paydown		10,712	10,712	10,548	10,622		90		90		10,712				270	01/01/2024	1
313615-TW-6	FANNIE MAE POOL POOL #50965 6.5000 01/01/2024 6.500% 01/01/24		06/01/2017	Paydown		9,486	9,486	9,101	9,276		210		210		9,486				270	01/01/2024	1
313615-UQ-7	FANNIE MAE POOL POOL #50991 6.5000 02/01/2024 6.500% 02/01/24		06/01/2017	Paydown		3,810	3,810	3,655	3,725		85		85		3,810				100	02/01/2024	1
313615-UR-5	FANNIE MAE POOL POOL #50992 6.5000 03/01/2024 6.500% 03/01/24		06/01/2017	Paydown		455	455	437	445		10		10		455				12	03/01/2024	1
31365D-W6-8	FANNIE MAE POOL POOL #124969 6.5000 08/01/2023 6.500% 08/01/23		06/01/2017	Paydown		2,730	2,730	2,410	2,573		157		157		2,730				70	08/01/2023	1
31365E-AV-5	FANNIE MAE POOL POOL #125220 7.0000 08/01/2023 7.000% 08/01/23		06/01/2017	Paydown		221	221	235	234		(13)		(13)		221				6	08/01/2023	1
31370A-QM-9	FANNIE MAE POOL POOL #225560 7.0000 08/01/2023 7.000% 08/01/23		06/01/2017	Paydown		1,488	1,488	1,581	1,578		(90)		(90)		1,488				52	08/01/2023	1
31370J-4W-2	FANNIE MAE POOL POOL #233137 6.0000 01/01/2024 6.000% 01/01/24		06/01/2017	Paydown		885	885	871	878		7		7		885				19	01/01/2024	1
31370M-QL-5	FANNIE MAE POOL POOL #235459 5.5000 06/01/2023 5.500% 06/01/23		06/01/2017	Paydown		171	171	152	164		8		8		171				4	06/01/2023	1
31370Q-BL-2	FANNIE MAE POOL POOL #237743 6.5000 09/01/2023 6.500% 09/01/23		06/01/2017	Paydown		2,298	2,298	2,029	2,162		136		136		2,298				62	09/01/2023	1
31371C-ZZ-5	FANNIE MAE POOL POOL #248360 6.5000 04/01/2024 6.500% 04/01/24		06/01/2017	Paydown		1,079	1,079	960	1,018		61		61		1,079				29	04/01/2024	1
31371E-BY-0	FANNIE MAE POOL POOL #249455 6.5000 04/01/2024 6.500% 04/01/24		06/01/2017	Paydown		344	344	304	323		21		21		344				10	04/01/2024	1
31371E-U5-2	FANNIE MAE POOL POOL #250004 6.5000 04/01/2024 6.500% 04/01/24		06/01/2017	Paydown		5,168	5,168	4,598	4,882		286		286		5,168				153	04/01/2024	1
31371E-VW-2	FANNIE MAE POOL POOL #250029 6.5000 05/01/2024 6.500% 05/01/24		06/01/2017	Paydown		761	761	718	738		23		23		761				21	05/01/2024	1
31371E-WT-8	FANNIE MAE POOL POOL #250058 6.5000 06/01/2024 6.500% 06/01/24		06/01/2017	Paydown		1,275	1,275	1,126	1,198		77		77		1,275				35	06/01/2024	1
31371F-BZ-4	FANNIE MAE POOL POOL #250356 6.5000 08/01/2025 6.500% 08/01/25		06/01/2017	Paydown		294	294	282	287		7		7		294				8	08/01/2025	1
31371F-GR-7	FANNIE MAE POOL POOL #250508 6.0000 01/01/2026 6.000% 01/01/26		06/01/2017	Paydown		439	439	394	408		32		32		439				11	01/01/2026	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31371F-GU-0	FANNIE MAE POOL POOL #250511 6.5000 03/01/2026 6.500% 03/01/26		06/01/2017	Paydown		3,078	3,078	2,859	2,935		143		143		3,078				90	03/01/2026	1
31371F-HY-1	FANNIE MAE POOL POOL #250547 6.0000 03/01/2026 6.000% 03/01/26		06/01/2017	Paydown		442	442	401	417		25		25		442				11	03/01/2026	1
31371F-JN-3	FANNIE MAE POOL POOL #250569 6.0000 05/01/2026 6.000% 05/01/26		06/01/2017	Paydown		4,326	4,326	3,882	4,056		270		270		4,326				120	05/01/2026	1
31371G-EF-3	FANNIE MAE POOL POOL #251334 6.5000 11/01/2027 6.500% 11/01/27		06/01/2017	Paydown		7	7	7	7						7					11/01/2027	1
31371H-Q4-3	FANNIE MAE POOL POOL #252575 6.0000 07/01/2019 6.000% 07/01/19		06/01/2017	Paydown		8,629	8,629	8,128	8,399		230		230		8,629				204	07/01/2019	1
31371K-T6-8	FANNIE MAE POOL POOL #254473 5.5000 10/01/2017 5.500% 10/01/17		06/01/2017	Paydown		59,663	59,663	61,518	59,796		(133)		(133)		59,663				1,349	10/01/2017	1
31371K-XS-5	FANNIE MAE POOL POOL #254589 5.5000 01/01/2023 5.500% 01/01/23		06/01/2017	Paydown		37,482	37,482	38,560	38,163		(680)		(680)		37,482				885	01/01/2023	1
31371L-5V-7	FANNIE MAE POOL POOL #255660 3.3750 01/01/2035 3.375% 01/01/35		06/01/2017	Paydown		226	226	227	226						226				3	01/01/2035	1
31371L-DH-9	FANNIE MAE POOL POOL #254904 5.5000 10/01/2033 5.500% 10/01/33		06/01/2017	Paydown		4,532	4,532	4,593	4,584		(52)		(52)		4,532				105	10/01/2033	1
31371L-PJ-2	FANNIE MAE POOL POOL #255225 5.5000 06/01/2034 5.500% 06/01/34		06/01/2017	Paydown		13,056	13,056	12,892	12,907		148		148		13,056				295	06/01/2034	1
31371M-DT-1	FANNIE MAE POOL POOL #255814 5.5000 08/01/2035 5.500% 08/01/35		06/01/2017	Paydown		20,118	20,118	20,065	20,051		67		67		20,118				422	08/01/2035	1
31371N-UC-7	FANNIE MAE POOL POOL #257179 4.5000 04/01/2028 4.500% 04/01/28		06/01/2017	Paydown		27,071	27,071	27,159	27,282		(211)		(211)		27,071				434	04/01/2028	1
31371T-XQ-0	FANNIE MAE POOL POOL #261787 6.5000 12/01/2023 6.500% 12/01/23		06/01/2017	Paydown		1,165	1,165	1,080	1,115		49		49		1,165				32	12/01/2023	1
31371U-NN-5	FANNIE MAE POOL POOL #262397 6.5000 02/01/2024 6.500% 02/01/24		06/01/2017	Paydown		2,641	2,641	2,332	2,472		169		169		2,641				68	02/01/2024	1
31371W-S5-5	FANNIE MAE POOL POOL #264340 6.5000 11/01/2023 6.500% 11/01/23		06/01/2017	Paydown		4,652	4,652	4,098	4,430		222		222		4,652				126	11/01/2023	1
31371X-LM-3	FANNIE MAE POOL POOL #265032 6.0000 01/01/2024 6.000% 01/01/24		06/01/2017	Paydown		1,315	1,315	1,292	1,303		12		12		1,315				33	01/01/2024	1
31371Y-T5-0	FANNIE MAE POOL POOL #266172 6.0000 01/01/2024 6.000% 01/01/24		06/01/2017	Paydown		536	536	528	532		5		5		536				13	01/01/2024	1
31372A-AS-1	FANNIE MAE POOL POOL #266517 5.5000 01/01/2024 5.500% 01/01/24		06/01/2017	Paydown		48	48	42	45		3		3		48				1	01/01/2024	1
31372B-LL-2	FANNIE MAE POOL POOL #267731 6.5000 01/01/2024 6.500% 01/01/24		06/01/2017	Paydown		1,291	1,291	1,140	1,214		78		78		1,291				35	01/01/2024	1
31372C-V5-4	FANNIE MAE POOL POOL #268936 6.5000 01/01/2024 6.500% 01/01/24		06/01/2017	Paydown		283	283	271	276		6		6		283				8	01/01/2024	1
31372D-C9-5	FANNIE MAE POOL POOL #269296 6.5000 02/01/2024 6.500% 02/01/24		06/01/2017	Paydown		1,374	1,374	1,213	1,290		84		84		1,374				37	02/01/2024	1
31372F-A3-5	FANNIE MAE POOL POOL #271026 6.5000 01/01/2024 6.500% 01/01/24		06/01/2017	Paydown		634	634	560	595		39		39		634				17	01/01/2024	1
31372G-CS-6	FANNIE MAE POOL POOL #271981 6.5000 02/01/2024 6.500% 02/01/24		06/01/2017	Paydown		6,655	6,655	5,863	6,257		398		398		6,655				176	02/01/2024	1
31372G-DF-3	FANNIE MAE POOL POOL #272002 6.5000 02/01/2024 6.500% 02/01/24		06/01/2017	Paydown		142	142	136	139		3		3		142				4	02/01/2024	1
31372G-DR-7	FANNIE MAE POOL POOL #272012 6.5000 02/01/2024 6.500% 02/01/24		06/01/2017	Paydown		2,153	2,153	1,901	2,022		131		131		2,153				58	02/01/2024	1
31372H-W8-6	FANNIE MAE POOL POOL #273471 6.5000 03/01/2024 6.500% 03/01/24		06/01/2017	Paydown		429	429	379	402		27		27		429				12	03/01/2024	1
31372N-WL-4	FANNIE MAE POOL POOL #277951 6.5000 03/01/2024 6.500% 03/01/24		06/01/2017	Paydown		2,007	2,007	1,926	1,966		42		42		2,007				53	03/01/2024	1
31372Q-M4-6	FANNIE MAE POOL POOL #279479 6.5000 04/01/2024 6.500% 04/01/24		06/01/2017	Paydown		1,776	1,776	1,581	1,678		99		99		1,776				48	04/01/2024	1
31372R-YV-1	FANNIE MAE POOL POOL #280724 6.5000 04/01/2024 6.500% 04/01/24		06/01/2017	Paydown		1,565	1,565	1,501	1,531		34		34		1,565				42	04/01/2024	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
	FANNIE MAE POOL POOL #280749 6.5000																				
31372R-ZN-8	05/01/2024 6.500% 05/01/24		06/01/2017	Paydown		489	489	469	480		9		9		489				13	05/01/2024	1
	FANNIE MAE POOL POOL #281548 6.5000																				
31372S-WH-2	04/01/2024 6.500% 04/01/24		06/01/2017	Paydown		396	396	380	387		8		8		396				11	04/01/2024	1
	FANNIE MAE POOL POOL #283145 6.5000																				
31372U-P6-9	05/01/2024 6.500% 05/01/24		06/01/2017	Paydown		913	913	804	854		59		59		913				25	05/01/2024	1
	FANNIE MAE POOL POOL #284225 6.5000																				
31372V-VS-2	05/01/2024 6.500% 05/01/24		06/01/2017	Paydown		111	111	107	109		3		3		111				3	05/01/2024	1
	FANNIE MAE POOL POOL #287018 6.5000																				
31372Y-YP-9	06/01/2024 6.500% 06/01/24		06/01/2017	Paydown		1,729	1,729	1,523	1,626		104		104		1,729				47	06/01/2024	1
	FANNIE MAE POOL POOL #307028 6.5000																				
31373Y-A5-8	07/01/2025 6.500% 07/01/25		06/01/2017	Paydown		637	637	611	620		17		17		637				17	07/01/2025	1
	FANNIE MAE POOL POOL #313169 6.0000																				
31374F-2A-6	08/01/2026 6.000% 08/01/26		06/01/2017	Paydown		405	405	363	379		26		26		405				10	08/01/2026	1
	FANNIE MAE POOL POOL #313503 6.5000																				
31374G-GL-5	04/01/2027 6.500% 04/01/27		06/01/2017	Paydown		38	38	37	37		1		1		38				1	04/01/2027	1
	FANNIE MAE POOL POOL #317367 6.5000																				
31374L-QU-3	05/01/2024 6.500% 05/01/24		06/01/2017	Paydown		406	406	389	396		10		10		406				11	05/01/2024	1
	FANNIE MAE POOL POOL #328824 5.5000																				
31375A-G9-4	11/01/2025 5.500% 11/01/25		06/01/2017	Paydown		726	726	644	688		38		38		726				17	11/01/2025	1
	FANNIE MAE POOL POOL #338416 6.5000																				
31375L-3Z-6	05/01/2026 6.500% 05/01/26		06/01/2017	Paydown		131	131	122	125		7		7		131				4	05/01/2026	1
	FANNIE MAE POOL POOL #337758 6.5000																				
31375L-E7-6	03/01/2026 6.500% 03/01/26		06/01/2017	Paydown		147	147	137	140		7		7		147				4	03/01/2026	1
	FANNIE MAE POOL POOL #339839 6.0000																				
31375N-PY-1	03/01/2026 6.000% 03/01/26		06/01/2017	Paydown		7	7	7	7						7					03/01/2026	1
	FANNIE MAE POOL POOL #340372 6.5000																				
31375P-CH-7	03/01/2026 6.500% 03/01/26		06/01/2017	Paydown		196	196	182	187		9		9		196				5	03/01/2026	1
	FANNIE MAE POOL POOL #344566 6.5000																				
31375T-W3-8	04/01/2026 6.500% 04/01/26		06/01/2017	Paydown		13	13	13	13						13					04/01/2026	1
	FANNIE MAE POOL POOL #351355 6.5000																				
31376C-H8-0	07/01/2026 6.500% 07/01/26		06/01/2017	Paydown		234	234	218	223		11		11		234				6	07/01/2026	1
	FANNIE MAE POOL POOL #364641 6.5000																				
31376T-BJ-5	01/01/2027 6.500% 01/01/27		06/01/2017	Paydown		600	600	571	612		(11)		(11)		600				16	01/01/2027	1
	FANNIE MAE POOL POOL #371581 6.5000																				
31377A-XJ-1	02/01/2027 6.500% 02/01/27		06/01/2017	Paydown		56	56	55	55		1		1		56				2	02/01/2027	1
	FANNIE MAE POOL POOL #372174 9.0000																				
31377B-MX-0	11/01/2026 9.000% 11/01/26		06/01/2017	Paydown		4,417	4,417	4,632	4,586		(169)		(169)		4,417				166	11/01/2026	1
	FANNIE MAE POOL POOL #376788 6.5000																				
31377G-RH-9	10/01/2027 6.500% 10/01/27		06/01/2017	Paydown		74	74	72	72		2		2		74				2	10/01/2027	1
	FANNIE MAE POOL POOL #395083 6.5000																				
31378C-2Q-4	11/01/2027 6.500% 11/01/27		06/01/2017	Paydown		11	11	11	11						11					11/01/2027	1
	FANNIE MAE POOL POOL #395342 6.5000																				
31378D-EP-1	08/01/2027 6.500% 08/01/27		06/01/2017	Paydown		41	41	40	40		1		1		41				1	08/01/2027	1
	FANNIE MAE POOL POOL #395395 6.5000																				
31378D-GC-8	10/01/2027 6.500% 10/01/27		06/01/2017	Paydown		18	18	17	17						18					10/01/2027	1
	FANNIE MAE POOL POOL #395401 6.5000																				
31378D-GJ-3	10/01/2027 6.500% 10/01/27		06/01/2017	Paydown		13	13	13	13						13					10/01/2027	1
	FANNIE MAE POOL POOL #395897 6.5000																				
31378D-X2-1	12/01/2027 6.500% 12/01/27		06/01/2017	Paydown		117	117	114	114		2		2		117				3	12/01/2027	1
	FANNIE MAE POOL POOL #396514 6.5000																				
31378E-N7-9	09/01/2027 6.500% 09/01/27		06/01/2017	Paydown		1,057	1,057	1,029	1,036		21		21		1,057				29	09/01/2027	1
	FANNIE MAE POOL POOL #397009 6.5000																				
31378F-AJ-4	10/01/2027 6.500% 10/01/27		06/01/2017	Paydown		269	269	261	263		5		5		269				7	10/01/2027	1
	FANNIE MAE POOL POOL #397087 6.5000																				
31378F-CY-9	10/01/2027 6.500% 10/01/27		06/01/2017	Paydown		185	185	180	181		4		4		185				5	10/01/2027	1
	FANNIE MAE POOL POOL #397088 6.5000																				
31378F-CZ-6	09/01/2027 6.500% 09/01/27		06/01/2017	Paydown		15	15	14	14						15					09/01/2027	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
	FANNIE MAE POOL POOL #398120 6.5000																				
31378G-G5-6	12/01/2027 6.500% 12/01/27		06/01/2017	Paydown		54	54	53	53		1		1		54				1	12/01/2027	1
	FANNIE MAE POOL POOL #398150 6.5000																				
31378G-H3-0	12/01/2027 6.500% 12/01/27		06/01/2017	Paydown		46	46	45	46		1		1		46				1	12/01/2027	1
	FANNIE MAE POOL POOL #400237 6.5000																				
31378J-S2-4	09/01/2027 6.500% 09/01/27		06/01/2017	Paydown		45	45	43	43		1		1		45				1	09/01/2027	1
	FANNIE MAE POOL POOL #401403 6.5000																				
31378K-3L-6	10/01/2027 6.500% 10/01/27		06/01/2017	Paydown		67	67	65	65		1		1		67				2	10/01/2027	1
	FANNIE MAE POOL POOL #400806 6.5000																				
31378K-GP-3	10/01/2027 6.500% 10/01/27		06/01/2017	Paydown		229	229	222	224		4		4		229				6	10/01/2027	1
	FANNIE MAE POOL POOL #402188 6.5000																				
31378L-XR-8	10/01/2027 6.500% 10/01/27		06/01/2017	Paydown		91	91	89	89		2		2		91				2	10/01/2027	1
	FANNIE MAE POOL POOL #402811 6.5000																				
31378M-N4-8	11/01/2027 6.500% 11/01/27		06/01/2017	Paydown		2	2	2	2						2					11/01/2027	1
	FANNIE MAE POOL POOL #402801 6.5000																				
31378M-NS-5	11/01/2027 6.500% 11/01/27		06/01/2017	Paydown		53	53	52	52		1		1		53				1	11/01/2027	1
	FANNIE MAE POOL POOL #402963 6.5000																				
31378M-TU-4	10/01/2027 6.500% 10/01/27		06/01/2017	Paydown		1,337	1,337	1,301	1,312		25		25		1,337				36	10/01/2027	1
	FANNIE MAE POOL POOL #404129 6.5000																				
31378N-4N-5	12/01/2027 6.500% 12/01/27		06/01/2017	Paydown		169	169	165	166		3		3		169				5	12/01/2027	1
	FANNIE MAE POOL POOL #404276 6.5000																				
31378P-CM-3	11/01/2027 6.500% 11/01/27		06/01/2017	Paydown		52	52	50	51		1		1		52				1	11/01/2027	1
	FANNIE MAE POOL POOL #404376 6.5000																				
31378P-FR-9	11/01/2027 6.500% 11/01/27		06/01/2017	Paydown		307	307	298	299		7		7		307				8	11/01/2027	1
	FANNIE MAE POOL POOL #422976 6.5000																				
31379L-2H-3	04/01/2028 6.500% 04/01/28		06/01/2017	Paydown		66	66	65	65		1		1		66				2	04/01/2028	1
	FANNIE MAE POOL POOL #436545 6.5000																				
31380C-5E-4	07/01/2028 6.500% 07/01/28		06/01/2017	Paydown		673	673	668	668		5		5		673				18	07/01/2028	1
	FANNIE MAE POOL POOL #445098 6.0000																				
31380N-NP-5	11/01/2028 6.000% 11/01/28		06/01/2017	Paydown		232	232	228	229		3		3		232				6	11/01/2028	1
	FANNIE MAE POOL POOL #483802 5.5000																				
31382J-NT-4	02/01/2029 5.500% 02/01/29		06/01/2017	Paydown		13,942	13,942	12,550	13,113		829		829		13,942				320	02/01/2029	1
	FANNIE MAE POOL POOL #535351 8.0000																				
31384V-WL-2	06/01/2030 8.000% 06/01/30		06/01/2017	Paydown		89	89	95	105		(16)		(16)		89				3	06/01/2030	1
	FANNIE MAE POOL POOL #545792 6.5000																				
31385J-KD-9	07/01/2032 6.500% 07/01/32		06/01/2017	Paydown		159,968	159,968	163,693	163,704		(3,735)		(3,735)		159,968				4,078	07/01/2032	1
	FANNIE MAE POOL POOL #AH0558 3.5000																				
3138A1-TQ-4	01/01/2026 3.500% 01/01/26		06/01/2017	Paydown		444,341	444,341	441,495	442,076		2,266		2,266		444,341				6,582	01/01/2026	1
	FANNIE MAE POOL POOL #AH0968 3.5000																				
3138A2-CE-7	12/01/2025 3.500% 12/01/25		06/01/2017	Paydown		469,282	469,282	471,922	470,807		(1,525)		(1,525)		469,282				6,919	12/01/2025	1
	FANNIE MAE POOL POOL #AH4346 3.5000																				
3138A5-ZL-9	02/01/2026 3.500% 02/01/26		06/01/2017	Paydown		200,275	200,275	207,504	207,395		(7,120)		(7,120)		200,275				3,104	02/01/2026	1
	FANNIE MAE POOL POOL #AH5850 4.5000																				
3138A7-QC-5	02/01/2041 4.500% 02/01/41		06/01/2017	Paydown		237,353	237,353	242,285	241,051		(3,698)		(3,698)		237,353				4,492	02/01/2041	1
	FANNIE MAE POOL POOL #AH6621 4.0000																				
3138A8-LB-0	03/01/2041 4.000% 03/01/41		06/01/2017	Paydown		683,594	683,594	669,414	671,342		12,251		12,251		683,594				10,728	03/01/2041	1
	FANNIE MAE POOL POOL #AH6783 4.0000																				
3138A8-RD-0	03/01/2041 4.000% 03/01/41		06/01/2017	Paydown		379,680	379,680	401,592	406,271		(26,591)		(26,591)		379,680				6,323	03/01/2041	1
	FANNIE MAE POOL POOL #AH7951 4.0000																				
3138A9-ZR-8	10/01/2041 4.000% 10/01/41		06/01/2017	Paydown		203,681	203,681	212,114	212,587		(8,906)		(8,906)		203,681				2,902	10/01/2041	1
	FANNIE MAE POOL POOL #AH8964 4.0000																				
3138AA-6A-4	04/01/2031 4.000% 04/01/31		06/01/2017	Paydown		42,187	42,187	43,097	43,043		(856)		(856)		42,187				704	04/01/2031	1
	FANNIE MAE POOL POOL #AH9362 4.0000																				
3138AB-ML-0	04/01/2031 4.000% 04/01/31		06/01/2017	Paydown		437,806	437,806	447,041	447,849		(10,043)		(10,043)		437,806				7,467	04/01/2031	1
	FANNIE MAE POOL POOL #AJ5303 4.0000																				
3138AW-3M-3	11/01/2041 4.000% 11/01/41		06/01/2017	Paydown		337,471	337,471	353,290	359,360		(21,889)		(21,889)		337,471				5,841	11/01/2041	1
	FANNIE MAE POOL POOL #AJ5427 4.0000																				
3138AX-A5-0	10/01/2041 4.000% 10/01/41		06/01/2017	Paydown		647,500	647,500	683,062	678,921		(31,421)		(31,421)		647,500				11,221	10/01/2041	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3138AY-LW-7	FANNIE MAE POOL POOL #AJ6640 3.0000 12/01/2026 3.000% 12/01/26		06/01/2017	Paydown		155,371	155,371	160,324	158,624		(3,253)		(3,253)		155,371				1,912	12/01/2026	1
3138AY-LY-3	FANNIE MAE POOL POOL #AJ6642 3.0000 12/01/2026 3.000% 12/01/26		06/01/2017	Paydown		361,779	361,779	373,084	369,507		(7,728)		(7,728)		361,779				4,757	12/01/2026	1
3138E0-WY-1	FANNIE MAE POOL POOL #AJ7862 3.5000 12/01/2041 3.500% 12/01/41		06/01/2017	Paydown		175,906	175,906	181,279	180,890		(4,984)		(4,984)		175,906				2,195	12/01/2041	1
3138E5-6A-1	FANNIE MAE POOL POOL #AK1764 3.0000 01/01/2027 3.000% 01/01/27		06/01/2017	Paydown		157,849	157,849	163,669	161,769		(3,921)		(3,921)		157,849				1,990	01/01/2027	1
3138E7-CD-4	FANNIE MAE POOL POOL #AK2767 3.0000 03/01/2027 3.000% 03/01/27		06/01/2017	Paydown		943,608	943,608	982,826	973,589		(29,981)		(29,981)		943,608				12,629	03/01/2027	1
3138E9-QF-0	FANNIE MAE POOL POOL #AK4953 3.5000 03/01/2042 3.500% 03/01/42		06/01/2017	Paydown		247,446	247,446	256,629	255,604		(8,157)		(8,157)		247,446				3,614	03/01/2042	1
3138EC-TC-7	FANNIE MAE POOL POOL #AK7746 3.0000 03/01/2027 3.000% 03/01/27		06/01/2017	Paydown		320,606	320,606	335,584	331,106		(10,500)		(10,500)		320,606				4,117	03/01/2027	1
3138EL-ZP-1	FANNIE MAE POOL POOL #AL4349 2.5950 11/01/2043 2.600% 11/01/43		06/01/2017	Paydown		548,463	548,463	541,436	541,417		7,046		7,046		548,463				6,605	11/01/2043	1
3138EM-AW-1	FANNIE MAE POOL POOL #AL4520 2.8350 11/01/2043 2.837% 11/01/43		06/01/2017	Paydown		440,083	440,083	445,120	443,669		(3,586)		(3,586)		440,083				6,053	11/01/2043	1
3138EM-EV-9	FANNIE MAE POOL POOL #AL4647 2.2140 12/01/2043 2.215% 12/01/43		06/01/2017	Paydown		663,329	663,329	655,763	656,666		6,663		6,663		663,329				6,014	12/01/2043	1
3138EN-XK-0	FANNIE MAE POOL POOL #AL6081 3.5000 11/01/2044 3.500% 11/01/44		06/01/2017	Paydown		941,614	941,614	977,586	977,095		(35,481)		(35,481)		941,614				14,031	11/01/2044	1
3138EP-WT-7	FANNIE MAE POOL POOL #AL6957 3.0000 06/01/2045 3.000% 06/01/45		06/01/2017	Paydown		1,128,766	1,128,766	1,136,879	1,136,220		(7,455)		(7,455)		1,128,766				13,472	06/01/2045	1
3138EQ-N4-0	FANNIE MAE POOL POOL #AL7610 3.5000 11/01/2045 3.500% 11/01/45		06/01/2017	Paydown		922,330	922,330	956,918	955,093		(32,763)		(32,763)		922,330				13,361	11/01/2045	1
3138ER-VM-9	FANNIE MAE POOL POOL #AL9619 3.5000 12/01/2046 3.500% 12/01/46		06/01/2017	Paydown		154,549	154,549	159,185			(4,636)		(4,636)		154,549				1,063	12/01/2046	1
3138ET-GM-2	FANNIE MAE POOL POOL #AL8303 3.0000 01/01/2045 3.000% 01/01/45		06/01/2017	Paydown		1,185,320	1,185,320	1,220,000	1,221,082		(35,762)		(35,762)		1,185,320				15,056	01/01/2045	1
3138LT-JV-1	FANNIE MAE POOL POOL #A02975 3.5000 05/01/2042 3.500% 05/01/42		06/01/2017	Paydown		764,255	764,255	767,419	767,220		(2,965)		(2,965)		764,255				11,208	05/01/2042	1
3138LY-2J-5	FANNIE MAE POOL POOL #A07976 3.0000 06/01/2027 3.000% 06/01/27		06/01/2017	Paydown		277,146	277,146	294,165	289,751		(12,605)		(12,605)		277,146				3,418	06/01/2027	1
3138M9-5J-6	FANNIE MAE POOL POOL #AP6248 2.5000 10/01/2027 2.500% 10/01/27		06/01/2017	Paydown		150,880	150,880	158,047	156,472		(5,592)		(5,592)		150,880				1,574	10/01/2027	1
3138M9-AU-5	FANNIE MAE POOL POOL #AP5418 3.0000 09/01/2042 3.000% 09/01/42		06/01/2017	Paydown		189,854	189,854	192,108	192,103		(2,249)		(2,249)		189,854				2,486	09/01/2042	1
3138MC-3F-9	FANNIE MAE POOL POOL #AP8897 3.5000 10/01/2042 3.500% 10/01/42		06/01/2017	Paydown		335,506	335,506	357,943	356,336		(20,830)		(20,830)		335,506				5,373	10/01/2042	1
3138MF-3T-2	FANNIE MAE POOL POOL #AQ0809 3.5000 12/01/2042 3.500% 12/01/42		06/01/2017	Paydown		268,834	268,834	273,192	272,892		(4,058)		(4,058)		268,834				3,911	12/01/2042	1
3138MG-KR-5	FANNIE MAE POOL POOL #AQ1203 2.5000 11/01/2027 2.500% 11/01/27		06/01/2017	Paydown		153,412	153,412	160,915	158,822		(5,409)		(5,409)		153,412				1,514	11/01/2027	1
3138ML-6E-9	FANNIE MAE POOL POOL #AQ5368 3.0000 12/01/2042 3.000% 12/01/42		06/01/2017	Paydown		107,261	107,261	113,295	112,062		(4,801)		(4,801)		107,261				1,164	12/01/2042	1
3138ML-M5-0	FANNIE MAE POOL POOL #AQ4879 3.5000 12/01/2042 3.500% 12/01/42		06/01/2017	Paydown		145,780	145,780	157,061	156,182		(10,402)		(10,402)		145,780				1,856	12/01/2042	1
3138MN-5P-1	FANNIE MAE POOL POOL #AQ7153 3.0000 01/01/2043 3.000% 01/01/43		06/01/2017	Paydown		370,129	370,129	379,845	380,011		(9,882)		(9,882)		370,129				4,725	01/01/2043	1
3138MR-AS-0	FANNIE MAE POOL POOL #AQ9016 3.0000 01/01/2033 3.000% 01/01/33		06/01/2017	Paydown		356,594	356,594	371,805	368,374		(11,780)		(11,780)		356,594				3,904	01/01/2033	1
3138MR-K6-7	FANNIE MAE POOL POOL #AQ9316 2.5000 01/01/2043 2.500% 01/01/43		06/01/2017	Paydown		183,235	183,235	173,472	173,893		9,342		9,342		183,235				1,979	01/01/2043	1
3138NX-LD-7	FANNIE MAE POOL POOL #AR1223 2.5000 01/01/2028 2.500% 01/01/28		06/01/2017	Paydown		145,402	145,402	151,991	150,477		(5,075)		(5,075)		145,402				1,499	01/01/2028	1
3138W1-UT-2	FANNIE MAE POOL POOL #AR4193 2.5000 03/01/2028 2.500% 03/01/28		06/01/2017	Paydown		147,009	147,009	150,018	149,230		(2,221)		(2,221)		147,009				1,534	03/01/2028	1

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3138W2-2E-4	FANNIE MAE POOL POOL #AR5272 3.0000 03/01/2043 3.000% 03/01/43		06/01/2017	Paydown		424,082	424,082	416,926	416,951		7,131		7,131		424,082				5,527	03/01/2043	1
3138W3-BW-2	FANNIE MAE POOL POOL #AR5452 3.0000 02/01/2033 3.000% 02/01/33		06/01/2017	Paydown		438,873	438,873	456,702	452,292		(13,420)		(13,420)		438,873				6,231	02/01/2033	1
3138W4-AY-7	FANNIE MAE POOL POOL #AR6322 2.5000 02/01/2043 2.500% 02/01/43		06/01/2017	Paydown		221,855	221,855	221,370	221,377		478		478		221,855				2,563	02/01/2043	1
3138W4-CQ-2	FANNIE MAE POOL POOL #AR6378 3.0000 02/01/2043 3.000% 02/01/43		06/01/2017	Paydown		463,141	463,141	478,989	478,893		(15,752)		(15,752)		463,141				5,889	02/01/2043	1
3138W5-R4-2	FANNIE MAE POOL POOL #AR7706 3.0000 04/01/2033 3.000% 04/01/33		06/01/2017	Paydown		195,711	195,711	201,001	199,762		(4,051)		(4,051)		195,711				2,457	04/01/2033	1
3138W9-YY-0	FANNIE MAE POOL POOL #AS0726 3.5000 10/01/2033 3.500% 10/01/33		06/01/2017	Paydown		659,161	659,161	678,627	674,841		(15,680)		(15,680)		659,161				9,315	10/01/2033	1
3138WA-M2-0	FANNIE MAE POOL POOL #AS1276 3.5000 12/01/2033 3.500% 12/01/33		06/01/2017	Paydown		403,523	403,523	416,826	415,602		(12,079)		(12,079)		403,523				6,116	12/01/2033	1
3138WA-M4-6	FANNIE MAE POOL POOL #AS1278 3.5000 12/01/2033 3.500% 12/01/33		06/01/2017	Paydown		331,719	331,719	341,800	340,603		(8,884)		(8,884)		331,719				5,168	12/01/2033	1
3138WA-U3-9	FANNIE MAE POOL POOL #AS1501 3.0000 01/01/2034 3.000% 01/01/34		06/01/2017	Paydown		198,416	198,416	198,044	198,041		375		375		198,416				2,695	01/01/2034	1
3138WC-B6-9	FANNIE MAE POOL POOL #AS2760 2.5000 07/01/2024 2.500% 07/01/24		06/01/2017	Paydown		504,943	504,943	517,803	515,386		(10,443)		(10,443)		504,943				5,192	07/01/2024	1
3138WC-HD-8	FANNIE MAE POOL POOL #AS2927 3.0000 07/01/2034 3.000% 07/01/34		06/01/2017	Paydown		509,044	509,044	518,151	518,491		(9,446)		(9,446)		509,044				6,715	07/01/2034	1
3138WC-SR-5	FANNIE MAE POOL POOL #AS3227 3.0000 09/01/2034 3.000% 09/01/34		06/01/2017	Paydown		322,441	322,441	329,041	328,839		(6,398)		(6,398)		322,441				3,836	09/01/2034	1
3138WD-ZB-0	FANNIE MAE POOL POOL #AS4337 3.5000 01/01/2045 3.500% 01/01/45		06/01/2017	Paydown		383,258	383,258	405,356	403,308		(20,049)		(20,049)		383,258				5,049	01/01/2045	1
3138WE-J6-7	FANNIE MAE POOL POOL #AS4784 3.0000 04/01/2045 3.000% 04/01/45		06/01/2017	Paydown		264,846	264,846	266,749	266,657		(1,812)		(1,812)		264,846				3,434	04/01/2045	1
3138WE-KV-0	FANNIE MAE POOL POOL #AS4807 3.5000 04/01/2045 3.500% 04/01/45		06/01/2017	Paydown		228,413	228,413	237,086	236,377		(7,964)		(7,964)		228,413				3,679	04/01/2045	1
3138WF-BM-7	FANNIE MAE POOL POOL #AS5443 3.0000 07/01/2045 3.000% 07/01/45		06/01/2017	Paydown		345,748	345,748	347,422	347,311		(1,564)		(1,564)		345,748				4,189	07/01/2045	1
3138WF-HJ-8	FANNIE MAE POOL POOL #AS5632 3.0000 08/01/2045 3.000% 08/01/45		06/01/2017	Paydown		177,752	177,752	178,640	178,511		(760)		(760)		177,752				2,216	08/01/2045	1
3138WH-N5-7	FANNIE MAE POOL POOL #AS7611 2.5000 07/01/2046 2.500% 07/01/46		06/01/2017	Paydown		227,264	227,264	230,140	230,065		(2,801)		(2,801)		227,264				2,532	07/01/2046	1
3138WJ-ND-6	FANNIE MAE POOL POOL #AS8487 3.0000 12/01/2046 3.000% 12/01/46		06/01/2017	Paydown		294,512	294,512	290,416	290,418		4,093		4,093		294,512				3,878	12/01/2046	1
3138WQ-AL-6	FANNIE MAE POOL POOL #AT2710 2.2720 06/01/2043 2.273% 06/01/43		06/01/2017	Paydown		434,311	434,311	427,254	428,398		5,913		5,913		434,311				3,976	06/01/2043	1
3138WQ-AX-0	FANNIE MAE POOL POOL #AT2721 3.0000 05/01/2043 3.000% 05/01/43		06/01/2017	Paydown		264,477	264,477	260,096	260,122		4,355		4,355		264,477				3,281	05/01/2043	1
3138WQ-JW-3	FANNIE MAE POOL POOL #AT2976 3.5000 05/01/2043 3.500% 05/01/43		06/01/2017	Paydown		356,065	356,065	378,152	377,946		(21,880)		(21,880)		356,065				4,748	05/01/2043	1
3138WR-WP-1	FANNIE MAE POOL POOL #AT4253 3.0000 06/01/2043 3.000% 06/01/43		06/01/2017	Paydown		300,345	300,345	294,245	294,384		5,961		5,961		300,345				4,050	06/01/2043	1
3138WU-AF-0	FANNIE MAE POOL POOL #AT6305 3.5000 06/01/2043 3.500% 06/01/43		06/01/2017	Paydown		179,631	179,631	180,346	180,206		(576)		(576)		179,631				2,811	06/01/2043	1
3138WW-TP-4	FANNIE MAE POOL POOL #AT8657 2.4380 07/01/2043 2.446% 07/01/43		06/01/2017	Paydown		387,987	387,987	379,333	379,993		7,993		7,993		387,987				4,677	07/01/2043	1
3138X3-VQ-2	FANNIE MAE POOL POOL #AU4222 2.5410 09/01/2043 2.523% 09/01/43		06/01/2017	Paydown		844,427	844,427	845,021	843,929		498		498		844,427				9,535	09/01/2043	1
3138X7-6C-2	FANNIE MAE POOL POOL #AU8066 3.0000 09/01/2043 3.000% 09/01/43		06/01/2017	Paydown		468,860	468,860	460,362	460,674		8,187		8,187		468,860				6,103	09/01/2043	1
3138YR-5T-1	FANNIE MAE POOL POOL #AZ0857 3.0000 07/01/2045 3.000% 07/01/45		06/01/2017	Paydown		154,648	154,648	156,219	156,096		(1,447)		(1,447)		154,648				1,891	07/01/2045	1
3138YV-3W-7	FANNIE MAE POOL POOL #AZ4412 3.5000 07/01/2045 3.500% 07/01/45		06/01/2017	Paydown		545,704	545,704	566,211	565,580		(19,876)		(19,876)		545,704				6,991	07/01/2045	1

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
	FANNIE MAE POOL POOL #AZ5700 3.5000																				
3138YX-KN-4	08/01/2045 3.500% 08/01/45		06/01/2017	Paydown		872,530	872,530	907,568	906,945		(34,414)		(34,414)		872,530				11,705	08/01/2045	1
	FANNIE MAE POOL POOL #AZ5757 3.5000																				
3138YX-MF-9	07/01/2045 3.500% 07/01/45		06/01/2017	Paydown		114,722	114,722	118,845	118,482		(3,760)		(3,760)		114,722				1,689	07/01/2045	1
	FANNIE MAE POOL POOL #646273 6.5000																				
31390G-6J-1	07/01/2032 6.500% 07/01/32		06/01/2017	Paydown		108,304	108,304	110,826	111,036		(2,731)		(2,731)		108,304				3,149	07/01/2032	1
	FANNIE MAE POOL POOL #645994 6.5000																				
31390G-UT-2	06/01/2032 6.500% 06/01/32		06/01/2017	Paydown		152,086	152,086	155,626	156,851		(4,765)		(4,765)		152,086				3,849	06/01/2032	1
	FANNIE MAE POOL POOL #646071 6.5000																				
31390G-WB-6	06/01/2032 6.500% 06/01/32		06/01/2017	Paydown		71,849	71,849	73,522	73,588		(1,739)		(1,739)		71,849				1,651	06/01/2032	1
	FANNIE MAE POOL POOL #646103 6.5000																				
31390G-X8-5	07/01/2032 6.500% 07/01/32		06/01/2017	Paydown		5,556	5,556	5,685	5,699		(143)		(143)		5,556				151	07/01/2032	1
	FANNIE MAE POOL POOL #646086 6.5000																				
31390G-XP-7	06/01/2032 6.500% 06/01/32		06/01/2017	Paydown		7,152	7,152	7,319	7,335		(183)		(183)		7,152				194	06/01/2032	1
	FANNIE MAE POOL POOL #657369 5.5000																				
31390V-JN-5	09/01/2017 5.500% 09/01/17		06/01/2017	Paydown		25,302	25,302	26,096	25,341		(39)		(39)		25,302				576	09/01/2017	1
	FANNIE MAE POOL POOL #660878 4.5000																				
31391A-FT-1	05/01/2018 4.500% 05/01/18		06/01/2017	Paydown		30,793	30,793	31,591	30,838		(45)		(45)		30,793				577	05/01/2018	1
	FREDDIE MAC GOLD POOL POOL #D42221 7.0000																				
313982-PE-4	10/01/2023 7.000% 10/01/23		06/01/2017	Paydown		800	800	771	778		22		22		800				24	10/01/2023	1
	FREDDIE MAC GOLD POOL POOL #D45437 6.0000																				
313986-BE-0	12/01/2023 6.000% 12/01/23		06/01/2017	Paydown		359	359	341	351		8		8		359				9	12/01/2023	1
	FREDDIE MAC GOLD POOL POOL #D47073 6.5000																				
313987-2E-8	01/01/2024 6.500% 01/01/24		06/01/2017	Paydown		557	557	493	527		30		30		557				15	01/01/2024	1
	FREDDIE MAC GOLD POOL POOL #D47179 6.5000																				
313987-6Q-7	01/01/2024 6.500% 01/01/24		06/01/2017	Paydown		788	788	697	749		39		39		788				21	01/01/2024	1
	FREDDIE MAC GOLD POOL POOL #D47192 6.5000																				
313987-7D-5	01/01/2024 6.500% 01/01/24		06/01/2017	Paydown		328	328	290	310		18		18		328				9	01/01/2024	1
	FREDDIE MAC GOLD POOL POOL #D46667 6.5000																				
313987-MQ-9	01/01/2024 6.500% 01/01/24		06/01/2017	Paydown		1,627	1,627	1,440	1,546		81		81		1,627				45	01/01/2024	1
	FREDDIE MAC GOLD POOL POOL #D46669 6.5000																				
313987-MS-5	01/01/2024 6.500% 01/01/24		06/01/2017	Paydown		721	721	638	684		37		37		721				19	01/01/2024	1
	FREDDIE MAC GOLD POOL POOL #D46749 6.0000																				
313987-QA-0	01/01/2024 6.000% 01/01/24		06/01/2017	Paydown		299	299	284	292		8		8		299				7	01/01/2024	1
	FREDDIE MAC GOLD POOL POOL #D46906 6.0000																				
313987-U7-2	01/01/2024 6.000% 01/01/24		06/01/2017	Paydown		3,719	3,719	3,601	3,668		51		51		3,719				93	01/01/2024	1
	FREDDIE MAC GOLD POOL POOL #D46894 6.5000																				
313987-UT-4	12/01/2023 6.500% 12/01/23		06/01/2017	Paydown		250	250	221	236		14		14		250				7	12/01/2023	1
	FREDDIE MAC GOLD POOL POOL #D47261 6.0000																				
313988-B6-3	01/01/2024 6.000% 01/01/24		06/01/2017	Paydown		1,875	1,875	1,777	1,826		49		49		1,875				47	01/01/2024	1
	FREDDIE MAC GOLD POOL POOL #D47347 6.0000																				
313988-EU-7	01/01/2024 6.000% 01/01/24		06/01/2017	Paydown		148	148	140	144		4		4		148				4	01/01/2024	1
	FREDDIE MAC GOLD POOL POOL #D47401 6.5000																				
313988-GJ-0	01/01/2024 6.500% 01/01/24		06/01/2017	Paydown		286	286	281	283		3		3		286				8	01/01/2024	1
	FREDDIE MAC GOLD POOL POOL #D47461 6.0000																				
313988-JE-8	01/01/2024 6.000% 01/01/24		06/01/2017	Paydown		446	446	423	434		12		12		446				11	01/01/2024	1
	FREDDIE MAC GOLD POOL POOL #D47647 6.0000																				
313988-P8-4	01/01/2024 6.000% 01/01/24		06/01/2017	Paydown		691	691	654	672		19		19		691				17	01/01/2024	1
	FREDDIE MAC GOLD POOL POOL #D48653 6.5000																				
313989-TJ-4	02/01/2024 6.500% 02/01/24		06/01/2017	Paydown		244	244	216	229		14		14		244				7	02/01/2024	1
	FREDDIE MAC GOLD POOL POOL #D48788 6.0000																				
313989-XR-1	02/01/2024 6.000% 02/01/24		06/01/2017	Paydown		2,062	2,062	1,955	2,013		49		49		2,062				52	02/01/2024	1
	FANNIE MAE POOL POOL #683120 6.0000																				
31400B-4D-5	02/01/2033 6.000% 02/01/33		06/01/2017	Paydown		8,632	8,632	8,711	8,696		(64)		(64)		8,632				216	02/01/2033	1
	FANNIE MAE POOL POOL #683343 6.0000																				
31400C-EQ-3	02/01/2033 6.000% 02/01/33		06/01/2017	Paydown		16,346	16,346	16,542	16,531		(185)		(185)		16,346				475	02/01/2033	1
	FANNIE MAE POOL POOL #683879 5.5000																				
31400C-XG-4	01/01/2033 5.500% 01/01/33		06/01/2017	Paydown		373,925	373,925	381,302	378,563		(4,638)		(4,638)		373,925				8,971	01/01/2033	1

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
	FANNIE MAE POOL POOL #689115 5.5000																				
31400J-SC-4	02/01/2033 5.500% 02/01/33		06/01/2017	Paydown		22,002	22,002	21,889	21,893		108		108		22,002				528	02/01/2033	1
	FANNIE MAE POOL POOL #694551 5.5000																				
31400Q-TG-8	04/01/2033 5.500% 04/01/33		06/01/2017	Paydown		456,802	456,802	463,939	463,221		(6,420)		(6,420)		456,802				9,584	04/01/2033	1
	FANNIE MAE POOL POOL #694731 5.5000																				
31400Q-Y4-9	04/01/2033 5.500% 04/01/33		06/01/2017	Paydown		97,554	97,554	99,063	99,090		(1,537)		(1,537)		97,554				2,018	04/01/2033	1
	FANNIE MAE POOL POOL #703396 5.0000																				
31401B-NM-3	04/01/2033 5.000% 04/01/33		06/01/2017	Paydown		21,219	21,219	22,038	22,124		(905)		(905)		21,219				438	04/01/2033	1
	FANNIE MAE POOL POOL #711170 5.0000																				
31401L-CF-8	08/01/2033 5.000% 08/01/33		06/01/2017	Paydown		17,549	17,549	18,023	18,148		(599)		(599)		17,549				320	08/01/2033	1
	FANNIE MAE POOL POOL #724011 5.5000																				
31402B-KY-9	07/01/2033 5.500% 07/01/33		06/01/2017	Paydown		52,738	52,738	53,183	53,033		(296)		(296)		52,738				1,370	07/01/2033	1
	FANNIE MAE POOL POOL #725423 5.5000																				
31402C-4G-4	05/01/2034 5.500% 05/01/34		06/01/2017	Paydown		97,592	97,592	98,842	98,725		(1,133)		(1,133)		97,592				2,202	05/01/2034	1
	FANNIE MAE POOL POOL #725205 5.0000																				
31402C-U6-7	03/01/2034 5.000% 03/01/34		06/01/2017	Paydown		178,661	178,661	178,996	178,853		(192)		(192)		178,661				3,661	03/01/2034	1
	FANNIE MAE POOL POOL #725591 5.0000																				
31402D-C4-0	07/01/2034 5.000% 07/01/34		06/01/2017	Paydown		45,523	45,523	45,018	45,083		440		440		45,523				943	07/01/2034	1
	FANNIE MAE POOL POOL #725690 6.0000																				
31402D-F7-0	08/01/2034 6.000% 08/01/34		06/01/2017	Paydown		178,778	178,778	180,722	180,554		(1,776)		(1,776)		178,778				4,451	08/01/2034	1
	FANNIE MAE POOL POOL #725773 5.5000																				
31402D-JS-0	09/01/2034 5.500% 09/01/34		06/01/2017	Paydown		47,398	47,398	47,786	47,719		(321)		(321)		47,398				1,078	09/01/2034	1
	FANNIE MAE POOL POOL #727121 5.5000																				
31402E-YS-1	10/01/2033 5.500% 10/01/33		06/01/2017	Paydown		14,986	14,986	14,905	14,909		77		77		14,986				341	10/01/2033	1
	FANNIE MAE POOL POOL #727137 5.5000																				
31402E-ZA-9	09/01/2033 5.500% 09/01/33		06/01/2017	Paydown		20,735	20,735	21,004	20,923		(189)		(189)		20,735				474	09/01/2033	1
	FANNIE MAE POOL POOL #735193 3.1340																				
31402Q-XW-6	01/01/2035 3.134% 01/01/35		06/01/2017	Paydown		3,445	3,445	3,579	3,297		148		148		3,445				44	01/01/2035	1
	FANNIE MAE POOL POOL #740300 5.0000																				
31402W-NR-5	10/01/2033 5.000% 10/01/33		06/01/2017	Paydown		343	343	342	342		2		2		343				7	10/01/2033	1
	FANNIE MAE POOL POOL #745297 2.8580																				
31403C-7J-4	12/01/2035 2.886% 12/01/35		06/01/2017	Paydown		112,915	112,915	119,478	113,220		(305)		(305)		112,915				1,261	12/01/2035	1
	FANNIE MAE POOL POOL #745168 2.9820																				
31403C-Z9-5	09/01/2035 2.998% 09/01/35		06/01/2017	Paydown		144,603	144,603	151,110	146,069		(1,466)		(1,466)		144,603				1,784	09/01/2035	1
	FANNIE MAE POOL POOL #745429 5.5000																				
31403D-EA-3	12/01/2035 5.500% 12/01/35		06/01/2017	Paydown		3,898	3,898	3,797	3,804		94		94		3,898				90	12/01/2035	1
	FANNIE MAE POOL POOL #747876 4.0000																				
31403F-2H-6	11/01/2018 4.000% 11/01/18		06/01/2017	Paydown		13,816	13,816	13,650	13,754		62		62		13,816				227	11/01/2018	1
	FANNIE MAE POOL POOL #747956 4.0000																				
31403F-5R-1	11/01/2018 4.000% 11/01/18		06/01/2017	Paydown		11,037	11,037	10,904	10,988		49		49		11,037				182	11/01/2018	1
	FANNIE MAE POOL POOL #750528 4.0000																				
31403J-YZ-3	12/01/2018 4.000% 12/01/18		06/01/2017	Paydown		9,022	9,022	8,913	8,981		41		41		9,022				150	12/01/2018	1
	FANNIE MAE POOL POOL #755676 4.0000																				
31403R-Q5-0	01/01/2019 4.000% 01/01/19		06/01/2017	Paydown		15,074	15,074	14,892	15,005		69		69		15,074				252	01/01/2019	1
	FANNIE MAE POOL POOL #763910 4.0000																				
31404B-VB-5	01/01/2019 4.000% 01/01/19		06/01/2017	Paydown		14,298	14,298	14,126	14,229		68		68		14,298				250	01/01/2019	1
	FANNIE MAE POOL POOL #775729 5.0000																				
31404Q-Y2-9	05/01/2034 5.000% 05/01/34		06/01/2017	Paydown		9,314	9,314	9,096	9,120		194		194		9,314				225	05/01/2034	1
	FANNIE MAE POOL POOL #776708 5.0000																				
31404R-3R-6	05/01/2034 5.000% 05/01/34		06/01/2017	Paydown		58,230	58,230	59,722	59,804		(1,574)		(1,574)		58,230				1,192	05/01/2034	1
	FANNIE MAE POOL POOL #780886 5.0000																				
31404W-RF-5	05/01/2034 5.000% 05/01/34		06/01/2017	Paydown		928	928	912	914		14		14		928				22	05/01/2034	1
	FANNIE MAE POOL POOL #781436 3.0310																				
31404X-EH-3	08/01/2034 3.168% 08/01/34		06/01/2017	Paydown		163	163	164	164		(1)		(1)		163				2	08/01/2034	1
	FANNIE MAE POOL POOL #788303 5.5000																				
31405F-X8-0	06/01/2034 5.500% 06/01/34		06/01/2017	Paydown		1,789	1,789	1,766	1,767		22		22		1,789				41	06/01/2034	1
	FANNIE MAE POOL POOL #790463 2.5940																				
31405J-FC-3	09/01/2034 2.594% 09/01/34		06/01/2017	Paydown		2,298	2,298	2,344	2,298						2,298				23	09/01/2034	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31406B-RL-6	FANNIE MAE POOL POOL #805191 2.7830 09/01/2034 2.783% 09/01/34		06/01/2017	Paydown		5,707	5,707	5,706	5,723		(16)		(16)		5,707				53	09/01/2034	1
31406B-XE-5	FANNIE MAE POOL POOL #805377 5.5000 01/01/2035 5.500% 01/01/35		06/01/2017	Paydown		49,225	49,225	49,986	49,881		(656)		(656)		49,225				952	01/01/2035	1
31406D-JD-9	FANNIE MAE POOL POOL #806760 5.0000 10/01/2034 5.000% 10/01/34		06/01/2017	Paydown		135,647	135,647	139,727	139,300		(3,653)		(3,653)		135,647				2,355	10/01/2034	1
31406N-3Y-8	FANNIE MAE POOL POOL #815415 5.0000 02/01/2035 5.000% 02/01/35		06/01/2017	Paydown		50,885	50,885	50,097	50,202		682		682		50,885				1,240	02/01/2035	1
31406W-ED-2	FANNIE MAE POOL POOL #821932 2.8020 06/01/2035 3.302% 06/01/35		06/01/2017	Paydown		12,309	12,309	12,832	11,855		453		453		12,309				144	06/01/2035	1
31406W-VC-5	FANNIE MAE POOL POOL #822411 2.9680 04/01/2035 2.968% 04/01/35		06/01/2017	Paydown		483	483	482	484		(1)		(1)		483				6	04/01/2035	1
31406X-CY-6	FANNIE MAE POOL POOL #822787 5.0000 04/01/2035 5.000% 04/01/35		06/01/2017	Paydown		92,207	92,207	94,202	94,490		(2,283)		(2,283)		92,207				2,147	04/01/2035	1
31407B-3R-8	FANNIE MAE POOL POOL #826208 2.7370 07/01/2035 2.737% 07/01/35		06/01/2017	Paydown		258,468	258,468	269,453	244,504		13,964		13,964		258,468				3,016	07/01/2035	1
31407B-DB-2	FANNIE MAE POOL POOL #825498 5.5000 04/01/2035 5.500% 04/01/35		06/01/2017	Paydown		109,634	109,634	111,313	111,164		(1,530)		(1,530)		109,634				3,003	04/01/2035	1
31407H-KS-4	FANNIE MAE POOL POOL #831105 5.5000 11/01/2035 5.500% 11/01/35		06/01/2017	Paydown		775	775	747	750		26		26		775				18	11/01/2035	1
31407H-UZ-7	FANNIE MAE POOL POOL #831400 6.0000 04/01/2036 6.000% 04/01/36		06/01/2017	Paydown		7,017	7,017	6,937	6,938		79		79		7,017				176	04/01/2036	1
31407J-NS-7	FANNIE MAE POOL POOL #832101 3.0110 07/01/2035 3.322% 07/01/35		06/01/2017	Paydown		306,261	306,261	319,086	302,466		3,795		3,795		306,261				4,217	07/01/2035	1
31407J-WH-1	FANNIE MAE POOL POOL #832348 5.0000 08/01/2035 5.000% 08/01/35		06/01/2017	Paydown		10,873	10,873	10,706	10,727		145		145		10,873				250	08/01/2035	1
31407V-Y5-8	FANNIE MAE POOL POOL #842332 5.0000 10/01/2035 5.000% 10/01/35		06/01/2017	Paydown		5,468	5,468	5,262	5,175		293		293		5,468				114	10/01/2035	1
31409A-HC-6	FANNIE MAE POOL POOL #865227 6.0000 12/01/2035 6.000% 12/01/35		06/01/2017	Paydown		50,799	50,799	51,219	51,152		(353)		(353)		50,799				1,268	12/01/2035	1
31409B-GF-8	FANNIE MAE POOL POOL #866098 3.1990 03/01/2036 3.199% 03/01/36		06/01/2017	Paydown		7,655	7,655	7,897	6,676		978		978		7,655				99	03/01/2036	1
3140E2-HS-3	FANNIE MAE POOL POOL #AZ9240 3.5000 10/01/2045 3.500% 10/01/45		06/01/2017	Paydown		641,267	641,267	670,926	669,485		(28,218)		(28,218)		641,267				9,334	10/01/2045	1
3140E6-KT-8	FANNIE MAE POOL POOL #BA2105 2.5000 08/01/2045 2.500% 08/01/45		06/01/2017	Paydown		202,148	202,148	203,080	203,060		(912)		(912)		202,148				2,190	08/01/2045	1
3140EU-2P-3	FANNIE MAE POOL POOL #BC0781 3.0000 04/01/2046 3.000% 04/01/46		06/01/2017	Paydown		405,055	405,055	416,321	414,795		(9,740)		(9,740)		405,055				5,751	04/01/2046	1
3140EU-5G-0	FANNIE MAE POOL POOL #BC0846 3.0000 04/01/2046 3.000% 04/01/46		06/01/2017	Paydown		346,395	346,395	357,219	356,812		(10,417)		(10,417)		346,395				3,811	04/01/2046	1
3140EV-H4-2	FANNIE MAE POOL POOL #BC1150 2.5000 06/01/2046 2.500% 06/01/46		06/01/2017	Paydown		108,827	108,827	109,252	109,259		(432)		(432)		108,827				1,072	06/01/2046	1
3140F1-RV-6	FANNIE MAE POOL POOL #BC5899 3.0000 07/01/2046 3.000% 07/01/46		06/01/2017	Paydown		168,644	168,644	168,275			369		369		168,644				1,265	07/01/2046	1
3140F7-RQ-4	FANNIE MAE POOL POOL #BD0494 3.5000 07/01/2046 3.500% 07/01/46		06/01/2017	Paydown		142,477	142,477	146,339			(3,862)		(3,862)		142,477				1,024	07/01/2046	1
3140F8-SU-2	FANNIE MAE POOL POOL #BD1430 3.0000 08/01/2046 3.000% 08/01/46		06/01/2017	Paydown		152,995	152,995	159,258	159,084		(6,089)		(6,089)		152,995				1,791	08/01/2046	1
3140FB-DK-3	FANNIE MAE POOL POOL #BD3705 3.5000 08/01/2046 3.500% 08/01/46		06/01/2017	Paydown		682,552	682,552	695,884			(13,331)		(13,331)		682,552				3,745	08/01/2046	1
3140FB-DY-3	FANNIE MAE POOL POOL #BD3718 3.5000 08/01/2046 3.500% 08/01/46		06/01/2017	Paydown		303,441	303,441	311,667			(8,226)		(8,226)		303,441				1,755	08/01/2046	1
3140FB-LU-2	FANNIE MAE POOL POOL #BD3938 3.0000 09/01/2046 3.000% 09/01/46		06/01/2017	Paydown		475,750	475,750	495,821	495,192		(19,442)		(19,442)		475,750				5,187	09/01/2046	1
3140FG-4S-5	FANNIE MAE POOL POOL #BD8932 3.0000 10/01/2046 3.000% 10/01/46		06/01/2017	Paydown		49,643	49,643	49,232			411		411		49,643				245	10/01/2046	1
3140FG-7F-0	FANNIE MAE POOL POOL #BD8993 3.0000 11/01/2046 3.000% 11/01/46		06/01/2017	Paydown		163,644	163,644	168,196	168,131		(4,486)		(4,486)		163,644				1,956	11/01/2046	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31410K-K6-0	FANNIE MAE POOL POOL #889617 6.5000 06/01/2038 6.500% 06/01/38		06/01/2017	Paydown		41,396	41,396	43,045	43,501		(2,105)		(2,105)		41,396				1,114	06/01/2038	1
31410K-KA-1	FANNIE MAE POOL POOL #889589 3.4810 05/01/2038 3.480% 05/01/38		06/01/2017	Paydown		2,309	2,309	2,451	2,381		(71)		(71)		2,309				29	05/01/2038	1
31410V-6C-9	FANNIE MAE POOL POOL #899167 5.5000 02/01/2037 5.500% 02/01/37		06/01/2017	Paydown		30,383	30,383	31,346	31,525		(1,142)		(1,142)		30,383				696	02/01/2037	1
31411B-GX-5	FANNIE MAE POOL POOL #903014 5.5000 12/01/2036 5.500% 12/01/36		06/01/2017	Paydown		152,517	152,517	151,679	151,734		783		783		152,517				3,477	12/01/2036	1
31411B-H8-9	FANNIE MAE POOL POOL #903055 5.5000 12/01/2036 5.500% 12/01/36		06/01/2017	Paydown		14,544	14,544	14,464	14,470		74		74		14,544				332	12/01/2036	1
31411E-EK-9	FANNIE MAE POOL POOL #905638 5.5000 12/01/2036 5.500% 12/01/36		06/01/2017	Paydown		187,857	187,857	186,829	186,913		944		944		187,857				4,535	12/01/2036	1
31411E-F4-4	FANNIE MAE POOL POOL #905687 5.5000 12/01/2036 5.500% 12/01/36		06/01/2017	Paydown		51,563	51,563	51,160	51,181		383		383		51,563				1,136	12/01/2036	1
31411E-PA-9	FANNIE MAE POOL POOL #905917 5.5000 01/01/2037 5.500% 01/01/37		06/01/2017	Paydown		113,919	113,919	113,189	113,255		664		664		113,919				2,678	01/01/2037	1
31411E-TQ-0	FANNIE MAE POOL POOL #906059 5.5000 01/01/2037 5.500% 01/01/37		06/01/2017	Paydown		115,925	115,925	115,056	115,107		819		819		115,925				2,184	01/01/2037	1
31411V-Q5-1	FANNIE MAE POOL POOL #915876 6.0000 04/01/2037 6.000% 04/01/37		06/01/2017	Paydown		75,252	75,252	76,122	76,147		(895)		(895)		75,252				1,534	04/01/2037	1
31411Y-LS-0	FANNIE MAE POOL POOL #918437 6.0000 05/01/2037 6.000% 05/01/37		06/01/2017	Paydown		1,107	1,107	1,092	1,094		13		13		1,107				28	05/01/2037	1
31412M-FY-9	FANNIE MAE POOL POOL #929083 5.0000 02/01/2038 5.000% 02/01/38		06/01/2017	Paydown		6,177	6,177	6,357	6,393		(217)		(217)		6,177				129	02/01/2038	1
31412P-5S-6	FANNIE MAE POOL POOL #931557 5.0000 07/01/2039 5.000% 07/01/39		06/01/2017	Paydown		100,438	100,438	102,447	102,106		(1,668)		(1,668)		100,438				2,422	07/01/2039	1
31412P-GJ-4	FANNIE MAE POOL POOL #930901 5.0000 04/01/2039 5.000% 04/01/39		06/01/2017	Paydown		147,123	147,123	152,158	152,848		(5,725)		(5,725)		147,123				3,180	04/01/2039	1
31412P-P8-8	FANNIE MAE POOL POOL #931147 5.0000 05/01/2039 5.000% 05/01/39		06/01/2017	Paydown		448,093	448,093	457,990	457,684		(9,591)		(9,591)		448,093				8,855	05/01/2039	1
31412P-QT-1	FANNIE MAE POOL POOL #931166 5.0000 05/01/2039 5.000% 05/01/39		06/01/2017	Paydown		10,996	10,996	11,234	11,243		(246)		(246)		10,996				228	05/01/2039	1
31412R-AC-1	FANNIE MAE POOL POOL #932503 5.0000 02/01/2040 5.000% 02/01/40		06/01/2017	Paydown		97,445	97,445	101,023	100,132		(2,687)		(2,687)		97,445				2,365	02/01/2040	1
31412R-LW-5	FANNIE MAE POOL POOL #932841 3.5000 12/01/2025 3.500% 12/01/25		06/01/2017	Paydown		183,419	183,419	190,039	190,430		(7,011)		(7,011)		183,419				2,743	12/01/2025	1
31412R-NT-0	FANNIE MAE POOL POOL #932902 4.0000 01/01/2041 4.000% 01/01/41		06/01/2017	Paydown		292,325	292,325	290,223	290,214		2,111		2,111		292,325				5,250	01/01/2041	1
31412S-2L-8	FANNIE MAE POOL POOL #933779 6.5000 05/01/2038 6.500% 05/01/38		06/01/2017	Paydown		15,079	15,079	15,604	15,861		(783)		(783)		15,079				381	05/01/2038	1
31412S-ZJ-7	FANNIE MAE POOL POOL #933745 6.0000 04/01/2038 6.000% 04/01/38		06/01/2017	Paydown		3,236	3,236	3,268	3,266		(30)		(30)		3,236				81	04/01/2038	1
31412T-GJ-6	FANNIE MAE POOL POOL #934101 6.0000 07/01/2038 6.000% 07/01/38		06/01/2017	Paydown		1,481	1,481	1,494	1,500		(19)		(19)		1,481				37	07/01/2038	1
31412U-TE-0	FANNIE MAE POOL POOL #935349 2.3630 06/01/2039 2.363% 06/01/39		06/01/2017	Paydown		1,124	1,124	1,169	1,169		(45)		(45)		1,124				11	06/01/2039	1
31412U-V9-8	FANNIE MAE POOL POOL #935440 4.0000 01/01/2025 4.000% 01/01/25		06/01/2017	Paydown		154,690	154,690	158,195	156,769		(2,079)		(2,079)		154,690				2,696	01/01/2025	1
31412U-XX-3	FANNIE MAE POOL POOL #935494 5.0000 07/01/2039 5.000% 07/01/39		06/01/2017	Paydown		150,625	150,625	154,285	154,080		(3,455)		(3,455)		150,625				2,962	07/01/2039	1
31412V-TE-8	FANNIE MAE POOL POOL #936249 6.5000 05/01/2037 6.500% 05/01/37		06/01/2017	Paydown		1,528	1,528	1,580	1,585		(57)		(57)		1,528				41	05/01/2037	1
31412W-NN-2	FANNIE MAE POOL POOL #936997 6.0000 06/01/2037 6.000% 06/01/37		06/01/2017	Paydown		9,152	9,152	9,252	9,244		(92)		(92)		9,152				230	06/01/2037	1
31412X-NK-6	FANNIE MAE POOL POOL #937894 5.5000 07/01/2037 5.500% 07/01/37		06/01/2017	Paydown		197,227	197,227	194,993	195,026		2,202		2,202		197,227				4,911	07/01/2037	1
31412X-PJ-7	FANNIE MAE POOL POOL #937925 2.9130 07/01/2037 3.400% 07/01/37		06/01/2017	Paydown		428,040	428,040	437,194	398,272		29,768		29,768		428,040				5,166	07/01/2037	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31413J-A8-7	FANNIE MAE POOL POOL #946531 6.0000 09/01/2037 6.000% 09/01/37		06/01/2017	Paydown		12,745	12,745	12,787	12,777		(31)		(31)		12,745				315	09/01/2037	1
31413K-AB-7	FANNIE MAE POOL POOL #947402 6.0000 10/01/2037 6.000% 10/01/37		06/01/2017	Paydown		20,780	20,780	20,849	20,830		(49)		(49)		20,780				484	10/01/2037	1
31413M-HM-2	FANNIE MAE POOL POOL #949436 5.0000 04/01/2023 5.000% 04/01/23		06/01/2017	Paydown		96,199	96,199	99,242	98,248		(2,049)		(2,049)		96,199				2,167	04/01/2023	1
31413S-AZ-7	FANNIE MAE POOL POOL #953724 5.5000 11/01/2037 5.500% 11/01/37		06/01/2017	Paydown		68,251	68,251	67,292	67,381		871		871		68,251				1,799	11/01/2037	1
31414A-ND-0	FANNIE MAE POOL POOL #960388 5.5000 12/01/2037 5.500% 12/01/37		06/01/2017	Paydown		63,901	63,901	63,959	63,928		(27)		(27)		63,901				1,275	12/01/2037	1
31414A-NZ-1	FANNIE MAE POOL POOL #960408 5.5000 12/01/2037 5.500% 12/01/37		06/01/2017	Paydown		66,719	66,719	66,779	66,735		(16)		(16)		66,719				1,775	12/01/2037	1
31414A-Q5-4	FANNIE MAE POOL POOL #960476 5.5000 01/01/2038 5.500% 01/01/38		06/01/2017	Paydown		234,935	234,935	233,972	233,996		940		940		234,935				5,724	01/01/2038	1
31414A-QN-5	FANNIE MAE POOL POOL #960461 5.5000 12/01/2037 5.500% 12/01/37		06/01/2017	Paydown		190,652	190,652	189,966	189,962		689		689		190,652				4,192	12/01/2037	1
31414A-SZ-6	FANNIE MAE POOL POOL #960536 5.5000 01/01/2038 5.500% 01/01/38		06/01/2017	Paydown		10,262	10,262	10,220	10,220		42		42		10,262				235	01/01/2038	1
31414B-WZ-9	FANNIE MAE POOL POOL #961564 6.5000 02/01/2038 6.500% 02/01/38		06/01/2017	Paydown		2,868	2,868	2,965	3,032		(164)		(164)		2,868				77	02/01/2038	1
31414C-ZG-6	FANNIE MAE POOL POOL #962543 2.9990 04/01/2038 2.986% 04/01/38		06/01/2017	Paydown		212,715	212,715	221,623	209,664		3,051		3,051		212,715				2,098	04/01/2038	1
31414D-SG-2	FANNIE MAE POOL POOL #963219 5.5000 05/01/2038 5.500% 05/01/38		06/01/2017	Paydown		98,044	98,044	101,429	101,955		(3,912)		(3,912)		98,044				2,549	05/01/2038	1
31414E-VN-1	FANNIE MAE POOL POOL #964221 5.1220 07/01/2038 5.122% 07/01/38		06/01/2017	Paydown		171,369	171,369	178,284	169,523		1,846		1,846		171,369				3,653	07/01/2038	1
31414K-BT-6	FANNIE MAE POOL POOL #968150 6.5000 01/01/2038 6.500% 01/01/38		06/01/2017	Paydown		329	329	340	345		(16)		(16)		329				9	01/01/2038	1
31414L-RN-0	FANNIE MAE POOL POOL #969493 6.5000 01/01/2038 6.500% 01/01/38		06/01/2017	Paydown		1,196	1,196	1,242	1,264		(68)		(68)		1,196				32	01/01/2038	1
31414M-RL-2	FANNIE MAE POOL POOL #970391 3.1200 04/01/2038 3.120% 04/01/38		05/01/2017	Paydown		397,536	397,536	404,492	385,528		12,007		12,007		397,536				4,340	04/01/2038	1
31414P-UC-1	FANNIE MAE POOL POOL #972279 4.5000 04/01/2023 4.500% 04/01/23		06/01/2017	Paydown		43,557	43,557	44,415	44,078		(521)		(521)		43,557				817	04/01/2023	1
31414Q-U4-7	FANNIE MAE POOL POOL #973203 6.5000 02/01/2038 6.500% 02/01/38		06/01/2017	Paydown		3,785	3,785	3,946	3,943		(157)		(157)		3,785				102	02/01/2038	1
31414R-LE-3	FANNIE MAE POOL POOL #973825 4.8280 04/01/2038 4.828% 04/01/38		06/01/2017	Paydown		149,906	149,906	155,246	147,032		2,873		2,873		149,906				3,036	04/01/2038	1
31414S-DL-4	FANNIE MAE POOL POOL #974507 3.3150 03/01/2038 3.315% 03/01/38		06/01/2017	Paydown		137,612	137,612	142,773	135,675		1,938		1,938		137,612				1,685	03/01/2038	1
31414S-FU-2	FANNIE MAE POOL POOL #974579 3.4400 04/01/2038 3.440% 04/01/38		06/01/2017	Paydown		233,376	233,376	245,556	238,539		(5,162)		(5,162)		233,376				2,596	04/01/2038	1
31414S-Q7-1	FANNIE MAE POOL POOL #974878 3.5350 04/01/2038 3.535% 04/01/38		06/01/2017	Paydown		237,108	237,108	247,954	244,148		(7,039)		(7,039)		237,108				2,749	04/01/2038	1
31414S-QM-8	FANNIE MAE POOL POOL #974860 6.5000 05/01/2038 6.500% 05/01/38		06/01/2017	Paydown		4,666	4,666	4,859	4,887		(221)		(221)		4,666				126	05/01/2038	1
31414U-G4-4	FANNIE MAE POOL POOL #976419 4.5000 03/01/2023 4.500% 03/01/23		06/01/2017	Paydown		39,062	39,062	40,026	39,950		(888)		(888)		39,062				669	03/01/2023	1
31414U-GY-8	FANNIE MAE POOL POOL #976415 4.5000 03/01/2023 4.500% 03/01/23		06/01/2017	Paydown		26,452	26,452	27,279	26,970		(518)		(518)		26,452				484	03/01/2023	1
31414U-UE-6	FANNIE MAE POOL POOL #976781 4.9640 04/01/2038 4.964% 04/01/38		05/01/2017	Paydown		11	11	12	11						11					04/01/2038	1
31414U-VW-5	FANNIE MAE POOL POOL #976829 5.2410 05/01/2038 5.286% 05/01/38		06/01/2017	Paydown		450,558	450,558	469,707	442,046		8,513		8,513		450,558				11,785	05/01/2038	1
31414Y-FC-9	FANNIE MAE POOL POOL #979963 3.6250 06/01/2038 3.625% 06/01/38		06/01/2017	Paydown		1,300	1,300	1,341	1,196		104		104		1,300				16	06/01/2038	1
31415A-WM-9	FANNIE MAE POOL POOL #981352 4.5000 04/01/2023 4.500% 04/01/23		06/01/2017	Paydown		34,959	34,959	35,683	35,519		(560)		(560)		34,959				651	04/01/2023	1

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
	FANNIE MAE POOL POOL #982646 6.0000																				
31415C-ET-0	06/01/2038 6.000% 06/01/38		06/01/2017	Paydown		853	853	858	860		(6)		(6)		853				21	06/01/2038	1
	FANNIE MAE POOL POOL #984275 5.5000																				
31415M-MY-8	05/01/2038 5.500% 05/01/38		06/01/2017	Paydown		215,904	215,904	223,056	222,425		(6,521)		(6,521)		215,904				4,946	05/01/2038	1
	FANNIE MAE POOL POOL #984327 6.0000																				
31415M-PL-3	05/01/2038 6.000% 05/01/38		06/01/2017	Paydown		3,235	3,235	3,251	3,249		(14)		(14)		3,235				80	05/01/2038	1
	FANNIE MAE POOL POOL #984355 6.0000																				
31415M-QG-3	05/01/2038 6.000% 05/01/38		06/01/2017	Paydown		3,476	3,476	3,493	3,495		(19)		(19)		3,476				87	05/01/2038	1
	FANNIE MAE POOL POOL #984357 6.0000																				
31415M-QJ-7	05/01/2038 6.000% 05/01/38		06/01/2017	Paydown		782	782	785	787		(6)		(6)		782				20	05/01/2038	1
	FANNIE MAE POOL POOL #992852 4.5000																				
31415X-5M-9	03/01/2024 4.500% 03/01/24		06/01/2017	Paydown		40,003	40,003	40,835	40,521		(518)		(518)		40,003				747	03/01/2024	1
	FANNIE MAE POOL POOL #993434 3.2240																				
31415Y-SX-8	06/01/2039 3.553% 06/01/39		06/01/2017	Paydown		251,853	251,853	258,228	251,198		655		655		251,853				3,159	06/01/2039	1
	FANNIE MAE POOL POOL #993446 3.0700																				
31415Y-TB-5	08/01/2039 3.070% 08/01/39		06/01/2017	Paydown		5,824	5,824	5,949	5,657		167		167		5,824				74	08/01/2039	1
	FANNIE MAE POOL POOL #993477 3.0700																				
31415Y-UA-5	09/01/2039 3.070% 09/01/39		06/01/2017	Paydown		11,020	11,020	11,242	10,594		426		426		11,020				136	09/01/2039	1
	FANNIE MAE POOL POOL #995107 2.9520																				
31416B-NY-0	11/01/2038 2.961% 11/01/38		06/01/2017	Paydown		2,886	2,886	2,938	2,772		113		113		2,886				35	11/01/2038	1
	FANNIE MAE POOL POOL #995467 4.5000																				
31416B-Z8-4	09/01/2023 4.500% 09/01/23		06/01/2017	Paydown		93,054	93,054	95,118	94,969		(1,915)		(1,915)		93,054				1,743	09/01/2023	1
	FANNIE MAE POOL POOL #995829 3.5110																				
31416C-HE-9	06/01/2039 3.514% 06/01/39		06/01/2017	Paydown		210,402	210,402	217,034	201,523		8,878		8,878		210,402				2,861	06/01/2039	1
	FANNIE MAE POOL POOL #995831 3.0300																				
31416C-HG-4	06/01/2035 3.167% 06/01/35		06/01/2017	Paydown		264,508	264,508	275,006	257,125		7,384		7,384		264,508				2,845	06/01/2035	1
	FANNIE MAE POOL POOL #AA0320 5.0000																				
31416H-LA-1	02/01/2039 5.000% 02/01/39		06/01/2017	Paydown		6,035	6,035	6,199	6,195		(160)		(160)		6,035				126	02/01/2039	1
	FANNIE MAE POOL POOL #AA0321 5.0000																				
31416H-LB-9	03/01/2039 5.000% 03/01/39		06/01/2017	Paydown		124,699	124,699	128,012	128,476		(3,776)		(3,776)		124,699				2,120	03/01/2039	1
	FANNIE MAE POOL POOL #AA1556 5.0000																				
31416J-WS-6	02/01/2024 5.000% 02/01/24		06/01/2017	Paydown		22,852	22,852	23,777	23,490		(638)		(638)		22,852				477	02/01/2024	1
	FANNIE MAE POOL POOL #AA1557 4.5000																				
31416J-WT-4	02/01/2024 4.500% 02/01/24		06/01/2017	Paydown		14,450	14,450	14,828	14,709		(259)		(259)		14,450				270	02/01/2024	1
	FANNIE MAE POOL POOL #AA1599 4.5000																				
31416J-X5-5	05/01/2024 4.500% 05/01/24		06/01/2017	Paydown		17,809	17,809	18,301	18,264		(456)		(456)		17,809				338	05/01/2024	1
	FANNIE MAE POOL POOL #AA2432 4.5000																				
31416K-V2-1	01/01/2024 4.500% 01/01/24		06/01/2017	Paydown		29,548	29,548	30,112	30,266		(718)		(718)		29,548				543	01/01/2024	1
	FANNIE MAE POOL POOL #AA3529 4.5000																				
31416L-4P-8	02/01/2024 4.500% 02/01/24		06/01/2017	Paydown		9,909	9,909	10,159	10,113		(205)		(205)		9,909				185	02/01/2024	1
	FANNIE MAE POOL POOL #AA2925 4.5000																				
31416L-HB-5	04/01/2024 4.500% 04/01/24		06/01/2017	Paydown		40,983	40,983	42,186	41,690		(707)		(707)		40,983				767	04/01/2024	1
	FANNIE MAE POOL POOL #AA4410 5.0000																				
31416M-3U-6	03/01/2039 5.000% 03/01/39		06/01/2017	Paydown		147,947	147,947	151,703	151,344		(3,397)		(3,397)		147,947				2,896	03/01/2039	1
	FANNIE MAE POOL POOL #AA6191 4.5000																				
31416P-2Z-9	06/01/2024 4.500% 06/01/24		06/01/2017	Paydown		28,119	28,119	28,897	28,634		(515)		(515)		28,119				526	06/01/2024	1
	FANNIE MAE POOL POOL #AA5819 5.0000																				
31416P-PD-3	05/01/2039 5.000% 05/01/39		06/01/2017	Paydown		306,977	306,977	317,757	321,399		(14,422)		(14,422)		306,977				6,391	05/01/2039	1
	FANNIE MAE POOL POOL #AA5880 5.0000																				
31416P-RA-7	07/01/2039 5.000% 07/01/39		06/01/2017	Paydown		15,024	15,024	15,613	15,521		(497)		(497)		15,024				315	07/01/2039	1
	FANNIE MAE POOL POOL #AA6000 4.5000																				
31416P-U2-1	05/01/2024 4.500% 05/01/24		06/01/2017	Paydown		74,399	74,399	76,457	75,731		(1,332)		(1,332)		74,399				1,563	05/01/2024	1
	FANNIE MAE POOL POOL #AA5987 4.5000																				
31416P-UM-7	05/01/2024 4.500% 05/01/24		06/01/2017	Paydown		36,684	36,684	37,383	37,121		(438)		(438)		36,684				688	05/01/2024	1
	FANNIE MAE POOL POOL #AA6026 5.0000																				
31416P-VU-8	05/01/2039 5.000% 05/01/39		06/01/2017	Paydown		240,005	240,005	244,767	244,599		(4,595)		(4,595)		240,005				5,001	05/01/2039	1
	FANNIE MAE POOL POOL #AA6046 3.5890																				
31416P-WG-8	05/01/2039 3.589% 05/01/39		06/01/2017	Paydown		233,832	233,832	240,409	229,854		3,978		3,978		233,832				2,786	05/01/2039	1

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
	FANNIE MAE POOL POOL #AA6060 5.0000																				
31416P-WW-3	05/01/2039 5.000% 05/01/39		06/01/2017	Paydown		22,615	22,615	23,426	23,608		(992)		(992)		22,615				429	05/01/2039	1
	FANNIE MAE POOL POOL #AA6072 3.7020																				
31416P-XA-0	05/01/2039 3.703% 05/01/39		06/01/2017	Paydown		81,586	81,586	84,773	85,907		(4,321)		(4,321)		81,586				852	05/01/2039	1
	FANNIE MAE POOL POOL #AA7184 5.0000																				
31416Q-6W-0	05/01/2039 5.000% 05/01/39		06/01/2017	Paydown		105,789	105,789	106,847	106,613		(824)		(824)		105,789				2,204	05/01/2039	1
	FANNIE MAE POOL POOL #AA7185 5.0000																				
31416Q-6X-8	05/01/2039 5.000% 05/01/39		06/01/2017	Paydown		16,185	16,185	16,604	16,576		(391)		(391)		16,185				337	05/01/2039	1
	FANNIE MAE POOL POOL #AA7001 5.0000																				
31416Q-X7-5	06/01/2039 5.000% 06/01/39		06/01/2017	Paydown		87,658	87,658	89,726	89,457		(1,799)		(1,799)		87,658				1,605	06/01/2039	1
	FANNIE MAE POOL POOL #AA7413 5.0000																				
31416R-GX-5	06/01/2039 5.000% 06/01/39		06/01/2017	Paydown		112,734	112,734	115,447	115,223		(2,489)		(2,489)		112,734				2,348	06/01/2039	1
	FANNIE MAE POOL POOL #AA8876 5.5000																				
31416S-2J-9	04/01/2039 5.500% 04/01/39		06/01/2017	Paydown		1,709	1,709	1,754	1,777		(67)		(67)		1,709				39	04/01/2039	1
	FANNIE MAE POOL POOL #AA8173 5.0000																				
31416S-CK-5	06/01/2039 5.000% 06/01/39		06/01/2017	Paydown		112,469	112,469	116,195	115,972		(3,503)		(3,503)		112,469				2,348	06/01/2039	1
	FANNIE MAE POOL POOL #AA8586 5.0000																				
31416S-RG-8	07/01/2039 5.000% 07/01/39		06/01/2017	Paydown		222,906	222,906	229,594	227,807		(4,901)		(4,901)		222,906				4,648	07/01/2039	1
	FANNIE MAE POOL POOL #AA8700 5.0000																				
31416S-U2-5	06/01/2039 5.000% 06/01/39		06/01/2017	Paydown		99,448	99,448	101,468	101,665		(2,217)		(2,217)		99,448				2,475	06/01/2039	1
	FANNIE MAE POOL POOL #AA8740 4.5000																				
31416S-WA-5	06/01/2029 4.500% 06/01/29		06/01/2017	Paydown		191,920	191,920	195,819	194,835		(2,914)		(2,914)		191,920				3,369	06/01/2029	1
	FANNIE MAE POOL POOL #AA8833 4.0000																				
31416S-Y7-0	06/01/2024 4.000% 06/01/24		06/01/2017	Paydown		16,544	16,544	17,330	17,558		(1,014)		(1,014)		16,544				276	06/01/2024	1
	FANNIE MAE POOL POOL #AA9823 4.5000																				
31416T-4H-9	07/01/2024 4.500% 07/01/24		06/01/2017	Paydown		51,753	51,753	52,869	52,805		(1,052)		(1,052)		51,753				913	07/01/2024	1
	FANNIE MAE POOL POOL #AA9765 4.5000																				
31416T-Z7-7	06/01/2024 4.500% 06/01/24		06/01/2017	Paydown		39,926	39,926	41,516	41,163		(1,237)		(1,237)		39,926				750	06/01/2024	1
	FANNIE MAE POOL POOL #AB1015 4.5000																				
31416W-DV-1	05/01/2040 4.500% 05/01/40		06/01/2017	Paydown		55,597	55,597	58,058	57,842		(2,245)		(2,245)		55,597				1,214	05/01/2040	1
	FANNIE MAE POOL POOL #AB1133 4.0000																				
31416W-HK-1	06/01/2025 4.000% 06/01/25		06/01/2017	Paydown		645,401	645,401	672,175	663,493		(18,092)		(18,092)		645,401				10,631	06/01/2025	1
	FANNIE MAE POOL POOL #AB1457 4.0000																				
31416W-TP-7	09/01/2025 4.000% 09/01/25		06/01/2017	Paydown		405,642	405,642	427,445	423,005		(17,364)		(17,364)		405,642				6,498	09/01/2025	1
	FANNIE MAE POOL POOL #AB1611 3.5000																				
31416W-YH-9	10/01/2040 3.500% 10/01/40		06/01/2017	Paydown		161,089	161,089	163,845	163,808		(2,719)		(2,719)		161,089				2,240	10/01/2040	1
	FANNIE MAE POOL POOL #AB1619 4.0000																				
31416W-YR-7	10/01/2040 4.000% 10/01/40		06/01/2017	Paydown		129,753	129,753	134,720	134,469		(4,716)		(4,716)		129,753				2,311	10/01/2040	1
	FANNIE MAE POOL POOL #AB1952 4.0000																				
31416X-E2-2	12/01/2040 4.000% 12/01/40		06/01/2017	Paydown		1,453,014	1,453,014	1,450,408	1,450,200		2,814		2,814		1,453,014				24,517	12/01/2040	1
	FANNIE MAE POOL POOL #AB1953 4.0000																				
31416X-E3-0	12/01/2040 4.000% 12/01/40		06/01/2017	Paydown		1,154,475	1,154,475	1,141,983	1,143,123		11,352		11,352		1,154,475				19,910	12/01/2040	1
	FANNIE MAE POOL POOL #AB1943 3.5000																				
31416X-ER-7	12/01/2025 3.500% 12/01/25		06/01/2017	Paydown		244,215	244,215	245,245	244,852		(637)		(637)		244,215				3,758	12/01/2025	1
	FANNIE MAE POOL POOL #AB2050 3.5000																				
31416X-H4-5	01/01/2026 3.500% 01/01/26		06/01/2017	Paydown		188,495	188,495	188,009	188,022		473		473		188,495				2,710	01/01/2026	1
	FANNIE MAE POOL POOL #AB2274 4.5000																				
31416X-Q4-5	02/01/2041 4.500% 02/01/41		06/01/2017	Paydown		362,567	362,567	368,430	367,917		(5,350)		(5,350)		362,567				6,302	02/01/2041	1
	FANNIE MAE POOL POOL #AB3509 4.0000																				
31416Y-3T-3	09/01/2041 4.000% 09/01/41		06/01/2017	Paydown		361,466	361,466	377,619	376,841		(15,374)		(15,374)		361,466				5,628	09/01/2041	1
	FANNIE MAE POOL POOL #AB3541 3.5000																				
31416Y-5B-0	09/01/2021 3.500% 09/01/21		06/01/2017	Paydown		124,808	124,808	131,867	129,982		(5,173)		(5,173)		124,808				1,820	09/01/2021	1
	FANNIE MAE POOL POOL #AB3399 3.5000																				
31416Y-X5-2	08/01/2021 3.500% 08/01/21		06/01/2017	Paydown		276,485	276,485	289,445	286,119		(9,634)		(9,634)		276,485				4,069	08/01/2021	1
	FANNIE MAE POOL POOL #AB3400 4.0000																				
31416Y-X6-0	08/01/2031 4.000% 08/01/31		06/01/2017	Paydown		502,850	502,850	528,841	529,673		(26,823)		(26,823)		502,850				8,511	08/01/2031	1
	FANNIE MAE POOL POOL #AB3822 4.0000																				
31417A-G8-6	11/01/2041 4.000% 11/01/41		06/01/2017	Paydown		39,940	39,940	42,105	42,260		(2,321)		(2,321)		39,940				675	11/01/2041	1

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31417A-VT-3	FANNIE MAE POOL POOL #AB4225 3.5000 01/01/2042 3.500% 01/01/42		06/01/2017	Paydown		241,149	241,149	248,459	247,728		(6,579)		(6,579)		241,149				3,814	01/01/2042	1
31417A-W3-9	FANNIE MAE POOL POOL #AB4265 4.0000 01/01/2032 4.000% 01/01/32		06/01/2017	Paydown		127,691	127,691	135,253	135,576		(7,885)		(7,885)		127,691				2,112	01/01/2032	1
31417B-6H-5	FANNIE MAE POOL POOL #AB5371 3.5000 06/01/2042 3.500% 06/01/42		06/01/2017	Paydown		413,607	413,607	437,002	435,247		(21,640)		(21,640)		413,607				5,703	06/01/2042	1
31417C-B6-1	FANNIE MAE POOL POOL #AB5460 3.0000 06/01/2042 3.000% 06/01/42		06/01/2017	Paydown		463,400	463,400	481,103	481,553		(18,153)		(18,153)		463,400				6,003	06/01/2042	1
31417C-B8-7	FANNIE MAE POOL POOL #AB5462 3.0000 06/01/2042 3.000% 06/01/42		06/01/2017	Paydown		252,138	252,138	259,111	259,030		(6,892)		(6,892)		252,138				3,266	06/01/2042	1
31417C-CC-7	FANNIE MAE POOL POOL #AB5466 3.0000 06/01/2042 3.000% 06/01/42		06/01/2017	Paydown		133,293	133,293	136,969	137,069		(3,777)		(3,777)		133,293				1,662	06/01/2042	1
31417D-MU-4	FANNIE MAE POOL POOL #AB6670 3.0000 10/01/2042 3.000% 10/01/42		06/01/2017	Paydown		502,242	502,242	527,589	524,908		(22,666)		(22,666)		502,242				6,375	10/01/2042	1
31417D-TU-7	FANNIE MAE POOL POOL #AB6862 3.0000 11/01/2032 3.000% 11/01/32		06/01/2017	Paydown		470,151	470,151	487,929	485,036		(14,885)		(14,885)		470,151				5,896	11/01/2032	1
31417D-XZ-1	FANNIE MAE POOL POOL #AB6995 2.5000 11/01/2022 2.500% 11/01/22		06/01/2017	Paydown		390,357	390,357	402,159	398,659		(8,302)		(8,302)		390,357				4,149	11/01/2022	1
31417E-Y5-4	FANNIE MAE POOL POOL #AB7931 3.0000 02/01/2043 3.000% 02/01/43		06/01/2017	Paydown		196,986	196,986	201,664	201,710		(4,724)		(4,724)		196,986				2,463	02/01/2043	1
31417F-3G-1	FANNIE MAE POOL POOL #AB8898 3.0000 04/01/2043 3.000% 04/01/43		06/01/2017	Paydown		194,579	194,579	191,303	191,331		3,248		3,248		194,579				2,377	04/01/2043	1
31417F-PY-8	FANNIE MAE POOL POOL #AB8538 3.0000 03/01/2033 3.000% 03/01/33		06/01/2017	Paydown		526,739	526,739	546,821	542,861		(16,122)		(16,122)		526,739				6,735	03/01/2033	1
31417F-UH-9	FANNIE MAE POOL POOL #AB8683 2.5000 03/01/2028 2.500% 03/01/28		06/01/2017	Paydown		666,708	666,708	680,250	677,337		(10,630)		(10,630)		666,708				6,810	03/01/2028	1
31417F-VF-2	FANNIE MAE POOL POOL #AB8713 3.0000 03/01/2043 3.000% 03/01/43		06/01/2017	Paydown		128,229	128,229	129,811	129,811		(1,582)		(1,582)		128,229				1,601	03/01/2043	1
31417G-LV-6	FANNIE MAE POOL POOL #AB9339 3.0000 05/01/2043 3.000% 05/01/43		06/01/2017	Paydown		108,625	108,625	111,341	111,388		(2,763)		(2,763)		108,625				1,420	05/01/2043	1
31417G-LX-2	FANNIE MAE POOL POOL #AB9341 3.0000 05/01/2043 3.000% 05/01/43		06/01/2017	Paydown		174,857	174,857	171,688	171,799		3,058		3,058		174,857				2,229	05/01/2043	1
31417G-Z7-4	FANNIE MAE POOL POOL #AB9765 3.0000 06/01/2043 3.000% 06/01/43		06/01/2017	Paydown		114,714	114,714	112,653	112,762		1,952		1,952		114,714				1,494	06/01/2043	1
31417J-2C-3	FANNIE MAE POOL POOL #AC0770 5.0000 09/01/2039 5.000% 09/01/39		06/01/2017	Paydown		18,712	18,712	19,329	19,220		(508)		(508)		18,712				386	09/01/2039	1
31417J-YG-9	FANNIE MAE POOL POOL #AC0710 3.0050 09/01/2039 3.005% 09/01/39		06/01/2017	Paydown		384	384	394	368		16		16		384				6	09/01/2039	1
31417J-YJ-3	FANNIE MAE POOL POOL #AC0712 3.0550 09/01/2039 3.055% 09/01/39		06/01/2017	Paydown		164,350	164,350	168,484	159,075		5,275		5,275		164,350				1,686	09/01/2039	1
31417K-BH-9	FANNIE MAE POOL POOL #AC0939 3.0900 07/01/2039 3.090% 07/01/39		06/01/2017	Paydown		25,271	25,271	25,449	24,468		803		803		25,271				327	07/01/2039	1
31417K-LU-9	FANNIE MAE POOL POOL #AC1238 5.0000 08/01/2039 5.000% 08/01/39		06/01/2017	Paydown		328,507	328,507	340,287	337,694		(9,187)		(9,187)		328,507				7,545	08/01/2039	1
31417M-PP-2	FANNIE MAE POOL POOL #AC3129 5.0000 09/01/2039 5.000% 09/01/39		06/01/2017	Paydown		26,926	26,926	27,813	27,732		(806)		(806)		26,926				551	09/01/2039	1
31417M-TW-3	FANNIE MAE POOL POOL #AC3264 4.5000 10/01/2029 4.500% 10/01/29		06/01/2017	Paydown		233,706	233,706	238,453	236,976		(3,270)		(3,270)		233,706				4,184	10/01/2029	1
31417M-U7-6	FANNIE MAE POOL POOL #AC3305 5.0000 10/01/2039 5.000% 10/01/39		06/01/2017	Paydown		307,907	307,907	319,020	317,437		(9,531)		(9,531)		307,907				5,598	10/01/2039	1
31417M-VR-1	FANNIE MAE POOL POOL #AC3323 4.5000 10/01/2029 4.500% 10/01/29		06/01/2017	Paydown		154,431	154,431	157,713	156,857		(2,425)		(2,425)		154,431				3,112	10/01/2029	1
31417M-VS-9	FANNIE MAE POOL POOL #AC3324 4.5000 10/01/2029 4.500% 10/01/29		06/01/2017	Paydown		19,957	19,957	20,362	20,262		(305)		(305)		19,957				374	10/01/2029	1
31417S-PY-0	FANNIE MAE POOL POOL #AC5838 4.0000 05/01/2025 4.000% 05/01/25		06/01/2017	Paydown		53,558	53,558	55,131	55,032		(1,475)		(1,475)		53,558				802	05/01/2025	1
31417V-FC-2	FANNIE MAE POOL POOL #AC8262 2.9790 07/01/2039 3.110% 07/01/39		06/01/2017	Paydown		182,642	182,642	190,062	187,738		(5,096)		(5,096)		182,642				2,083	07/01/2039	1

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31417V-RS-4	FANNIE MAE POOL POOL #AC8596 4.0000 01/01/2025 4.000% 01/01/25		06/01/2017	Paydown		34,657	34,657	35,329	35,275		(618)		(618)		34,657				571	01/01/2025	1
31417Y-2D-8	FANNIE MAE POOL POOL #MA0771 3.5000 06/01/2021 3.500% 06/01/21		06/01/2017	Paydown		333,182	333,182	352,028	344,912		(11,729)		(11,729)		333,182				4,916	06/01/2021	1
31417Y-6X-0	FANNIE MAE POOL POOL #MA0885 3.5000 10/01/2031 3.500% 10/01/31		06/01/2017	Paydown		255,977	255,977	263,897	265,661		(9,684)		(9,684)		255,977				3,797	10/01/2031	1
31417Y-GM-3	FANNIE MAE POOL POOL #MA0203 4.0000 10/01/2019 4.000% 10/01/19		06/01/2017	Paydown		444,493	444,493	458,661	450,314		(5,821)		(5,821)		444,493				7,388	10/01/2019	1
31417Y-W5-2	FANNIE MAE POOL POOL #MA0667 4.0000 03/01/2031 4.000% 03/01/31		06/01/2017	Paydown		590,156	590,156	598,385	598,250		(8,094)		(8,094)		590,156				9,702	03/01/2031	1
31417Y-WB-9	FANNIE MAE POOL POOL #MA0641 4.0000 02/01/2031 4.000% 02/01/31		06/01/2017	Paydown		199,676	199,676	210,003	210,807		(11,131)		(11,131)		199,676				3,301	02/01/2031	1
31417Y-XZ-5	FANNIE MAE POOL POOL #MA0695 4.0000 04/01/2031 4.000% 04/01/31		06/01/2017	Paydown		182,804	182,804	185,189	185,023		(2,220)		(2,220)		182,804				3,096	04/01/2031	1
31418A-2W-7	FANNIE MAE POOL POOL #MA1688 3.5000 12/01/2033 3.500% 12/01/33		06/01/2017	Paydown		371,723	371,723	384,095	383,402		(11,679)		(11,679)		371,723				5,465	12/01/2033	1
31418A-ND-6	FANNIE MAE POOL POOL #MA1287 3.0000 12/01/2042 3.000% 12/01/42		06/01/2017	Paydown		208,845	208,845	220,886	219,207		(10,362)		(10,362)		208,845				2,640	12/01/2042	1
31418A-RX-8	FANNIE MAE POOL POOL #MA1401 3.0000 04/01/2033 3.000% 04/01/33		06/01/2017	Paydown		311,297	311,297	312,294	312,123		(826)		(826)		311,297				3,893	04/01/2033	1
31418B-HN-9	FANNIE MAE POOL POOL #MA2036 3.0000 09/01/2034 3.000% 09/01/34		06/01/2017	Paydown		434,429	434,429	444,543	444,893		(10,464)		(10,464)		434,429				5,220	09/01/2034	1
31418M-B5-0	FANNIE MAE POOL POOL #AD0059 3.0250 07/01/2039 3.086% 07/01/39		06/01/2017	Paydown		5,639	5,639	5,754	5,401		238		238		5,639				66	07/01/2039	1
31418N-HA-1	FANNIE MAE POOL POOL #AD1124 4.5000 01/01/2040 4.500% 01/01/40		06/01/2017	Paydown		107,358	107,358	109,844	109,399		(2,041)		(2,041)		107,358				2,013	01/01/2040	1
31418Q-AA-1	FANNIE MAE POOL POOL #AD2700 4.0000 04/01/2025 4.000% 04/01/25		06/01/2017	Paydown		40,422	40,422	41,477	41,299		(877)		(877)		40,422				676	04/01/2025	1
31418S-FR-5	FANNIE MAE POOL POOL #AD4675 4.0000 06/01/2025 4.000% 06/01/25		06/01/2017	Paydown		116,798	116,798	122,109	120,604		(3,805)		(3,805)		116,798				1,713	06/01/2025	1
31418T-J4-0	FANNIE MAE POOL POOL #AD5682 4.0000 05/01/2025 4.000% 05/01/25		06/01/2017	Paydown		275,908	275,908	283,797	280,826		(4,918)		(4,918)		275,908				4,272	05/01/2025	1
31418T-MS-3	FANNIE MAE POOL POOL #AD5768 4.5000 05/01/2040 4.500% 05/01/40		06/01/2017	Paydown		15,567	15,567	15,994	15,901		(334)		(334)		15,567				292	05/01/2040	1
31418V-D7-4	FANNIE MAE POOL POOL #AD7325 4.0000 06/01/2025 4.000% 06/01/25		06/01/2017	Paydown		234,202	234,202	242,637	242,265		(8,063)		(8,063)		234,202				4,238	06/01/2025	1
31418V-EN-8	FANNIE MAE POOL POOL #AD7340 4.0000 06/01/2025 4.000% 06/01/25		06/01/2017	Paydown		22,702	22,702	23,635	23,539		(837)		(837)		22,702				379	06/01/2025	1
31418X-6L-7	FANNIE MAE POOL POOL #AD9874 4.0000 10/01/2040 4.000% 10/01/40		06/01/2017	Paydown		309,833	309,833	322,831	320,950		(11,117)		(11,117)		309,833				4,709	10/01/2040	1
31418X-MW-5	FANNIE MAE POOL POOL #AD9372 4.0000 09/01/2040 4.000% 09/01/40		06/01/2017	Paydown		28,794	28,794	29,752	29,596		(802)		(802)		28,794				477	09/01/2040	1
31419E-3V-9	FANNIE MAE POOL POOL #AE4411 4.0000 11/01/2040 4.000% 11/01/40		06/01/2017	Paydown		285,921	285,921	282,950	283,199		2,721		2,721		285,921				5,603	11/01/2040	1
31419E-BT-5	FANNIE MAE POOL POOL #AE3649 4.0000 09/01/2040 4.000% 09/01/40		06/01/2017	Paydown		299,091	299,091	308,952	307,929		(8,838)		(8,838)		299,091				5,706	09/01/2040	1
31419F-KB-1	FANNIE MAE POOL POOL #AE4789 4.0000 10/01/2040 4.000% 10/01/40		06/01/2017	Paydown		86,183	86,183	89,482	88,984		(2,801)		(2,801)		86,183				1,541	10/01/2040	1
31419H-BY-7	FANNIE MAE POOL POOL #AE6354 4.5000 12/01/2040 4.500% 12/01/40		06/01/2017	Paydown		250,634	250,634	260,444	258,839		(8,204)		(8,204)		250,634				3,872	12/01/2040	1
31419J-6P-8	FANNIE MAE POOL POOL #AE8077 4.0000 11/01/2040 4.000% 11/01/40		06/01/2017	Paydown		422,764	422,764	445,554	447,712		(24,948)		(24,948)		422,764				7,086	11/01/2040	1
31419J-ZY-7	FANNIE MAE POOL POOL #AE7958 4.0000 12/01/2040 4.000% 12/01/40		06/01/2017	Paydown		332,719	332,719	329,262	329,660		3,060		3,060		332,719				5,820	12/01/2040	1
31419K-J3-0	FANNIE MAE POOL POOL #AE8381 4.0000 11/01/2040 4.000% 11/01/40		06/01/2017	Paydown		898,020	898,020	874,868	876,475		21,545		21,545		898,020				13,631	11/01/2040	1
31419L-ZV-8	FANNIE MAE POOL POOL #AE9755 3.5000 12/01/2040 3.500% 12/01/40		06/01/2017	Paydown		284,185	284,185	287,626	288,581		(4,396)		(4,396)		284,185				4,124	12/01/2040	1

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
041083-QH-2	ARKANSAS DEVELOPMENT FINANCE A SENIOR 4.0900 07/01/2017 4.090% 07/01/17		06/01/2017	Redemption 100.0000		40,000	40,000	40,000	40,000						40,000				1,500	07/01/2017	1FE
Arkansas Total						40,000	40,000	40,000	40,000						40,000				1,500	XXX	XXX
13016N-BZ-6	CALIFORNIA COUNTY TOBACCO SECU SENIOR 4.2500 06/01/2021 4.250% 06/01/21		06/01/2017	Redemption 100.0000		250,000	250,000	241,678	247,030		2,970		2,970		250,000				5,313	06/01/2021	2AM
130534-A8-3	CALIFORNIA POLLUTION CONTROL F SENIOR 4.7500 12/01/2023 4.750% 12/01/23		06/01/2017	Redemption 100.0000		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				593,750	12/01/2023	2FE
130658-NL-7	STATE OF CALIFORNIA DEPARTMENT SENIOR 3.5000 12/01/2045 3.500% 12/01/45		06/01/2017	Redemption 100.0000		280,000	280,000	300,378	300,038		(20,038)		(20,038)		280,000				5,826	12/01/2045	1FE
544435-E3-0	CITY OF LOS ANGELES DEPARTMENT SENIOR 4.5000 05/15/2017 4.500% 05/15/17		05/15/2017	Maturity		3,930,000	3,930,000	4,125,164	3,940,995		(10,995)		(10,995)		3,930,000				88,425	05/15/2017	1FE
California Total						29,460,000	29,460,000	29,667,220	29,488,063		(28,063)		(28,063)		29,460,000				693,314	XXX	XXX
20775B-4A-1	CONNECTICUT HOUSING FINANCE AU SENIOR 1.0500 11/15/2017 1.050% 11/15/17		06/15/2017	Redemption 100.0000		375,000	375,000	375,000	375,000						375,000				2,297	11/15/2017	1FE
20775B-YD-2	CONNECTICUT HOUSING FINANCE AU SENIOR 2.8000 11/15/2020 2.800% 11/15/20		06/15/2017	Redemption 100.0000		2,250,000	2,250,000	2,250,000	2,250,000						2,250,000				36,750	11/15/2020	1FE
20775C-KS-2	CONNECTICUT HOUSING FINANCE AU SENIOR 3.5000 11/15/2046 3.500% 11/15/46		06/15/2017	Redemption 100.0000		170,000	170,000	183,593	183,125		(13,125)		(13,125)		170,000				3,471	11/15/2046	1FE
20775C-MV-3	CONNECTICUT HOUSING FINANCE AU SENIOR 3.5000 05/15/2039 3.500% 05/15/39		06/15/2017	Redemption 100.0000		80,000	80,000	85,184	85,121		(5,121)		(5,121)		80,000				1,633	05/15/2039	1FE
Connecticut Total						2,875,000	2,875,000	2,893,777	2,893,246		(18,246)		(18,246)		2,875,000				44,151	XXX	XXX
134011-AA-3	CAMP PENDLETON & QUANTICO HOUS SECURED 5.9370 10/01/2043 5.937% 10/01/43		04/01/2017	Redemption 100.0000		100,000	100,000	100,000	100,000						100,000				2,969	10/01/2043	1
3136A2-QS-5	FANNIE MAE REMICS SECURED 3.0000 03/25/2030 3.000% 03/25/30		06/01/2017	Paydown		292,057	292,057	303,283	300,721		(8,665)		(8,665)		292,057				3,663	03/25/2030	1
3136A7-XB-3	FANNIE MAE REMICS SECURED 2.0000 06/25/2039 2.000% 06/25/39		06/23/2017	NOMURA SECURITIES INTL INC		8,201,430	8,229,075	7,923,056	7,991,484		26,058		26,058		8,017,541		183,889	183,889	94,634	06/25/2039	1
3136A7-XB-3	FANNIE MAE REMICS SECURED 2.0000 06/25/2039 2.000% 06/25/39		06/01/2017	Paydown		584,595	584,595	562,855	567,716		16,879		16,879		584,595				4,866	06/25/2039	1
3137A2-B3-4	FREDDIE MAC MULTIFAMILY STRUCT SECURED 1.4914 08/25/2020 1.317% 08/25/20		06/01/2017	Paydown				183,382	178,705		(178,705)		(178,705)						29,570	08/25/2020	1
3137A2-L7-4	FREDDIE MAC REMICS SECURED 3.0000 06/15/2040 3.000% 06/15/40		06/01/2017	Paydown		73,005	73,005	75,558	74,851		(1,845)		(1,845)		73,005				929	06/15/2040	1
3137A6-B3-5	FREDDIE MAC MULTIFAMILY STRUCT SECURED 0.4299 10/25/2020 0.234% 10/25/20		06/01/2017	Paydown				28,841	27,929		(27,929)		(27,929)						6,393	10/25/2020	1
3137AA-4X-8	FREDDIE MAC MULTIFAMILY STRUCT SECURED 0.7141 01/25/2021 0.556% 01/25/21		06/01/2017	Paydown				15,318	15,035		(15,035)		(15,035)						1,923	01/25/2021	1
3137AB-FJ-5	FREDDIE MAC MULTIFAMILY STRUCT SECURED 1.3093 06/25/2021 1.307% 06/25/21		06/01/2017	Paydown				47,181	23,127		(23,127)		(23,127)						2,870	06/25/2021	1
3137AC-Z3-6	FREDDIE MAC REMICS SECURED 2.5000 08/15/2040 2.500% 08/15/40		06/01/2017	Paydown		317,446	317,446	320,695	320,462		(3,016)		(3,016)		317,446				3,342	08/15/2040	1
3137AD-TK-3	FREDDIE MAC MULTIFAMILY STRUCT SECURED 1.3667 04/25/2021 1.191% 04/25/21		06/01/2017	Paydown				45,008	36,465		(36,465)		(36,465)						4,368	04/25/2021	1
3137AE-V8-5	FREDDIE MAC MULTIFAMILY STRUCT SECURED 2.1863 05/25/2018 2.022% 05/25/18		06/01/2017	Paydown				34,322	40,168		(39,926)	243	(40,169)						15,054	05/25/2018	1
3137AH-6D-5	FREDDIE MAC MULTIFAMILY STRUCT SECURED 1.7721 07/25/2021 1.603% 07/25/21		06/01/2017	Paydown				15,260	11,836		(11,836)		(11,836)						1,374	07/25/2021	1
3137AH-6R-4	FREDDIE MAC MULTIFAMILY STRUCT SECURED 2.1184 08/25/2018 1.964% 08/25/18		06/01/2017	Paydown				5,762	5,441		(5,441)		(5,441)						1,810	08/25/2018	1
3137AJ-MG-6	FREDDIE MAC MULTIFAMILY STRUCT SECURED 1.6886 10/25/2021 1.531% 10/25/21		06/01/2017	Paydown				32,291	17,958		(17,958)		(17,958)						1,993	10/25/2021	1
3137AK-KD-2	FREDDIE MAC MULTIFAMILY STRUCT SECURED 1.8554 09/25/2018 1.712% 09/25/18		06/01/2017	Paydown				19,039	21,743		(21,277)	466	(21,743)						6,258	09/25/2018	1
3137AL-6V-6	FREDDIE MAC MULTIFAMILY STRUCT SECURED 2.3230 10/25/2018 2.323% 10/25/18		06/01/2017	Paydown		38,477	38,477	39,053	38,520		(44)		(44)		38,477				447	10/25/2018	1
3137AL-6W-4	FREDDIE MAC MULTIFAMILY STRUCT SECURED 1.6857 10/25/2018 1.546% 10/25/18		06/01/2017	Paydown				10,693	11,931		(11,807)	125	(11,932)						3,238	10/25/2018	1

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3137AM-E7-8	FREDDIE MAC MULTIFAMILY STRUCT SECURED 1.5076 12/25/2021 1.358% 12/25/21		06/01/2017	Paydown				19,104	16,922		(16,922)		(16,922)						1,789	12/25/2021	1
3137AM-N8-6	FREDDIE MAC REMICS SECURED 3.0000 06/15/2038 3.000% 06/15/38		06/01/2017	Paydown		278,041	278,041	287,251	284,826		(6,785)		(6,785)		278,041				3,542	06/15/2038	1
3137AN-MP-7	FREDDIE MAC MULTIFAMILY STRUCT SECURED 1.6581 12/25/2018 1.521% 12/25/18		06/01/2017	Paydown				13,831	13,240		(13,240)		(13,240)						3,375	12/25/2018	1
3137AP-PA-2	FREDDIE MAC MULTIFAMILY STRUCT SECURED 1.5276 01/25/2022 1.381% 01/25/22		06/01/2017	Paydown				36,570	29,610		(29,610)		(29,610)						3,145	01/25/2022	1
3137AQ-T3-2	FREDDIE MAC MULTIFAMILY STRUCT SECURED 1.5927 01/25/2019 1.461% 01/25/19		06/01/2017	Paydown				9,582	9,204		(9,204)		(9,204)						2,188	01/25/2019	1
3137AQ-VX-3	FREDDIE MAC MULTIFAMILY STRUCT SECURED 1.6427 03/25/2019 1.510% 03/25/19		06/01/2017	Paydown				27,364	30,002		(29,671)	330	(30,001)						6,748	03/25/2019	1
3137AV-PT-8	FREDDIE MAC MULTIFAMILY STRUCT SECURED 1.8096 07/25/2019 1.687% 07/25/19		06/01/2017	Paydown				10,546	10,184		(10,184)		(10,184)						2,058	07/25/2019	1FE
3137AW-LM-5	FREDDIE MAC REMICS SECURED 1.7500 09/15/2042 1.750% 09/15/42		06/01/2017	Paydown		175,367	175,367	165,420	166,713		8,655		8,655		175,367				1,272	09/15/2042	1
3137B0-3X-0	FREDDIE MAC MULTIFAMILY STRUCT SECURED 1.3810 04/25/2017 1.381% 04/25/17		04/01/2017	Paydown				97,072	71,408		(71,408)		(71,408)						106,694	04/25/2017	1
3137B1-B2-7	FREDDIE MAC MULTIFAMILY STRUCT SECURED 1.4537 11/25/2019 1.337% 11/25/19		06/01/2017	Paydown				28,640	30,615		(30,452)	163	(30,615)						5,434	11/25/2019	1
3137B2-GX-2	FREDDIE MAC MULTIFAMILY STRUCT SECURED 0.8322 03/25/2020 0.722% 03/25/20		06/01/2017	Paydown				13,703	13,345		(13,345)		(13,345)						2,179	03/25/2020	1
3137B3-YD-4	FREDDIE MAC REMICS SECURED 2.5000 01/15/2039 2.500% 01/15/39		06/01/2017	Paydown		448,995	448,995	461,693	458,385		(9,390)		(9,390)		448,995				4,674	01/15/2039	1
3137B5-US-0	FREDDIE MAC REMICS SECURED 2.5000 02/15/2036 2.500% 02/15/36		06/23/2017	MORGAN STANLEY DEAN WITTER		2,092,500	2,069,221	2,113,192	2,108,290		(1,591)		(1,591)		2,106,699		(14,199)	(14,199)	29,745	02/15/2036	1
3137B5-US-0	FREDDIE MAC REMICS SECURED 2.5000 02/15/2036 2.500% 02/15/36		06/01/2017	Paydown		706,784	706,784	722,918	721,210		(14,426)		(14,426)		706,784				7,342	02/15/2036	1
3137B9-PM-1	FREDDIE MAC REMICS SECURED 3.0000 05/15/2040 3.000% 05/15/40		06/01/2017	Paydown		587,475	587,475	606,293	604,608		(17,133)		(17,133)		587,475				7,316	05/15/2040	1
3137BA-3T-7	FREDDIE MAC REMICS SECURED 3.0000 01/15/2040 3.000% 01/15/40		06/01/2017	Paydown		157,644	157,644	160,827	160,283		(2,640)		(2,640)		157,644				1,920	01/15/2040	1
3137BA-HB-1	FREDDIE MAC MULTIFAMILY STRUCT SECURED 1.2783 01/25/2021 1.136% 01/25/21		06/01/2017	Paydown				32,216	29,912		(29,912)		(29,912)						3,715	01/25/2021	1
3137BB-WG-1	FREDDIE MAC REMICS SECURED 3.0000 06/15/2039 3.000% 06/15/39		06/01/2017	Paydown		489,319	489,319	504,916	505,473		(16,155)		(16,155)		489,319				6,176	06/15/2039	1
3137BE-F6-6	FREDDIE MAC MULTIFAMILY STRUCT SECURED 0.9975 08/25/2019 0.552% 08/25/19		06/01/2017	Paydown				51,268	49,270		(49,270)		(49,270)						14,578	08/25/2019	1
3137BM-TY-2	FREDDIE MAC MULTIFAMILY STRUCT SECURED 0.8082 11/25/2025 0.674% 11/25/25		06/01/2017	Paydown				10,998	10,117		(10,117)		(10,117)						645	11/25/2025	1
3137G0-CF-4	FREDDIE MAC STRUCTURED AGENCY SUBORDINATED 2.6661 09/25/2024 2.666% 09/25/24		06/26/2017	Paydown		2,388,499	2,388,499	2,388,499	2,388,499						2,388,499				23,366	09/25/2024	1
3137G0-EQ-8	FREDDIE MAC STRUCTURED AGENCY SUBORDINATED 2.1161 10/25/2027 2.116% 10/25/27		06/26/2017	Paydown		2,318,072	2,318,072	2,316,124	2,317,246		826		826		2,318,072				17,108	10/25/2027	1
3137G0-FC-8	FREDDIE MAC STRUCTURED AGENCY SUBORDINATED 2.3161 05/25/2025 2.316% 05/25/25		06/26/2017	Paydown		1,557,842	1,557,842	1,557,842	1,557,842						1,557,842				12,937	05/25/2025	1
31392G-VG-7	FANNIE MAE REMICS SECURED 4.5000 01/25/2018 4.500% 01/25/18		06/01/2017	Paydown		104,397	104,397	100,303	103,875		522		522		104,397				1,949	01/25/2018	1
31393H-6S-6	FREDDIE MAC REMICS SECURED 5.0000 12/15/2017 5.000% 12/15/17		06/01/2017	Paydown		7,525	7,525	7,577	7,515		10		10		7,525				157	12/15/2017	1
31393T-WJ-8	FANNIE MAE REMICS SECURED 5.0000 11/25/2023 5.000% 11/25/23		06/01/2017	Paydown		255,152	255,152	250,328	253,347		1,806		1,806		255,152				5,289	11/25/2023	1
31394G-RS-4	FREDDIE MAC REMICS SECURED 5.0000 08/15/2023 5.000% 08/15/23		06/01/2017	Paydown		51,130	51,130	47,805	50,188		943		943		51,130				1,078	08/15/2023	1
31394K-6U-3	FREDDIE MAC REMICS SECURED 5.0000 10/15/2023 5.000% 10/15/23		06/01/2017	Paydown		306,838	306,838	288,955	302,092		4,746		4,746		306,838				6,412	10/15/2023	1
31394N-L3-0	FREDDIE MAC REMICS SECURED 4.5000 01/15/2024 4.500% 01/15/24		06/01/2017	Paydown		154,808	154,808	145,101	151,730		3,078		3,078		154,808				2,869	01/15/2024	1

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31394N-LE-6	FREDDIE MAC REMICS SECURED 4.5000 01/15/2024 4.500% 01/15/24		06/01/2017	Paydown		108,054	108,054	102,116	106,018		2,036		2,036		108,054				2,002	01/15/2024	1
31394R-YV-5	FREDDIE MAC REMICS SECURED 5.0000 03/15/2024 5.000% 03/15/24		06/01/2017	Paydown		259,211	259,211	250,588	256,442		2,769		2,769		259,211				5,398	03/15/2024	1
31394W-A4-0	FREDDIE MAC REMICS SECURED 5.0000 04/15/2024 5.000% 04/15/24		06/01/2017	Paydown		184,344	184,344	172,822	180,772		3,571		3,571		184,344				3,837	04/15/2024	1
31394X-2C-9	FREDDIE MAC REMICS SECURED 5.0000 04/15/2024 5.000% 04/15/24		06/01/2017	Paydown		261,553	261,553	247,209	256,833		4,720		4,720		261,553				5,366	04/15/2024	1
31395W-NJ-2	FREDDIE MAC REMICS SECURED 4.5000 07/15/2025 4.500% 07/15/25		06/01/2017	Paydown		84,097	84,097	87,408	87,301		(3,205)		(3,205)		84,097				1,645	07/15/2025	1
31396K-YA-4	FANNIE MAE REMICS SECURED 1.5661 08/25/2036 1.566% 08/25/36		06/25/2017	Paydown		85,430	85,430	84,095	84,886		545		545		85,430				408	08/25/2036	1
31397S-RZ-9	FANNIE MAE REMICS SECURED 4.0000 09/25/2039 4.000% 09/25/39		06/01/2017	Paydown		328,166	328,166	335,550	333,438		(5,272)		(5,272)		328,166				5,438	09/25/2039	1
31397U-K6-5	FANNIE MAE REMICS SECURED 4.0000 07/25/2041 4.000% 07/25/41		06/01/2017	Paydown		357,065	357,065	339,603	343,104		13,961		13,961		357,065				5,522	07/25/2041	1
31397Y-ZH-7	FREDDIE MAC REMICS SECURED 6.8431 03/15/2038 6.843% 03/15/38		06/01/2017	Paydown		175,954	175,954	175,954	175,954						175,954				4,326	03/15/2038	1
31398C-AT-5	FREDDIE MAC REMICS SECURED 2.0533 03/15/2039 2.053% 03/15/39		06/01/2017	Paydown		233,068	233,068	239,477	213,329		19,739		19,739		233,068				2,359	03/15/2039	1
31398C-WR-5	FREDDIE MAC REMICS SECURED 4.5000 06/15/2036 4.500% 06/15/36		06/01/2017	Paydown		104,930	104,930	108,738	107,232		(2,302)		(2,302)		104,930				1,978	06/15/2036	1
31398F-XB-2	FANNIE MAE REMICS SECURED 4.0000 10/25/2024 4.000% 10/25/24		06/01/2017	Paydown		170,757	170,757	174,399	173,298		(2,541)		(2,541)		170,757				2,928	10/25/2024	1
31398J-ZR-7	FREDDIE MAC MULTIFAMILY STRUCT SECURED 3.4130 05/25/2019 3.413% 05/25/19		06/01/2017	Paydown		469,184	469,184	473,853	469,519		(335)		(335)		469,184				6,676	05/25/2019	1
31398P-JE-0	FANNIE MAE REMICS SECURED 3.8950 01/25/2040 3.895% 01/25/40		06/01/2017	Paydown		94,840	94,840	95,729	93,354		1,486		1,486		94,840				1,488	01/25/2040	1
Delaware Total						24,604,051	24,608,417	25,125,076	25,121,523		(685,836)	1,327	(687,163)		24,434,361		169,690	169,690	520,772	XXX	XXX
3136G2-2C-0	FEDERAL NATIONAL MORTGAGE ASSO SENIOR 3.6000 04/25/2029 3.600% 04/25/29		04/25/2017	Call 100.0000		19,300,000	19,300,000	19,481,034	19,338,718		(38,718)		(38,718)		19,300,000				347,400	04/25/2029	1
3136G3-CQ-6	FEDERAL NATIONAL MORTGAGE ASSO SENIOR 3.5000 03/24/2031 3.500% 03/24/31		06/24/2017	Call 100.0000		20,737,000	20,737,000	21,113,999	20,828,838		(91,838)		(91,838)		20,737,000				544,346	03/24/2031	1
District of Columbia Total						40,037,000	40,037,000	40,595,033	40,167,556		(130,556)		(130,556)		40,037,000				891,746	XXX	XXX
341080-CM-9	FLORIDA PORTS FINANCING COMMIS SENIOR 5.0000 06/01/2017 5.000% 06/01/17		06/01/2017	Maturity		1,200,000	1,200,000	1,304,988	1,207,930		(7,930)		(7,930)		1,200,000				30,000	06/01/2017	1FE
Florida Total						1,200,000	1,200,000	1,304,988	1,207,930		(7,930)		(7,930)		1,200,000				30,000	XXX	XXX
121342-NT-2	BURKE COUNTY DEVELOPMENT AUTHO SENIOR 1.3750 10/01/2032 1.375% 10/01/32		04/04/2017	Call 100.0000		2,200,000	2,200,000	2,200,000	2,200,000						2,200,000				15,377	10/01/2032	1FE
Georgia Total						2,200,000	2,200,000	2,200,000	2,200,000						2,200,000				15,377	XXX	XXX
677071-AA-0	Ohana Military Communities LLC SENIOR 5.4710 10/01/2021 5.471% 10/01/21		04/01/2017	Redemption 100.0000		100,000	100,000	100,000	100,000						100,000				2,736	10/01/2021	1FE
Hawaii Total						100,000	100,000	100,000	100,000						100,000				2,736	XXX	XXX
45200F-CF-4	ILLINOIS FINANCE AUTHORITY SENIOR 5.0000 04/01/2017 5.000% 04/01/17		04/01/2017	Maturity		730,000	730,000	740,789	730,352		(352)		(352)		730,000				18,250	04/01/2017	3FE
45203G-AC-8	ILLINOIS FINANCE AUTHORITY SENIOR 1.3000 07/01/2042 1.300% 07/01/42		05/06/2017	Call 100.0000		1,965,000	1,965,000	1,965,000	1,965,000						1,965,000				12,773	07/01/2042	1FE
452143-EP-1	ILLINOIS SPORTS FACILITIES AUT SENIOR 5.0000 06/15/2017 5.000% 06/15/17		06/15/2017	Maturity		700,000	700,000	770,434	711,499		(11,499)		(11,499)		700,000				17,500	06/15/2017	2FE
452227-BP-5	STATE OF ILLINOIS SENIOR 4.0000 06/15/2017 4.000% 06/15/17		06/15/2017	Maturity		6,455,000	6,455,000	6,752,188	6,475,148		(20,148)		(20,148)		6,455,000				129,100	06/15/2017	1FE
Illinois Total						9,850,000	9,850,000	10,228,411	9,881,999		(31,999)		(31,999)		9,850,000				177,623	XXX	XXX
462590-JC-5	IOWA STUDENT LOAN LIQUIDITY CO SENIOR 4.4000 12/01/2018 4.400% 12/01/18		06/01/2017	Redemption 100.0000		310,000	310,000	310,000	310,000						310,000				6,820	12/01/2018	1FE
Iowa Total						310,000	310,000	310,000	310,000						310,000				6,820	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
982671-HS-1	WYANDOTTE COUNTY-KANSAS CITY U SENIOR 5.6480 06/15/2023 5.648% 06/15/23		06/15/2017	Redemption 100.0000		825,000	825,000	825,000	825,000						825,000				23,298	06/15/2023	1FE
Kansas Total						825,000	825,000	825,000	825,000						825,000				23,298	XXX	XXX
57419P-6V-6	MARYLAND COMMUNITY DEVELOPMENT SENIOR 2.0140 09/01/2017 2.014% 09/01/17		06/30/2017	Redemption 100.0000		850,000	850,000	850,000	850,000						850,000				14,218	09/01/2017	1FE
57419N-D6-9	MARYLAND COMMUNITY DEVELOPMENT SENIOR 3.5000 09/01/2047 3.500% 09/01/47		06/30/2017	Redemption 100.0000		1,620,000	1,620,000	1,677,526	1,675,623		(55,623)		(55,623)		1,620,000				47,250	09/01/2047	1FE
Maryland Total						2,470,000	2,470,000	2,527,526	2,525,623		(55,623)		(55,623)		2,470,000				61,468	XXX	XXX
57586N-MF-5	MASSACHUSETTS HOUSING FINANCE SENIOR 1.7760 06/01/2017 1.776% 06/01/17		05/01/2017	Redemption 100.0000		5,000	5,000	5,000	5,000						5,000				37	06/01/2017	1FE
57586N-MF-5	MASSACHUSETTS HOUSING FINANCE SENIOR 1.7760 06/01/2017 1.776% 06/01/17		06/01/2017	Maturity		315,000	315,000	315,000	315,000						315,000				2,797	06/01/2017	1FE
57586N-MG-3	MASSACHUSETTS HOUSING FINANCE SENIOR 1.8760 12/01/2017 1.876% 12/01/17		05/01/2017	Redemption 100.0000		5,000	5,000	5,000	5,000						5,000				39	12/01/2017	1FE
57586N-ML-2	MASSACHUSETTS HOUSING FINANCE SENIOR 2.8070 12/01/2019 2.807% 12/01/19		05/01/2017	Redemption 100.0000		5,000	5,000	5,000	5,000						5,000				58	12/01/2019	1FE
57586N-MT-5	MASSACHUSETTS HOUSING FINANCE SENIOR 3.6290 06/01/2023 3.629% 06/01/23		05/01/2017	Redemption 100.0000		5,000	5,000	5,000	5,000						5,000				76	06/01/2023	1FE
57586N-MJ-2	MASSACHUSETTS HOUSING FINANCE SENIOR 3.7290 12/01/2023 3.729% 12/01/23		05/01/2017	Redemption 100.0000		5,000	5,000	5,000	5,000						5,000				78	12/01/2023	1FE
57586N-MW-8	MASSACHUSETTS HOUSING FINANCE SENIOR 4.0290 12/01/2027 4.029% 12/01/27		05/01/2017	Redemption 100.0000		25,000	25,000	25,000	25,000						25,000				420	12/01/2027	1FE
57586P-4Z-6	MASSACHUSETTS HOUSING FINANCE SENIOR 1.5000 06/01/2017 1.500% 06/01/17		06/01/2017	Maturity		350,000	350,000	350,000	350,000						350,000				2,625	06/01/2017	1FE
57586P-C6-1	MASSACHUSETTS HOUSING FINANCE SENIOR 3.7000 06/01/2017 3.700% 06/01/17		06/01/2017	Maturity		1,505,000	1,505,000	1,505,000	1,505,000						1,505,000				27,843	06/01/2017	1FE
57587A-GB-8	MASSACHUSETTS HOUSING FINANCE SENIOR 1.1000 06/01/2017 1.100% 06/01/17		06/01/2017	Maturity		415,000	415,000	415,000	415,000						415,000				2,283	06/01/2017	1FE
Massachusetts Total						2,635,000	2,635,000	2,635,000	2,635,000						2,635,000				36,256	XXX	XXX
60416S-AK-6	MINNESOTA HOUSING FINANCE AGEN SENIOR 2.3500 07/01/2017 2.350% 07/01/17		06/01/2017	Redemption 100.0000		20,000	20,000	20,000	20,000						20,000				411	07/01/2017	1FE
60416S-AM-2	MINNESOTA HOUSING FINANCE AGEN SENIOR 2.8500 07/01/2018 2.850% 07/01/18		06/01/2017	Redemption 100.0000		20,000	20,000	20,000	20,000						20,000				499	07/01/2018	1FE
60416S-AP-5	MINNESOTA HOUSING FINANCE AGEN SENIOR 3.1000 07/01/2019 3.100% 07/01/19		06/01/2017	Redemption 100.0000		20,000	20,000	20,000	20,000						20,000				543	07/01/2019	1FE
60416S-AQ-3	MINNESOTA HOUSING FINANCE AGEN SENIOR 3.3500 01/01/2020 3.350% 01/01/20		06/01/2017	Redemption 100.0000		10,000	10,000	10,000	10,000						10,000				293	01/01/2020	1FE
60416S-AR-1	MINNESOTA HOUSING FINANCE AGEN SENIOR 3.4000 07/01/2020 3.400% 07/01/20		06/01/2017	Redemption 100.0000		15,000	15,000	15,000	15,000						15,000				453	07/01/2020	1FE
60416S-AS-9	MINNESOTA HOUSING FINANCE AGEN SENIOR 3.5500 01/01/2021 3.550% 01/01/21		06/01/2017	Redemption 100.0000		10,000	10,000	10,000	10,000						10,000				311	01/01/2021	1FE
60416S-AT-7	MINNESOTA HOUSING FINANCE AGEN SENIOR 3.5500 07/01/2021 3.550% 07/01/21		06/01/2017	Redemption 100.0000		10,000	10,000	10,000	10,000						10,000				311	07/01/2021	1FE
60416S-AU-4	MINNESOTA HOUSING FINANCE AGEN SENIOR 3.7500 01/01/2022 3.750% 01/01/22		05/01/2017	Redemption 100.0000		5,000	5,000	5,000	5,000						5,000				156	01/01/2022	1FE
60416S-PH-7	MINNESOTA HOUSING FINANCE AGEN SENIOR 3.1000 07/01/2031 3.100% 07/01/31		06/01/2017	Redemption 100.0000		125,000	125,000	125,000	125,000						125,000				3,249	07/01/2031	1FE
60416S-PJ-3	MINNESOTA HOUSING FINANCE AGEN SENIOR 3.2000 01/01/2033 3.200% 01/01/33		06/01/2017	Redemption 100.0000		55,000	55,000	55,000	55,000						55,000				1,471	01/01/2033	1FE
60416S-TC-4	MINNESOTA HOUSING FINANCE AGEN SENIOR 4.0000 01/01/2047 4.000% 01/01/47		06/01/2017	Redemption 100.0000		200,000	200,000	211,856	211,826		(11,826)		(11,826)		200,000				2,617	01/01/2047	1FE
Minnesota Total						490,000	490,000	501,856	501,826		(11,826)		(11,826)		490,000				10,314	XXX	XXX
605350-DH-0	Mississippi Home Corp SENIOR 4.3750 12/01/2018 4.375% 12/01/18		06/01/2017	Redemption 100.0000		55,000	55,000	52,458	54,427		573		573		55,000				1,203	12/01/2018	1FE
Mississippi Total						55,000	55,000	52,458	54,427		573		573		55,000				1,203	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
60636X-H4-8	MISSOURI HOUSING DEVELOPMENT C SENIOR 4.7000 09/01/2023 4.700% 09/01/23		06/16/2017	Redemption 100.0000		135,000	135,000	135,000	135,000						135,000				5,023	09/01/2023	1FE
Missouri Total						135,000	135,000	135,000	135,000						135,000				5,023	XXX	XXX
61212W-CF-0	MONTANA BOARD OF HOUSING SENIOR 3.5000 06/01/2044 3.500% 06/01/44		06/01/2017	Redemption 100.0000		200,000	200,000	215,618	214,742		(14,742)		(14,742)		200,000				3,500	06/01/2044	1FE
Montana Total						200,000	200,000	215,618	214,742		(14,742)		(14,742)		200,000				3,500	XXX	XXX
63968M-FG-9	NEBRASKA INVESTMENT FINANCE AU SENIOR 1.5500 09/01/2017 1.550% 09/01/17		06/01/2017	Redemption 100.0000		290,000	290,000	290,000	290,000						290,000				2,997	09/01/2017	1FE
63968M-GB-9	NEBRASKA INVESTMENT FINANCE AU SENIOR 2.1500 09/01/2017 2.150% 09/01/17		06/01/2017	Redemption 100.0000		600,000	600,000	600,000	600,000						600,000				8,600	09/01/2017	1FE
Nebraska Total						890,000	890,000	890,000	890,000						890,000				11,597	XXX	XXX
64469D-VP-3	NEW HAMPSHIRE HOUSING FINANCE SENIOR 4.2200 07/01/2029 4.220% 07/01/29		06/01/2017	Redemption 100.0000		190,000	190,000	190,000	190,000						190,000				7,350	07/01/2029	1FE
64469D-WA-5	NEW HAMPSHIRE HOUSING FINANCE SENIOR 2.3190 01/01/2020 2.319% 01/01/20		06/01/2017	Redemption 100.0000		35,000	35,000	35,000	35,000						35,000				744	01/01/2020	1FE
64469D-WC-1	NEW HAMPSHIRE HOUSING FINANCE SENIOR 2.5190 01/01/2021 2.519% 01/01/21		06/01/2017	Redemption 100.0000		60,000	60,000	60,000	60,000						60,000				1,385	01/01/2021	1FE
64469D-WE-7	NEW HAMPSHIRE HOUSING FINANCE SENIOR 2.7050 01/01/2022 2.705% 01/01/22		06/01/2017	Redemption 100.0000		60,000	60,000	60,000	60,000						60,000				1,488	01/01/2022	1FE
64469D-WH-0	NEW HAMPSHIRE HOUSING FINANCE SENIOR 3.0050 07/01/2023 3.005% 07/01/23		06/01/2017	Redemption 100.0000		70,000	70,000	70,000	70,000						70,000				1,928	07/01/2023	1FE
64469D-WK-3	NEW HAMPSHIRE HOUSING FINANCE SENIOR 3.1550 07/01/2024 3.155% 07/01/24		06/01/2017	Redemption 100.0000		25,000	25,000	25,000	25,000						25,000				723	07/01/2024	1FE
64469D-WM-9	NEW HAMPSHIRE HOUSING FINANCE SENIOR 3.2550 07/01/2025 3.255% 07/01/25		06/01/2017	Redemption 100.0000		55,000	55,000	55,000	55,000						55,000				1,641	07/01/2025	1FE
64469D-WP-2	NEW HAMPSHIRE HOUSING FINANCE SENIOR 3.8550 07/01/2030 3.855% 07/01/30		06/01/2017	Redemption 100.0000		255,000	255,000	255,000	255,000						255,000				9,011	07/01/2030	1FE
New Hampshire Total						750,000	750,000	750,000	750,000						750,000				24,270	XXX	XXX
3133ED-R9-5	FEDERAL FARM CREDIT BANKS SENIOR 3.9900 07/24/2034 3.990% 07/24/34		06/23/2017	CITIGROUP GLOBAL MARKETS, INC		12,269,376	12,240,000	12,505,853	12,341,172		(87,241)		(87,241)		12,253,931		15,445	15,445	450,391	07/24/2034	1
New Jersey Total						12,269,376	12,240,000	12,505,853	12,341,172		(87,241)		(87,241)		12,253,931		15,445	15,445	450,391	XXX	XXX
64711R-GL-4	New Mexico Finance Authority SENIOR 4.0000 06/15/2017 4.000% 06/15/17		06/15/2017	Maturity		1,750,000	1,750,000	1,865,780	1,757,658		(7,658)		(7,658)		1,750,000				35,000	06/15/2017	1FE
800051-AV-6	COUNTY OF SANDOVAL NM SENIOR 1.4520 06/01/2017 1.452% 06/01/17		06/01/2017	Maturity		1,250,000	1,250,000	1,250,000	1,250,000						1,250,000				9,075	06/01/2017	1FE
New Mexico Total						3,000,000	3,000,000	3,115,780	3,007,658		(7,658)		(7,658)		3,000,000				44,075	XXX	XXX
67759H-EZ-3	STATE OF OHIO SENIOR 1.1010 04/01/2017 1.101% 04/01/17		04/01/2017	Maturity		250,000	250,000	250,000	250,000						250,000				1,376	04/01/2017	1FE
677632-QN-4	OHIO STATE UNIVERSITY/THE SENIOR 1.3510 06/01/2017 1.351% 06/01/17		06/01/2017	Maturity		300,000	300,000	300,000	300,000						300,000				2,027	06/01/2017	1FE
Ohio Total						550,000	550,000	550,000	550,000						550,000				3,403	XXX	XXX
686087-MB-0	STATE OF OREGON HOUSING & COMM SENIOR 1.7910 07/01/2017 1.791% 07/01/17		06/29/2017	Redemption 100.0000		1,225,000	1,225,000	1,225,000	1,225,000						1,225,000				21,818	07/01/2017	1FE
686087-MF-1	STATE OF OREGON HOUSING & COMM SENIOR 2.5350 07/01/2019 2.535% 07/01/19		06/29/2017	Redemption 100.0000		5,000	5,000	5,000	5,000						5,000				126	07/01/2019	1FE
686087-MG-9	STATE OF OREGON HOUSING & COMM SENIOR 2.6850 01/01/2020 2.685% 01/01/20		06/29/2017	Redemption 100.0000		5,000	5,000	5,000	5,000						5,000				133	01/01/2020	1FE
686087-NK-9	STATE OF OREGON HOUSING & COMM SENIOR 1.6000 07/01/2017 1.600% 07/01/17		06/29/2017	Redemption 100.0000		865,000	865,000	865,000	865,000						865,000				13,763	07/01/2017	1FE
68608J-HJ-3	OREGON STATE FACILITIES AUTHOR SENIOR 5.0000 04/01/2017 5.000% 04/01/17		04/01/2017	Maturity		1,330,000	1,330,000	1,389,145	1,331,898		(1,898)		(1,898)		1,330,000				33,250	04/01/2017	1FE
Oregon Total						3,430,000	3,430,000	3,489,145	3,431,898		(1,898)		(1,898)		3,430,000				69,090	XXX	XXX
074876-HJ-5	BEAVER COUNTY INDUSTRIAL DEVEL SENIOR 2.5000 12/01/2041 2.500% 12/01/41		04/10/2017	CITIGROUP GLOBAL MARKETS, INC		7,532,500	10,000,000	5,995,000	5,995,000		171,338		171,338		6,166,338		1,366,162	1,366,162	91,667	12/01/2041	5FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
	COMMONWEALTH FINANCING AUTHORI SENIOR 1.4920																				
20281P-GE-6	06/01/2017 1.492% 06/01/17		06/01/2017	Maturity		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				7,460	06/01/2017	1FE
	PENNSYLVANIA HOUSING FINANCE A SENIOR 3.5000			Redemption 100.0000																	
708796-3D-7	10/01/2046 3.500% 10/01/46		06/20/2017			755,000	755,000	809,043	806,679		(51,679)		(51,679)		755,000				19,011	10/01/2046	1FE
	PENNSYLVANIA HOUSING FINANCE A SENIOR 3.5000			Redemption 100.0000																	
708796-4B-0	10/01/2046 3.500% 10/01/46		06/20/2017			875,000	875,000	944,283	942,573		(67,573)		(67,573)		875,000				21,863	10/01/2046	1FE
	PENNSYLVANIA HOUSING FINANCE A SENIOR 4.0000			Redemption 100.0000																	
708796-4R-5	10/01/2046 4.000% 10/01/46		06/20/2017			130,000	130,000	138,295			(8,295)		(8,295)		130,000				2,008	10/01/2046	1FE
	PENNSYLVANIA HOUSING FINANCE A SENIOR 1.7500																				
708796-E4-5	04/01/2017 1.750% 04/01/17		04/01/2017	Maturity		560,000	560,000	560,000	560,000						560,000				4,900	04/01/2017	1FE
	PENNSYLVANIA HOUSING FINANCE A SENIOR 1.8500			Redemption 100.0000																	
708796-F7-7	10/01/2017 1.850% 10/01/17		06/20/2017			380,000	380,000	380,000	380,000						380,000				5,058	10/01/2017	1FE
	PENNSYLVANIA HOUSING FINANCE A SENIOR 1.6000			Redemption 100.0000																	
708796-J5-7	10/01/2017 1.600% 10/01/17		06/20/2017			405,000	405,000	405,000	405,000						405,000				4,662	10/01/2017	1FE
Pennsylvania Total						11,637,500	14,105,000	10,231,621	10,089,252		43,791		43,791		10,271,338		1,366,162	1,366,162	156,629	XXX	XXX
	RHODE ISLAND HOUSING & MORTGAG SENIOR 3.5000			Redemption 100.0000																	
76221R-XQ-1	04/01/2039 3.500% 04/01/39		06/23/2017			1,555,000	1,555,000	1,647,367	1,645,377		(90,377)		(90,377)		1,555,000				32,582	04/01/2039	1FE
Rhode Island Total						1,555,000	1,555,000	1,647,367	1,645,377		(90,377)		(90,377)		1,555,000				32,582	XXX	XXX
	SOUTH CAROLINA JOBS-ECONOMIC D SENIOR 5.0000																				
837033-KD-0	04/01/2017 5.000% 04/01/17		04/01/2017	Maturity		1,680,000	1,680,000	1,759,229	1,682,398		(2,398)		(2,398)		1,680,000				42,000	04/01/2017	2FE
South Carolina Total						1,680,000	1,680,000	1,759,229	1,682,398		(2,398)		(2,398)		1,680,000				42,000	XXX	XXX
	EDUCATIONAL ENHANCEMENT FUNDIN SENIOR 1.9060																				
83754L-AQ-0	06/01/2017 1.906% 06/01/17		06/01/2017	Maturity		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				47,650	06/01/2017	1FE
	SOUTH DAKOTA HOUSING DEVELOPME SENIOR 3.5000			Redemption 100.0000																	
83755N-EZ-1	11/01/2041 3.500% 11/01/41		06/15/2017			655,000	655,000	679,373	679,227		(24,227)		(24,227)		655,000				14,264	11/01/2041	1FE
South Dakota Total						5,655,000	5,655,000	5,679,373	5,679,227		(24,227)		(24,227)		5,655,000				61,914	XXX	XXX
	TENNESSEE HOUSING DEVELOPMENT SENIOR 3.7500			Redemption 100.0000																	
88045R-WA-6	07/01/2019 3.750% 07/01/19		06/01/2017			5,000	5,000	5,000	5,000						5,000				172	07/01/2019	1FE
	TENNESSEE HOUSING DEVELOPMENT SENIOR 4.0500			Redemption 100.0000																	
88045R-WC-2	07/01/2020 4.050% 07/01/20		06/01/2017			5,000	5,000	5,000	5,000						5,000				186	07/01/2020	1FE
	TENNESSEE HOUSING DEVELOPMENT SENIOR 4.1250			Redemption 100.0000																	
88045R-WD-0	01/01/2021 4.125% 01/01/21		06/01/2017			10,000	10,000	10,000	10,000						10,000				378	01/01/2021	1FE
	TENNESSEE HOUSING DEVELOPMENT SENIOR 3.2000			Redemption 100.0000																	
88045R-WK-4	07/01/2017 3.200% 07/01/17		04/01/2017			150,000	150,000	150,000	150,000						150,000				3,600	07/01/2017	1FE
	TENNESSEE HOUSING DEVELOPMENT SENIOR 1.5000			Redemption 100.0000																	
880461-AH-1	07/01/2017 1.500% 07/01/17		06/01/2017			365,000	365,000	365,000	365,000						365,000				4,556	07/01/2017	1FE
	TENNESSEE HOUSING DEVELOPMENT SENIOR 1.9000			Redemption 100.0000																	
880461-AK-4	07/01/2018 1.900% 07/01/18		06/01/2017			20,000	20,000	20,000	20,000						20,000				317	07/01/2018	1FE
	TENNESSEE HOUSING DEVELOPMENT SENIOR 2.4000			Redemption 100.0000																	
880461-CZ-9	07/01/2021 2.400% 07/01/21		04/01/2017			15,000	15,000	15,000	15,000						15,000				270	07/01/2021	1FE
	TENNESSEE HOUSING DEVELOPMENT SENIOR 2.6500			Redemption 100.0000																	
880461-DA-3	01/01/2022 2.650% 01/01/22		04/01/2017			5,000	5,000	5,000	5,000						5,000				99	01/01/2022	1FE
	TENNESSEE HOUSING DEVELOPMENT SENIOR 2.7000			Redemption 100.0000																	
880461-DB-1	07/01/2022 2.700% 07/01/22		04/01/2017			10,000	10,000	10,000	10,000						10,000				203	07/01/2022	1FE
	TENNESSEE HOUSING DEVELOPMENT SENIOR 3.0500			Redemption 100.0000																	
880461-DF-2	07/01/2024 3.050% 07/01/24		04/01/2017			5,000	5,000	5,000	5,000						5,000				114	07/01/2024	1FE
	TENNESSEE HOUSING DEVELOPMENT SENIOR 3.2000			Redemption 100.0000																	
880461-DH-8	07/01/2025 3.200% 07/01/25		04/01/2017			15,000	15,000	15,000	15,000						15,000				360	07/01/2025	1FE
	TENNESSEE HOUSING DEVELOPMENT SENIOR 3.5000			Redemption 100.0000																	
880461-HR-2	01/01/2047 3.500% 01/01/47		05/01/2017			90,000	90,000	96,194	95,883		(5,883)		(5,883)		90,000				3,001	01/01/2047	1FE
	TENNESSEE HOUSING DEVELOPMENT SENIOR 3.5000			Redemption 100.0000																	
880461-JT-6	01/01/2047 3.500% 01/01/47		05/01/2017			50,000	50,000	53,809	53,617		(3,617)		(3,617)		50,000				1,667	01/01/2047	1FE
	TENNESSEE HOUSING DEVELOPMENT SENIOR 3.5000			Redemption 100.0000																	
880461-KB-3	01/01/2047 3.500% 01/01/47		06/01/2017			60,000	60,000	64,369	64,292		(4,292)		(4,292)		60,000				1,140	01/01/2047	1FE
Tennessee Total						805,000	805,000	819,372	818,792		(13,792)		(13,792)		805,000				16,063	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
924190-FW-6	VERMONT HOUSING FINANCE AGENCY SENIOR 1.1000 05/01/2017 1.100% 05/01/17		05/01/2017	Maturity		695,000	695,000	695,000	695,000						695,000				3,823	05/01/2017	1FE
Vermont Total						695,000	695,000	695,000	695,000						695,000				3,823	XXX	XXX
93978T-NY-1	WASHINGTON STATE HOUSING FINAN SENIOR 3.0500 12/01/2022 3.050% 12/01/22		06/01/2017	Redemption 100.0000		200,000	200,000	200,000	200,000						200,000				3,050	12/01/2022	1FE
93978T-PA-1	WASHINGTON STATE HOUSING FINAN SENIOR 3.1500 12/01/2023 3.150% 12/01/23		06/01/2017	Redemption 100.0000		100,000	100,000	100,000	100,000						100,000				1,575	12/01/2023	1FE
93978T-PF-0	WASHINGTON STATE HOUSING FINAN SENIOR 3.5500 06/01/2026 3.550% 06/01/26		06/01/2017	Redemption 100.0000		15,000	15,000	15,000	15,000						15,000				266	06/01/2026	1FE
93978T-TX-7	WASHINGTON STATE HOUSING FINAN SENIOR 3.5000 12/01/2038 3.500% 12/01/38		06/01/2017	Redemption 100.0000		125,000	125,000	133,041	132,594		(7,594)		(7,594)		125,000				2,188	12/01/2038	1FE
Washington Total						440,000	440,000	448,041	447,594		(7,594)		(7,594)		440,000				7,079	XXX	XXX
95662M-2G-4	WEST VIRGINIA HOUSING DEVELOPM SENIOR 1.0000 05/01/2017 1.000% 05/01/17		05/01/2017	Maturity		1,630,000	1,630,000	1,630,000	1,630,000						1,630,000				8,150	05/01/2017	1FE
95662M-S4-3	WEST VIRGINIA HOUSING DEVELOPM SENIOR 1.8000 05/01/2017 1.800% 05/01/17		05/01/2017	Maturity		500,000	500,000	500,000	500,000						500,000				4,500	05/01/2017	1FE
95662M-U8-1	WEST VIRGINIA HOUSING DEVELOPM SENIOR 1.0500 05/01/2017 1.050% 05/01/17		05/01/2017	Maturity		750,000	750,000	750,000	750,000						750,000				3,938	05/01/2017	1FE
95662M-X8-8	WEST VIRGINIA HOUSING DEVELOPM SENIOR 1.0000 05/01/2017 1.000% 05/01/17		05/01/2017	Maturity		795,000	795,000	795,000	795,000						795,000				3,975	05/01/2017	1FE
West Virginia Total						3,675,000	3,675,000	3,675,000	3,675,000						3,675,000				20,563	XXX	XXX
98322P-5H-8	WYOMING COMMUNITY DEVELOPMENT SENIOR 4.3500 12/01/2017 4.350% 12/01/17		06/01/2017	Redemption 100.0000		1,565,000	1,565,000	1,565,000	1,565,000						1,565,000				34,039	12/01/2017	1FE
Wyoming Total						1,565,000	1,565,000	1,565,000	1,565,000						1,565,000				34,039	XXX	XXX
United States Total						259,156,692	261,599,182	262,272,118	258,203,891		(2,650,822)	1,327	(2,652,149)		257,605,395		1,551,297	1,551,297	4,880,018	XXX	XXX
3199999. Subtotal - Bonds - U.S. Special Revenues						259,156,692	261,599,182	262,272,118	258,203,891		(2,650,822)	1,327	(2,652,149)		257,605,395		1,551,297	1,551,297	4,880,018	XXX	XXX
00089R-AA-2	ACIS CLO 2013-2 LTD SECURED CDO-LNA 1.5218 10/14/2 1.658% 10/14/22		04/11/2017	Paydown		1,263,190	1,263,190	1,239,821	1,256,709		6,481		6,481		1,263,190				9,040	10/14/2022	1FE
00115A-AC-3	AEP TRANSMISSION CO LLC SENIOR 4.0000 12/01/2046 4.000% 12/01/46		05/17/2017	Tax Free Exchange		4,918,192	5,000,000	4,917,450	4,917,588		604		604		4,918,192				97,778	12/01/2046	1FE
00214M-AA-1	ARL SECOND LLC SECURED ABS 2.9200 06/15/2044 2.920% 06/15/44		06/15/2017	Paydown		505,665	505,665	505,462	505,510		155		155		505,665				6,135	06/15/2044	1FE
00248*-AB-8	GS AIMS-AWP TERM 1ST LIEN 5.7894 06/05/2021 5.648% 06/05/21		04/03/2017	Redemption 100.0000		4,446	4,446	4,402	4,411		35		35		4,446				124	06/05/2021	3FE
00248*-AC-6	GS AIMS-AWP REVOLVER 1ST LIEN 6.2354 06/05/2020 7.750% 06/05/20		06/12/2017	Redemption 100.0000		38,829	38,830	38,830	7,633						38,829				642	06/05/2020	3FE
00249E-AA-8	AA AIRCRAFT FINANCING 2013-1 L SECURED 3.5960 11/01/2017 3.596% 11/01/17		06/01/2017	Redemption 100.0000		732,314	732,314	732,314	732,314						732,314				10,973	11/01/2017	1FE
004427-BM-1	ACE SECURITIES CORP HOME EQUIT SECURED SUBORD 2.2661 12/25/20 2.266% 12/25/33		06/26/2017	Paydown		223,413	223,413	223,413	223,588		(175)		(175)		223,413				1,911	12/25/2033	1FM
00507V-AG-4	ACTIVISION BLIZZARD INC SENIOR 2.3000 09/15/2021 2.300% 09/15/21		06/01/2017	Tax Free Exchange		8,990,477	9,000,000	8,989,020	8,989,613		864		864		8,990,477				144,900	09/15/2021	2FE
00507V-AJ-8	ACTIVISION BLIZZARD INC SENIOR 3.4000 09/15/2026 3.400% 09/15/26		06/01/2017	Tax Free Exchange		10,984,951	11,025,000	10,982,444	10,983,460		1,491		1,491		10,984,951				262,395	09/15/2026	2FE
007036-VB-9	ADJUSTABLE RATE MORTGAGE TRUST SECURED 3.2994 02/25/2036 3.299% 02/25/36		05/01/2017	Paydown		1,174,660	1,171,324	1,016,934	1,159,093		15,567		15,567		1,174,660				15,294	02/25/2036	2FM
00841L-AD-8	AGATE BAY MORTGAGE TRUST 2014- SECURED 3.0000 11/25/2044 3.000% 11/25/44		06/01/2017	Paydown		207,718	207,718	209,828	208,651		(933)		(933)		207,718				2,886	11/25/2044	1FM
00841X-AH-3	AGATE BAY MORTGAGE TRUST 2015- SECURED 3.0000 03/25/2045 3.000% 03/25/45		06/01/2017	Paydown		163,000	163,000	165,139	164,136		(1,136)		(1,136)		163,000				2,111	03/25/2045	1FM
00842B-AE-7	AGATE BAY MORTGAGE TRUST 2015- SECURED 3.5000 07/25/2045 3.500% 07/25/45		06/01/2017	Paydown		347,371	347,371	353,450	352,300		(4,930)		(4,930)		347,371				5,141	07/25/2045	1FM
00842D-AE-3	AGATE BAY MORTGAGE TRUST 2015- SECURED 3.5000 09/25/2045 3.500% 09/25/45		06/01/2017	Paydown		497,349	497,349	505,431	503,507		(6,158)		(6,158)		497,349				7,577	09/25/2045	1FM
00842E-AE-1	AGATE BAY MORTGAGE TRUST 2016- SECURED 3.5000 03/25/2046 3.500% 03/25/46		06/01/2017	Paydown		244,286	244,286	248,027	248,226		(3,939)		(3,939)		244,286				3,273	03/25/2046	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
00842T-AE-8	AGATE BAY MORTGAGE TRUST 2016- SECURED 3.5000 12/25/2045 3.500% 12/25/45		06/01/2017	Paydown		650,804	650,804	659,346	659,827		(9,023)		(9,023)		650,804				9,026	12/25/2045	1FM
00842V-AE-3	AGATE BAY MORTGAGE TRUST 2016- SECURED 3.5000 08/25/2046 3.500% 08/25/46		06/01/2017	Paydown		810,883	810,883	831,661	831,909		(21,026)		(21,026)		810,883				12,365	08/25/2046	1FM
009089-AA-1	AIR CANADA 2013-1 CLASS A PASS 1ST LIEN 4.1250 05/15/2025 4.125% 05/15/25		05/15/2017	Redemption 100.0000		405,402	405,402	393,344	395,861		9,541		9,541		405,402				8,361	05/15/2025	1FE
00912X-AU-8	AIR LEASE CORP SENIOR 2.1250 01/15/2020 2.125% 01/15/20		04/18/2017	GOLDMAN SACHS & CO., INC.		9,952,000	10,000,000	9,964,300	9,966,763		3,192		3,192		9,969,956		(17,956)	(17,956)	116,580	01/15/2020	2FE
00928Q-AF-8	AIRCASTLE LTD SENIOR 6.7500 04/15/2017 6.750% 04/15/17		04/15/2017	Maturity		15,000,000	15,000,000	16,257,500	15,143,898		(143,898)		(143,898)		15,000,000				506,250	04/15/2017	3FE
013817-AS-0	ARCONIC INC SENIOR 6.7500 07/15/2018 6.750% 07/15/18		04/20/2017	Call 100.0000		15,000,000	15,000,000	14,952,600	14,990,505		1,789		1,789		14,992,294		7,706	7,706	1,727,888	07/15/2018	3FE
023764-AA-1	AMERICAN AIRLINES 2016-2 CLASS 2ND LIEN 3.6500 06/15/2028 3.650% 06/15/28		06/15/2017	Redemption 100.0000		253,500	253,500	253,500	253,500						253,500				4,626	06/15/2028	1FE
023765-AA-8	AMERICAN AIRLINES 2016-2 CLASS 1ST LIEN 3.2000 06/15/2028 3.200% 06/15/28		06/15/2017	Redemption 100.0000		253,500	253,500	253,500	253,500						253,500				4,056	06/15/2028	1FE
02376X-AA-7	AMERICAN AIRLINES 2014-1 CLASS 2ND LIEN 4.3750 10/01/2022 4.375% 10/01/22		04/01/2017	Redemption 100.0000		202,172	202,172	202,172	202,172						202,172				4,423	10/01/2022	2FE
023770-AA-8	AMERICAN AIRLINES 2015-1 CLASS 1ST LIEN 3.3750 05/01/2027 3.375% 05/01/27		05/01/2017	Redemption 100.0000		139,160	139,160	139,160	139,160						139,160				2,348	05/01/2027	1FE
023770-AB-6	AMERICAN AIRLINES 2015-1 CLASS 2ND LIEN 3.7000 05/01/2023 3.700% 05/01/23		05/01/2017	Redemption 100.0000		571,018	571,018	571,018	571,018						571,018				10,564	05/01/2023	2FE
02377A-AA-6	AMERICAN AIRLINES 2014-1 CLASS 1ST LIEN 3.7000 10/01/2026 3.700% 10/01/26		04/01/2017	Redemption 100.0000		273,569	273,569	273,944	273,879		(310)		(310)		273,569				5,061	10/01/2026	1FE
03064J-AE-5	AMERICREDIT AUTOMOBILE RECEIVA SECURED SUBORD ABS 1.7900 03/0 1.790% 03/08/19		06/08/2017	Paydown		2,791,478	2,791,478	2,790,599	2,791,448		30		30		2,791,478				20,512	03/08/2019	1FE
03064Y-AE-2	AMERICREDIT AUTOMOBILE RECEIVA SECURED SUBORD ABS 1.5700 01/0 1.570% 01/08/19		05/08/2017	Paydown		474,241	474,241	474,195	474,240		1		1		474,241				2,675	01/08/2019	1FE
03065B-AE-1	AMERICREDIT AUTOMOBILE RECEIVA SECURED SUBORD ABS 2.3800 06/1 2.380% 06/10/19		06/08/2017	Paydown		2,230,676	2,230,676	2,230,205	2,230,646		30		30		2,230,676				22,017	06/10/2019	1FE
03065C-AE-9	AMERICREDIT AUTOMOBILE RECEIVA SECURED SUBORD ABS 2.7200 09/0 2.720% 09/09/19		06/08/2017	Paydown		1,007,680	1,007,680	1,007,428	1,007,652		28		28		1,007,680				11,345	09/09/2019	1FE
03065E-AE-5	AMERICREDIT AUTOMOBILE RECEIVA SECURED SUBORD ABS 1.5200 01/0 1.520% 01/08/19		06/08/2017	Paydown		1,958,539	1,958,539	1,958,238	1,958,525		13		13		1,958,539				11,136	01/08/2019	1FE
03065E-AF-2	AMERICREDIT AUTOMOBILE RECEIVA SECURED SUBORD ABS 2.2900 11/0 2.290% 11/08/19		06/08/2017	Paydown		743,715	743,715	743,663	743,714		1		1		743,715				8,516	11/08/2019	1FE
03072S-GE-9	AMERIQUEST MORT SEC INC ASSET SECURED 4.1801 07/25/2033 5.869% 07/25/33		06/01/2017	Paydown		126,370	126,370	126,363	123,103		3,267		3,267		126,370				2,163	07/25/2033	1FM
03072S-GX-7	AMERIQUEST MORTGAGE SECURITIES SECURED SUBORD 2.4911 05/25/20 2.491% 05/25/33		06/26/2017	Paydown		36,792	36,792	36,792	36,059		732		732		36,792				384	05/25/2033	1FM
03072S-QP-3	AMERIQUEST MORTGAGE SECURITIES SECURED 4.5835 05/25/2034 5.440% 05/25/34		06/01/2017	Paydown		429,585	429,585	429,585	429,585						429,585				8,507	05/25/2034	1FM
03077J-AB-6	AMERIGAS FINANCE LLC / AMERIGA SENIOR 7.0000 05/20/2022 7.000% 05/20/22		05/20/2017	Call 100.0000		5,000,000	5,000,000	5,437,500	5,199,714		(24,714)		(24,714)		5,175,000		(175,000)	(175,000)	350,000	05/20/2022	3FE
031162-AV-2	AMGEN INC SENIOR 5.8500 06/01/2017 5.850% 06/01/17		06/01/2017	Maturity		25,000,000	25,000,000	24,960,750	24,997,890		2,110		2,110		25,000,000				731,250	06/01/2017	2FE
037735-CD-7	APPALACHIAN POWER CO SENIOR 5.0000 06/01/2017 5.000% 06/01/17		06/01/2017	Maturity		10,624,000	10,624,000	9,711,398	10,570,239		53,761		53,761		10,624,000				265,600	06/01/2017	2FE
039283-AA-4	Centerline REIT Inc SECURED CDO-CMBS 5.4800 10/24/ 5.480% 10/24/45		06/01/2017	Paydown		7,992	23,277	9,884	2,047		5,945		5,945		7,992				508	10/24/2045	6*
04012L-AB-7	ARES IIIR/IVR CLO LTD SECURED CDO-LNA 1.2432 04/16/2 1.378% 04/16/21		04/18/2017	Paydown		1,412,598	1,412,598	1,320,865	1,404,077		8,522		8,522		1,412,598				8,410	04/16/2021	1FE
049560-AH-8	ATMOS ENERGY CORP SENIOR 6.3500 06/15/2017 6.350% 06/15/17		06/15/2017	Maturity		7,000,000	7,000,000	6,981,030	6,998,861		1,139		1,139		7,000,000				222,250	06/15/2017	1FE
05532U-AT-6	BCAP LLC 2010-RR5-I Trust SECURED 0.0000 06/26/2037 0.000% 06/26/37		04/01/2017	Paydown															20,405	06/26/2037	1FM
05532X-CX-9	BCAP LLC 2010-RR4-I Trust SECURED 5.8100 01/26/2037 5.810% 01/26/37		06/01/2017	Paydown		37,119	512,856	877,953	412,711	212,566	(588,158)		(375,592)		37,119				10,555	01/26/2037	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
05533D-DE-3	BCAP LLC 2010-RR7 Trust SECURED 3.1606 07/26/2035 3.161% 07/26/35		06/01/2017	Paydown		386,537	386,537	380,739	384,693		1,844		1,844		386,537				5,088	07/26/2035	1FM
05542L-AP-2	BCAP LLC 2013-RR4 TRUST SECURED 2.0000 02/13/2051 2.000% 02/13/51		06/01/2017	Paydown		1,177,710	1,177,710	1,141,550	1,169,463		8,246		8,246		1,177,710				8,127	02/13/2051	1FE
05577@-AN-0	BTMU CAPITAL CORPORATION SECURED 4.8300 10/15/2024 4.830% 10/15/24		04/15/2017	Redemption 100.0000		423,485	423,485	423,485	423,485						423,485				10,227	10/15/2024	1
05577@-AR-1	BTMU CAPITAL CORPORATION SECURED 3.9300 05/05/2026 3.930% 05/05/26		05/05/2017	Redemption 100.0000		187,045	187,045	187,045	187,045						187,045				3,675	05/05/2026	1
05581J-AA-2	BNSF RAILWAY CO 2015-1 PASS TH 1ST LIEN 3.4420 06/16/2028 3.442% 06/16/28		06/16/2017	Redemption 100.0000		188,066	188,066	188,066	188,066						188,066				3,237	06/16/2028	1FE
05947U-4P-0	BANC OF AMERICA MERRILL LYNCH SECURED SUBORD 5.7174 09/10/20 5.717% 09/10/47		06/01/2017	Paydown		708,635	708,635	676,757	708,635						708,635				14,004	09/10/2047	1FM
05947U-4Q-8	BANC OF AMERICA MERRILL LYNCH SECURED SUBORD 5.7007 09/10/20 5.701% 09/10/47		06/01/2017	Paydown			1,473,035	297,466	486,102	614,805	(140,668)	960,238	(486,101)						159,148	09/10/2047	1FM
05947U-DW-5	BANK OF AMERICA-FIRST UNION NB SECURED 1.4381 04/11/2037 1.190% 04/11/37		06/01/2017	Paydown				734	1	51	(51)								74	04/11/2037	6*
05947U-ME-5	BANC OF AMERICA MERRILL LYNCH SECURED 0.4211 03/11/2041 0.285% 03/11/41		06/01/2017	Paydown				1,516	1,485		(1,485)		(1,485)						689	03/11/2041	6*
05947U-QY-7	BANC OF AMERICA MERRILL LYNCH SECURED 0.2345 11/10/2039 0.158% 11/10/39		06/01/2017	Paydown				158	149		(149)		(149)						51	11/10/2039	6*
05947U-S8-2	BANC OF AMERICA MERRILL LYNCH SECURED 0.6912 07/10/2043 1.066% 07/10/43		06/01/2017	Paydown				54,413											206,733	07/10/2043	5FE
059497-BA-4	BANC OF AMERICA COMMERCIAL MOR SECURED 5.4820 01/15/2049 5.482% 01/15/49		06/01/2017	Paydown		511,578	511,578	523,912	512,597		(1,019)		(1,019)		511,578				10,022	01/15/2049	1FM
059497-BX-4	BANC OF AMERICA COMMERCIAL MOR SECURED 5.4160 01/15/2049 5.416% 01/15/49		06/01/2017	Paydown		196,417	196,417	207,044	197,372		(955)		(955)		196,417				3,802	01/15/2049	1FM
05950V-AM-2	BANC OF AMERICA COMMERCIAL MOR SECURED 0.7057 10/10/2045 0.501% 10/10/45		06/01/2017	Paydown				6	3		(3)		(3)						13	10/10/2045	5FE
059511-AG-0	BANC OF AMERICA COMMERCIAL MOR SECURED 0.0000 04/10/2049 0.000% 04/10/49		06/01/2017	Paydown					24	734	(337)	422	(25)						1,153	04/10/2049	6*
059511-AH-8	BANC OF AMERICA COMMERCIAL MOR SECURED 5.7858 04/10/2049 5.786% 04/10/49		04/01/2017	Paydown		1,058,418	1,058,418	1,060,753	1,058,550		(132)		(132)		1,058,418				20,275	04/10/2049	1FM
059512-AJ-2	BANC OF AMERICA COMMERCIAL MOR SECURED 5.8502 06/10/2049 5.850% 06/10/49		04/01/2017	Paydown		7,426,001	7,426,001	7,256,492	7,405,206		20,795		20,795		7,426,001				141,350	06/10/2049	1FM
059513-AG-6	BANC OF AMERICA COMMERCIAL MOR SECURED 6.1580 02/10/2051 6.158% 02/10/51		06/01/2017	Paydown		10,079,069	10,079,069	9,291,248	10,000,798		78,272		78,272		10,079,069				291,436	02/10/2051	1FM
05952C-AE-0	BANC OF AMERICA COMMERCIAL MOR SECURED 5.4920 02/10/2051 5.492% 02/10/51		06/01/2017	Paydown		9,690,061	9,690,061	9,334,633	9,648,054		42,007		42,007		9,690,061				209,246	02/10/2051	1FM
05955U-AQ-0	BANC OF AMERICA RE-REMIC TRUST SECURED 5.9615 02/15/2051 5.962% 02/15/51		05/01/2017	Paydown		1,934,032	1,934,032	2,076,062	1,942,243		(8,211)		(8,211)		1,934,032				41,428	02/15/2051	1FE
06054A-AY-5	BANC OF AMERICA COMMERCIAL MOR SECURED 1.0571 09/15/2048 0.910% 09/15/48		06/01/2017	Paydown				10,719	9,423		(9,423)		(9,423)						649	09/15/2048	1FE
06054M-AF-0	BANC OF AMERICA COMMERCIAL MOR SECURED 2.1664 07/15/2049 2.002% 07/15/49		06/01/2017	Paydown				13,026	10,551		(12,341)		(12,341)						819	07/15/2049	1FE
064058-AA-8	BANK OF NEW YORK MELLON CORP/T SENIOR 1.9690 06/20/2017 1.969% 06/20/17		06/20/2017	Maturity		7,800,000	7,800,000	7,836,067	7,803,463		(3,463)		(3,463)		7,800,000				76,791	06/20/2017	1FE
06427D-AT-0	BANC OF AMERICA COMMERCIAL MOR SECURED 1.3002 02/15/2050 1.148% 02/15/50		06/01/2017	Paydown				11,012			(11,012)		(11,012)						371	02/15/2050	1FE
06541F-BB-4	BANK 2017-BNK4 SECURED 1.6228 05/15/2050 1.461% 05/15/50		06/01/2017	Paydown				12,693			(12,693)		(12,693)						228	05/15/2050	1FE
07330T-AQ-5	BCRR TRUST 2009-2 SECURED SUBORD 5.4225 07/17/20 5.858% 07/17/40		06/11/2017	Paydown		5,458,000	5,458,000	5,671,630	5,529,910		(71,910)		(71,910)		5,458,000				106,345	07/17/2040	1FM
07383F-6U-7	BEAR STEARNS COMMERCIAL MORTGA SECURED SUBORD 5.3120 06/11/20 5.312% 06/11/41		06/01/2017	Paydown		52,049	102,742	79,933	84,162		(27,261)	4,852	(32,113)		52,049				1,663	06/11/2041	1FM
07383F-B4-9	BEAR STEARNS COMMERCIAL MORTGA SECURED 0.8078 01/12/2041 0.644% 01/12/41		06/01/2017	Paydown				7,656	12,489		(12,489)		(12,489)						3,228	01/12/2041	5FE
07383F-BX-5	BSCMS Series 1999-CLF1 SECURED 7.0000 05/20/2030 7.000% 05/20/30		06/15/2017	Paydown		316,170	316,170	355,856	320,008		(3,838)		(3,838)		316,170				9,320	05/20/2030	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
07383F-F5-2	BEAR STEARNS COMMERCIAL MORTGA SECURED SUBORD 6.1996 06/11/20 6.200% 06/11/41		06/01/2017	Paydown		565,622	565,622	552,719	565,137		485		485		565,622				14,297	06/11/2041	1FM
07383F-NT-1	BEAR STEARNS COMMERCIAL MORTGA SECURED 1.2882 08/15/2038 1.288% 08/15/38		06/01/2017	Paydown				128,027	9,871	33,326	(43,197)		(9,871)						31,785	08/15/2038	6*
07383F-NZ-7	BEAR STEARNS COMMERCIAL MORTGA SECURED SUBORD 6.0000 08/15/20 6.000% 08/15/38		06/01/2017	Paydown		1,947,539	1,947,539	1,870,424	1,933,349		14,190		14,190		1,947,539				50,096	08/15/2038	1FM
07383F-PA-0	BEAR STEARNS COMMERCIAL MORTGA SECURED SUBORD 6.0000 08/15/20 6.000% 08/15/38		06/01/2017	Paydown		3,159,000	3,159,000	2,395,856	3,105,210		53,790		53,790		3,159,000				94,770	08/15/2038	1FM
07383F-PB-8	BEAR STEARNS COMMERCIAL MORTGA SECURED SUBORD 6.0000 08/15/20 6.000% 08/15/38		06/01/2017	Paydown		4,211,000	4,211,000	3,811,983	4,119,299		91,701		91,701		4,211,000				126,330	08/15/2038	1FM
07383F-QY-7	BEAR STEARNS COMMERCIAL MORTGA SECURED 0.2654 03/13/2040 0.074% 03/13/40		06/01/2017	Paydown				969	57	930	(987)		(57)						139	03/13/2040	6*
07383F-V6-2	BEAR STEARNS COMMERCIAL MORTGA SECURED SUBORD 5.2100 02/13/20 5.210% 02/13/46		05/01/2017	Paydown		1,695,138	1,695,138	1,704,395	1,695,138						1,695,138				36,207	02/13/2046	1FM
07383F-V7-0	BEAR STEARNS COMMERCIAL MORTGA SECURED SUBORD 5.3141 02/13/20 5.314% 02/13/46		06/01/2017	Paydown		137,471	137,471	138,226	137,193		278		278		137,471				3,425	02/13/2046	1FM
07383F-WH-7	BEAR STEARNS COMMERCIAL MORTGA SECURED 1.3759 05/11/2039 1.382% 05/11/39		06/01/2017	Paydown				23,699	24,212		(24,212)		(24,212)						4,314	05/11/2039	6*
07384Y-JH-0	BEAR STEARNS ASSET BACKED SECU SECURED 4.5000 07/25/2033 4.500% 07/25/33		06/01/2017	Paydown		8,921	8,921	8,711	8,824		97		97		8,921				165	07/25/2033	1FM
073866-BJ-3	BEAR STEARNS ALT-A TRUST 2006- SECURED 3.4438 08/25/2036 3.444% 08/25/36		06/01/2017	Paydown		238,122	255,143	213,950	235,972		2,150		2,150		238,122				3,329	08/25/2036	1FM
07387A-ES-0	Bear Stearns ARM Trust 2005-10 SECURED 3.1906 10/25/2035 3.191% 10/25/35		06/01/2017	Paydown		10,050	10,050	9,848	10,050						10,050				125	10/25/2035	1FM
07387B-AR-4	BEAR STEARNS COMMERCIAL MORTGA SECURED 0.3397 09/11/2042 0.209% 09/11/42		06/01/2017	Paydown				760	692		(692)		(692)						436	09/11/2042	5FE
07388L-AJ-9	BEAR STEARNS COMMERCIAL MORTGA SECURED 0.4458 09/11/2041 0.244% 09/11/41		06/01/2017	Paydown				12,129	3,461		(3,461)		(3,461)						13,763	09/11/2041	6*
07388R-AG-2	BEAR STEARNS COMMERCIAL MORTGA SECURED 5.3630 02/11/2044 5.363% 02/11/44		06/01/2017	Paydown		1,140,887	1,140,887	1,065,036	1,137,823		3,064		3,064		1,140,887				27,365	02/11/2044	1FM
07388V-AG-3	BEAR STEARNS COMMERCIAL MORTGA SECURED 5.5130 01/12/2045 5.513% 01/12/45		06/01/2017	Paydown		11,973,780	11,973,780	10,819,779	11,919,032		54,747		54,747		11,973,780				222,794	01/12/2045	1FM
07388V-AY-4	BEAR STEARNS COMMERCIAL MORTGA SECURED 0.0823 01/12/2045 0.000% 01/12/45		06/01/2017	Paydown				16,291	16,337		(12,732)	3,606	(16,338)						13,747	01/12/2045	1FE
07388Y-AG-7	BEAR STEARNS COMMERCIAL MORTGA SECURED 5.6552 06/11/2040 5.655% 06/11/40		05/01/2017	Paydown		19,355,355	19,355,355	19,386,519	19,352,202		3,154		3,154		19,355,355				390,967	06/11/2040	1FM
07388Y-AH-5	BEAR STEARNS COMMERCIAL MORTGA SECURED 5.8491 06/11/2040 5.849% 06/11/40		06/01/2017	Paydown		14,194,695	14,194,695	13,716,179	14,146,169		48,526		48,526		14,194,695				380,408	06/11/2040	1FM
09228Y-AA-0	BLACKBIRD CAPITAL AIRCRAFT LEA SECURED ABS 2.4870 12/16/2041 2.487% 12/16/41		06/15/2017	Paydown		781,250	781,250	781,244	781,233		17		17		781,250				9,715	12/16/2041	1FE
09247X-AC-5	BLACKROCK INC SENIOR 6.2500 09/15/2017 6.250% 09/15/17		04/19/2017	Call 100.0000		25,000,000	25,000,000	24,799,000	24,981,488		7,734		7,734		24,989,222		10,778	10,778	1,437,087	09/15/2017	1FE
11120V-AC-7	BRIXMOR OPERATING PARTNERSHIP SENIOR 4.1250 06/15/2026 4.125% 06/15/26		06/27/2017	Various		10,054,200	10,000,000	9,932,800	9,935,850		2,734		2,734		9,938,584		115,616	115,616	221,146	06/15/2026	2FE
11133T-AA-1	BROADRIDGE FINANCIAL SOLUTIONS SENIOR 6.1250 06/01/2017 6.125% 06/01/17		06/01/2017	Maturity		30,000,000	30,000,000	29,549,600	29,975,119		24,881		24,881		30,000,000				918,750	06/01/2017	2FE
116663-AC-9	BRUCE MANSFIELD UNIT 1 2007 PA SECURED 6.8500 06/01/2034 6.850% 06/01/34		06/01/2017	Redemption 100.0000		349,687	349,687	220,431	220,431		129,256		129,256		349,687				11,977	06/01/2019	1AM
120568-AV-2	BUNGE LTD FINANCE CORP SENIOR 3.2000 06/15/2017 3.200% 06/15/17		06/15/2017	Maturity		2,640,000	2,640,000	2,750,194	2,657,966		(17,966)		(17,966)		2,640,000				42,240	06/15/2017	2FE
120569-AA-6	BUNGE NA FINANCE LP SENIOR 5.9000 04/01/2017 5.900% 04/01/17		04/01/2017	Maturity		13,000,000	13,000,000	14,236,300	13,133,564		(133,564)		(133,564)		13,000,000				383,500	04/01/2017	2FE
12506Y-CA-5	CDC MORTGAGE CAPITAL TRUST 200 SECURED SUBORD 2.1911 03/25/20 2.191% 03/25/34		06/26/2017	Paydown		259,838	259,838	260,498	260,088		(251)		(251)		259,838				1,900	03/25/2034	1FM
12513Y-AJ-9	CD 2007-CD4 COMMERCIAL MORTGAG SECURED 5.3980 12/11/2049 5.398% 12/11/49		06/01/2017	Paydown		4,065,374	4,072,853	3,575,388	3,670,191		489,985	94,802	395,183		4,065,374				94,005	12/11/2049	1FM
12513Y-BD-1	CD 2007-CD4 COMMERCIAL MORTGAG SECURED 0.7442 12/11/2049 0.551% 12/11/49		05/01/2017	Paydown				12,426	7,830		(7,830)		(7,830)						21,197	12/11/2049	5FE

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
12513Y-BL-3	CD 2007-CD4 COMMERCIAL MORTGAG SECURED 0.7442 12/11/2049 0.551% 12/11/49		05/01/2017	Paydown				12,830	8,094		(8,094)		(8,094)						21,675	12/11/2049	5FE
12515A-BF-6	CD 2016-CD2 MORTGAGE TRUST SECURED 0.8235 11/10/2049 0.689% 11/10/49		06/01/2017	Paydown				1,389	1,380		(1,380)		(1,380)						87	11/10/2049	1FE
12515D-AS-3	CD 2017-CD4 MORTGAGE TRUST SECURED 1.4856 05/10/2050 1.330% 05/10/50		06/01/2017	Paydown				2,025			(2,025)		(2,025)						26	05/10/2050	1FE
12515G-AJ-6	CD 2017-CD3 MORTGAGE TRUST SECURED 1.1994 02/10/2050 1.047% 02/10/50		06/01/2017	Paydown				4,957			(4,957)		(4,957)						176	02/10/2050	1FE
12527E-AE-8	CFCRE COMMERCIAL MORTGAGE TRUS SECURED 1.3291 04/15/2044 1.126% 04/15/44		06/01/2017	Paydown				14,242	15,740		(14,202)	1,538	(15,740)						2,174	04/15/2044	1FE
125581-GL-6	CIT GROUP INC SENIOR 5.2500 03/15/2018 5.250% 03/15/18		05/04/2017	Call 100.0000		5,710,000	5,710,000	5,710,000	5,710,000						5,710,000				370,955	03/15/2018	3FE
12558G-AC-9	CIT EQUIPMENT COLLATERAL 2014- SECURED ABS 1.5000 10/21/2019 1.500% 10/21/19		06/20/2017	Paydown		899,339	899,339	899,267	899,322		17		17		899,339				5,572	10/21/2019	1FE
125896-BQ-2	CMS ENERGY CORP SENIOR 3.0000 05/15/2026 3.000% 05/15/26		04/05/2017	CITIGROUP GLOBAL MARKETS, INC		9,565,992	9,915,000	9,867,209	9,869,145		1,158		1,158		9,870,303		(304,311)	(304,311)	119,806	05/15/2026	2FE
12591R-BB-5	COMM 2014-CCRE15 MORTGAGE TRUS SECURED 1.4260 02/10/2047 1.271% 02/10/47		06/01/2017	Paydown				31,762	19,634		(19,634)		(19,634)						2,240	02/10/2047	1FE
12591U-AG-8	COMM 2014-UBS2 MORTGAGE TRUST SECURED 1.5424 03/10/2047 1.373% 03/10/47		06/01/2017	Paydown				44,939	31,163		(31,163)		(31,163)						2,806	03/10/2047	1FE
12591Y-BE-4	COMM 2014-UBS3 MORTGAGE TRUST SECURED 1.4775 06/10/2047 1.315% 06/10/47		06/01/2017	Paydown				13,983	9,971		(9,971)		(9,971)						887	06/10/2047	1FE
12592K-BD-5	COMM 2014-UBS5 MORTGAGE TRUST SECURED 1.2000 09/10/2047 1.044% 09/10/47		06/01/2017	Paydown				40,267	38,737		(38,737)		(38,737)						3,613	09/10/2047	1FE
12592M-BL-3	COMM 2014-LC17 MORTGAGE TRUST SECURED 1.1200 10/10/2047 0.965% 10/10/47		06/01/2017	Paydown				28,444	26,861		(26,861)		(26,861)						2,622	10/10/2047	1FE
12592R-BH-1	COMM 2014-CCRE21 MORTGAGE TRUS SECURED 1.1339 12/10/2047 0.985% 12/10/47		06/01/2017	Paydown				24,587	17,110		(19,863)		(19,863)						1,424	12/10/2047	1FE
12592U-AE-2	CSMLT 2015-1 TRUST SECURED 3.0000 05/25/2045 3.000% 05/25/45		06/01/2017	Paydown		232,888	232,888	235,799	234,759		(1,871)		(1,871)		232,888				3,032	05/25/2045	1FM
12592X-BE-5	COMM 2015-CCRE22 MORTGAGE TRUS SECURED 1.1370 03/10/2048 0.998% 03/10/48		06/01/2017	Paydown				15,369	12,319		(12,319)		(12,319)						967	03/10/2048	1FE
12593A-BB-0	COMM 2015-CCRE23 MORTGAGE TRUS SECURED 1.1318 05/10/2048 0.988% 05/10/48		06/01/2017	Paydown				11,913	9,744		(9,744)		(9,744)						745	05/10/2048	1FE
12594C-BG-4	COMM 2016-DC2 MORTGAGE TRUST SECURED 1.2243 02/10/2049 1.068% 02/10/49		06/01/2017	Paydown				24,639	18,573		(23,129)		(23,129)						1,449	02/10/2049	1FE
12594M-BD-9	COMM 2016-COR1 MORTGAGE TRUST SECURED 1.6331 10/10/2049 1.486% 10/10/49		06/01/2017	Paydown				11,332	11,117		(11,117)		(11,117)						704	10/10/2049	1FE
126175-AG-3	COMMERCIAL MORTGAGE PASS THROU SECURED 1.4791 06/10/2038 1.288% 06/10/38		06/01/2017	Paydown				540	2,049		(2,049)		(2,049)						301	06/10/2038	5FE
12623S-AF-7	COMM 2012-CCRE5 MORTGAGE TRUST SECURED 1.8748 12/10/2045 1.729% 12/10/45		06/01/2017	Paydown				35,225	33,084		(33,084)		(33,084)						3,673	12/10/2045	1FE
12624B-AE-6	COMM 2012-CCRE1 MORTGAGE TRUST SECURED 2.0597 05/15/2045 1.882% 05/15/45		06/01/2017	Paydown				49,889	44,638		(44,638)		(44,638)						5,036	05/15/2045	1FE
12624K-AE-6	COMM 2012-CCRE2 Mortgage Trust SECURED 1.8405 08/15/2045 1.678% 08/15/45		06/01/2017	Paydown				42,939	37,020		(37,020)		(37,020)						3,612	08/15/2045	1FE
12624X-AE-8	COMM 2013-CCRE6 Mortgage Trust SECURED 1.5891 03/10/2046 1.348% 03/10/46		06/01/2017	Paydown				795,749	777,070		(777,070)		(777,070)						151,630	03/10/2046	1FE
12626L-AF-9	COMM 2013-CCRE11 MORTGAGE TRUS SECURED 1.3078 08/10/2050 1.138% 08/10/50		06/01/2017	Paydown				12,272	8,056		(8,056)		(8,056)						745	08/10/2050	1FE
12629N-AG-0	COMM 2015-DC1 MORTGAGE TRUST SECURED 1.3126 02/10/2048 1.166% 02/10/48		06/01/2017	Paydown				7,896	7,132		(7,132)		(7,132)						574	02/10/2048	1FE
12631D-BC-6	COMM 2014-CCRE17 MORTGAGE TRUS SECURED 1.3060 05/10/2047 1.143% 05/10/47		06/01/2017	Paydown				53,529	44,118		(44,118)		(44,118)						4,028	05/10/2047	1FE
12632Q-AY-9	COMM 2014-CCRE18 MORTGAGE TRUS SECURED 1.3953 07/15/2047 1.235% 07/15/47		06/01/2017	Paydown				20,890	14,715		(14,715)		(14,715)						1,342	07/15/2047	1FE
12634N-AV-0	CSAIL 2015-C2 COMMERCIAL MORTG SECURED 1.0080 06/15/2057 0.865% 06/15/57		06/01/2017	Paydown				44,793	38,390		(38,390)		(38,390)						2,794	06/15/2057	1FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
12635F-AV-6	CSAIL 2015-C3 COMMERCIAL MORTG SECURED 1.0118 08/15/2048 0.865% 08/15/48		06/01/2017	Paydown				19,710	10,559		(17,918)		(17,918)						1,167	08/15/2048	1FE
12636F-BK-8	COMM 2015-LC23 MORTGAGE TRUST SECURED 1.0626 10/10/2048 0.905% 10/10/48		06/01/2017	Paydown				264,670	231,742		(231,742)		(231,742)						40,900	10/10/2048	1FE
12636L-BA-7	CSAIL 2016-C5 COMMERCIAL MORTG SECURED 1.2038 11/15/2048 1.052% 11/15/48		06/01/2017	Paydown				20,431	18,418		(18,418)		(18,418)						1,356	11/15/2048	1FE
12637L-AD-1	CSMLT 2015-2 TRUST SECURED 3.5000 08/25/2045 3.500% 08/25/45		06/01/2017	Paydown		742,404	742,404	753,076	749,487		(7,082)		(7,082)		742,404				11,416	08/25/2045	1FM
12650U-AU-5	CSMLT 2015-3 TRUST SECURED 3.0000 10/25/2030 3.000% 10/25/30		06/01/2017	Paydown		721,131	721,131	727,666	726,876		(5,745)		(5,745)		721,131				9,498	10/25/2030	1FM
126612-AA-8	CVP CASCADE CLO-1 LTD SECURED CDO-LNA 2.4732 01/16/2 2.608% 01/16/26		04/05/2017	Paydown		8,250,000	8,250,000	8,221,125	8,230,009		19,991		19,991		8,250,000				93,332	01/16/2026	1FE
126650-AN-0	CVS PASS-THROUGH TRUST 1ST LIEN 6.2040 10/10/2025 6.204% 10/10/25		06/10/2017	Redemption 100.0000		51,599	51,599	51,599	51,599						51,599				1,335	10/10/2025	2AM
126650-AQ-3	CVS PASS-THROUGH TRUST 1ST LIEN 5.7890 01/10/2026 5.789% 01/10/26		06/10/2017	Redemption 100.0000		124,886	124,886	124,886	124,886						124,886				3,014	01/10/2026	2AM
126650-BY-5	CVS PASS-THROUGH TRUST 1ST LIEN 5.9260 01/10/2034 5.926% 01/10/34		06/10/2017	Redemption 100.0000		113,573	113,573	113,573	113,573						113,573				2,806	01/10/2034	2AM
12665U-AA-2	CVS PASS-THROUGH TRUST 1ST LIEN 4.7040 01/10/2036 4.704% 01/10/36		06/10/2017	Redemption 100.0000		113,582	113,582	113,582	113,582						113,582				2,227	01/10/2036	2FE
12665V-AA-0	CVS PASS-THROUGH TRUST SERIES 1ST LIEN 4.1630 08/11/2036 4.163% 08/11/36		06/10/2017	Redemption 100.0000		166,830	166,830	166,072	166,102		727		727		166,830				2,895	08/11/2036	2FE
126670-NZ-7	CWABS ASSET-BACKED CERTIFICATE SECURED 4.6007 05/25/2036 4.601% 05/25/36		06/01/2017	Paydown		8,969	17,409	17,409	9,004		(35)		(35)		8,969				461	05/25/2036	1FM
126670-QU-5	CWABS ASSET-BACKED CERTIFICATE SECURED 4.6415 05/25/2036 4.641% 05/25/36		06/01/2017	Paydown		13,726	62,928	62,925	27,377		(13,651)		(13,651)		13,726				1,557	05/25/2036	1FM
126671-B5-4	COUNTRYWIDE ASSET-BACKED CERTI SECURED SUBORD 2.3711 06/25/20 2.371% 06/25/33		06/26/2017	Paydown		88,346	88,346	88,346	79,747		8,599		8,599		88,346				477	06/25/2033	1FM
126671-F9-2	COUNTRYWIDE ASSET-BACKED CERTI SECURED SUBORD 2.5661 06/25/20 2.566% 06/25/33		04/25/2017	Paydown		87,467	87,467	87,467	86,821		646		646		87,467				628	06/25/2033	1FM
126671-H6-6	COUNTRYWIDE ASSET-BACKED CERTI SECURED SUBORD 2.5961 07/25/20 2.596% 07/25/33		04/25/2017	Paydown		12,748	12,748	12,748	11,977		771		771		12,748				24	07/25/2033	3FM
126671-QQ-2	COUNTRYWIDE ASSET-BACKED CERTI SECURED SUBORD 5.6780 02/25/20 5.678% 02/25/32		06/01/2017	Paydown		5,570	5,570	5,570	5,566		4		4		5,570				205	02/25/2032	1FM
126671-TU-0	COUNTRYWIDE ASSET-BACKED CERTI SECURED SUBORD 5.3410 03/25/20 5.341% 03/25/33		06/01/2017	Paydown		3,675	3,675	3,679	3,682		(6)		(6)		3,675				4	03/25/2033	1FM
126671-UR-5	COUNTRYWIDE ASSET-BACKED CERTI SECURED SUBORD 2.8661 02/25/20 2.866% 02/25/33		05/25/2017	Paydown		221,803	221,803	223,363	141,893		79,910		79,910		221,803				2,119	02/25/2033	1FM
126671-W9-3	COUNTRYWIDE ASSET-BACKED CERTI SECURED SUBORD 2.9411 10/25/20 2.941% 10/25/33		06/26/2017	Paydown		257,087	257,087	257,087	257,213		(126)		(126)		257,087				2,512	10/25/2033	1FM
126673-ND-0	COUNTRYWIDE ASSET-BACKED CERTI SECURED 5.6760 04/25/2035 5.035% 04/25/35		06/01/2017	Paydown		510,665	510,665	510,665	506,102		4,563		4,563		510,665				11,044	04/25/2035	1FM
126673-QW-5	CWABS ASSET-BACKED CERTIFICATE SECURED 5.6920 05/25/2035 5.692% 05/25/35		06/01/2017	Paydown		219,864	219,864	219,852	218,256		1,608		1,608		219,864				4,652	05/25/2035	1FM
126673-TF-9	COUNTRYWIDE ASSET-BACKED CERTI SECURED SUBORD 5.2520 02/25/20 5.252% 02/25/35		06/01/2017	Paydown		24,658	24,658	24,657	24,777		(120)		(120)		24,658				543	02/25/2035	1FM
12668A-ST-3	ALTERNATIVE LOAN TRUST 2005-J1 SECURED 5.4150 11/25/2035 5.885% 11/25/35		06/01/2017	Paydown		41,060	41,060	33,194	28,343		12,717		12,717		41,060				956	11/25/2035	1FM
12668A-Y2-5	ALTERNATIVE LOAN TRUST 2005-65 SECURED 5.5000 01/25/2036 5.500% 01/25/36		06/01/2017	Paydown		330,881	394,283	327,532	323,165		7,715		7,715		330,881				9,586	01/25/2036	1FM
12668B-EH-2	ALTERNATIVE LOAN TRUST 2005-85 SECURED 5.5000 02/25/2036 5.500% 02/25/36		06/01/2017	Paydown		212,101	227,111	190,428	189,391		22,710		22,710		212,101				5,017	02/25/2036	1FM
12668W-AF-4	COUNTRYWIDE ASSET-BACKED CERTI SECURED 5.1672 08/25/2035 5.167% 08/25/35		06/01/2017	Paydown		244,241	282,288	282,281	173,312		70,929		70,929		244,241				6,174	08/25/2035	1FM
126694-UM-8	CHL MORTGAGE PASS-THROUGH TRUS SECURED 3.1297 01/25/2036 3.130% 01/25/36		06/01/2017	Paydown		100,927	100,957	75,269	75,323		25,604		25,604		100,927				1,314	01/25/2036	1FM
12669E-QH-2	CHL MORTGAGE PASS-THROUGH TRUS SECURED 3.6289 11/19/2033 3.629% 11/19/33		06/01/2017	Paydown		1,555	1,555	1,570	1,557		(3)		(3)		1,555				22	11/19/2033	1FM

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										11	12	13	14	15							
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12669E-WE-2	CHL MORTGAGE PASS-THROUGH TRUS SECURED 3.5029 01/19/2034 3.503% 01/19/34		06/01/2017	Paydown		3,919	3,919	3,961	3,926		(7)		(7)		3,919				57	01/19/2034	1FM
126802-CE-5	CABELA'S CREDIT CARD MASTER NO SECURED ABS 1.4500 06/15/2020 1.450% 06/15/20		06/15/2017	Paydown		9,000,000	9,000,000	8,996,305	8,999,031		969		969		9,000,000				65,250	06/15/2020	1FE
139742-AF-7	CAPITAL AUTO RECEIVABLES ASSET SECURED SUBORD ABS 2.6600 04/2 2.660% 04/22/19		05/20/2017	Paydown		2,325,527	2,325,527	2,325,425	2,325,494		33		33		2,325,527				22,656	04/22/2019	1FE
13975F-AE-0	CAPITAL AUTO RECEIVABLES ASSET SECURED SUBORD ABS 2.0600 10/2 2.060% 10/22/18		06/20/2017	Paydown		4,496,611	4,496,611	4,495,970	4,496,548		63		63		4,496,611				38,206	10/22/2018	1FE
13975G-AD-0	CAPITAL AUTO RECEIVABLES ASSET SECURED ABS 1.6900 10/22/2018 1.690% 10/22/18		06/20/2017	Paydown		2,034,385	2,034,385	2,033,789	2,034,344		41		41		2,034,385				13,148	10/22/2018	1FE
13975G-AE-8	CAPITAL AUTO RECEIVABLES ASSET SECURED SUBORD ABS 2.2200 01/2 2.220% 01/22/19		06/20/2017	Paydown		941,201	941,201	941,047	941,178		23		23		941,201				10,447	01/22/2019	1FE
13975H-AE-6	CAPITAL AUTO RECEIVABLES ASSET SECURED SUBORD ABS 2.0300 12/2 2.030% 12/20/18		06/20/2017	Paydown		1,490,412	1,490,412	1,490,191	1,490,377		35		35		1,490,412				15,128	12/20/2018	1FE
13975K-AB-5	CAPITAL AUTO RECEIVABLES ASSET SECURED ABS 1.4200 06/20/2018 1.420% 06/20/18		04/20/2017	Paydown		1,239,412	1,239,412	1,239,194	1,239,393		19		19		1,239,412				5,867	06/20/2018	1FE
14042E-4L-1	CAPITAL ONE NA/MCLEAN VA SENIOR 1.6500 02/05/2018 1.650% 02/05/18		04/10/2017	CITIGROUP GLOBAL MARKETS, INC		7,999,760	8,000,000	7,998,400	7,999,407		151		151		7,999,558		202	202	90,933	02/05/2018	2FE
141781-AY-0	CARGILL INC SENIOR 4.3070 05/14/2021 4.307% 05/14/21		05/08/2017	Call 100.0000		16,005,000	16,005,000	16,005,000	16,005,000						16,005,000				1,634,225	05/14/2021	1FE
141781-G#-5	CARGILL INC SENIOR 7.2800 06/30/2023 7.280% 06/30/23		06/30/2017	Redemption 100.0000		1,500,000	1,500,000	1,721,685	1,587,855		(87,855)		(87,855)		1,500,000				54,600	06/30/2023	1
14313L-AD-8	CarMax Auto Owner Trust 2013-1 SECURED ABS 0.8900 08/17/2018 0.890% 08/17/18		04/15/2017	Paydown		478,709	478,709	478,633	478,702		7		7		478,709				1,420	08/17/2018	1FE
14313L-AE-6	CarMax Auto Owner Trust 2013-1 SECURED SUBORD ABS 1.2400 10/1 1.240% 10/15/18		04/15/2017	Paydown		4,380,000	4,380,000	4,379,015	4,379,811		189		189		4,380,000				18,104	10/15/2018	1FE
14313L-AF-3	CarMax Auto Owner Trust 2013-1 SECURED SUBORD ABS 1.5400 12/1 1.540% 12/15/18		04/15/2017	Paydown		6,100,000	6,100,000	6,099,047	6,099,805		195		195		6,100,000				31,313	12/15/2018	1FE
14441@-AC-0	GS AIMS-CARR MANAGEMENT TERM 1ST LIEN 5.4622 10/22/2020 5.670% 10/22/20		05/12/2017	Redemption 100.0000		8,214	8,214	8,173	8,186		28		28		8,214				109	10/22/2020	3FE
14726@-AA-0	GS AIMS-CASCADE LP HOLD TERM 1ST LIEN 5.7281 02/20/2021 5.787% 02/20/21		04/03/2017	Redemption 100.0000		9,500	9,500	9,405	9,430		70		70		9,500				132	02/20/2021	3FE
14726@-AB-8	GS AIMS-CASCADE LP HOLD REV 1ST LIEN 5.7281 02/20/2020 5.726% 02/20/20		06/29/2017	Redemption 100.0000		147,407	147,407	147,407	69,246						147,407				2,585	02/20/2020	3FE
15132V-AA-8	CENT CDO 15 LTD SECURED CDO-LNA 1.4581 03/11/2 1.458% 03/11/21		06/12/2017	Paydown		6,353,736	6,353,736	6,202,835	6,324,535		29,200		29,200		6,353,736				40,676	03/11/2021	1FE
15135A-AA-1	CENT CDO 12 LTD SECURED CDO-LNA 1.4212 11/18/2 1.421% 11/18/20		05/18/2017	Paydown		1,105,564	1,105,564	1,081,794	1,097,902		7,661		7,661		1,105,564				6,776	11/18/2020	1FE
15200W-AA-3	CENTERPOINT ENERGY TRANSITION SECURED ABS 0.9012 04/15/2018 0.901% 04/15/18		04/15/2017	Paydown		447,383	447,383	447,383	447,383		1		1		447,383				2,015	04/15/2018	1FE
15200W-AB-1	CENTERPOINT ENERGY TRANSITION SECURED ABS 2.1606 10/15/2021 2.161% 10/15/21		04/15/2017	Paydown		100,810	100,810	100,810	100,810						100,810				1,089	10/15/2021	1FE
156700-AQ-9	CenturyLink Inc SENIOR 5.1500 06/15/2017 5.150% 06/15/17		06/15/2017	Maturity		5,000,000	5,000,000	4,987,500	4,998,917		1,083		1,083		5,000,000				128,750	06/15/2017	3FE
161505-CY-6	CHASE COMMERCIAL MORTGAGE SECU SECURED 0.8196 11/18/2030 0.794% 11/18/30		06/01/2017	Paydown				3,343	2,075	1,177	(3,252)		(2,075)						1,189	11/18/2030	6*
161546-EQ-5	CHASE FUNDING TRUST SERIES 200 SECURED 5.5853 01/25/2033 5.585% 01/25/33		06/01/2017	Paydown		34,402	34,402	34,401	34,791		(390)		(390)		34,402				976	01/25/2033	1FM
161546-GK-6	CHASE FUNDING TRUST SERIES 200 SECURED 5.6450 06/25/2033 5.011% 06/25/33		06/01/2017	Paydown		186,866	186,866	185,821	183,464		3,402		3,402		186,866				4,192	06/25/2033	1FM
161546-HA-7	CHASE FUNDING TRUST SERIES 200 SECURED 5.1187 11/25/2034 5.119% 11/25/34		06/01/2017	Paydown		154,793	154,793	151,999	152,940		1,853		1,853		154,793				3,595	11/25/2034	1FM
161546-HK-5	CHASE FUNDING TRUST SERIES 200 SECURED SUBORD 2.8661 11/25/20 2.866% 11/25/34		06/26/2017	Paydown		7,664	7,664	7,664	6,695		969		969		7,664				84	11/25/2034	1FM
161546-HS-8	CHASE FUNDING TRUST SERIES 200 SECURED 5.1380 11/25/2033 5.138% 11/25/33		06/01/2017	Paydown		224,907	224,907	224,895	224,321		586		586		224,907				5,457	11/25/2033	1FM
161551-FS-0	CHASE FUNDING TRUST SERIES 200 SECURED 6.3330 04/25/2032 6.333% 04/25/32		06/01/2017	Paydown		58,114	58,114	60,540	58,935		(821)		(821)		58,114				1,435	04/25/2032	1FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
16162W-MB-2	CHASE MORTGAGE FINANCE TRUST S SECURED 5.5000 10/25/2035 5.500% 10/25/35		06/01/2017	Paydown		290,784	290,784	287,013	289,383		1,402		1,402		290,784				6,492	10/25/2035	1FM
16412X-AA-3	CHENIERE CORPUS CHRISTI HOLDIN 1ST LIEN 7.0000 06/30/2024 7.000% 06/30/24		05/05/2017	Tax Free Exchange		5,062,317	5,000,000	5,066,963	5,064,632		(2,315)		(2,315)		5,062,317				122,500	06/30/2024	3FE
16412X-AB-1	CHENIERE CORPUS CHRISTI HOLDIN 1ST LIEN 5.8750 03/31/2025 5.875% 03/31/25		05/05/2017	Tax Free Exchange		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				119,132	03/31/2025	3FE
165167-CQ-8	CHESAPEAKE ENERGY CORP 2ND LIEN 8.0000 12/15/2022 8.000% 12/15/22		06/07/2017	VARIOUS		1,591,700	1,447,000	701,795	753,296		25,443		25,443		778,739		812,961	812,961	55,308	12/15/2022	5FE
165182-BH-8	CHESAPEAKE FUNDING LLC SECURED ABS 1.2844 01/07/2025 1.534% 01/07/25		04/07/2017	Paydown		1,498,055	1,498,055	1,498,055	1,498,055						1,498,055				6,065	01/07/2025	1FE
165182-BM-7	CHESAPEAKE FUNDING LLC SECURED ABS 1.2544 03/07/2026 1.504% 03/07/26		04/07/2017	Paydown		1,895,095	1,895,095	1,895,095	1,895,095						1,895,095				7,481	03/07/2026	1FE
165182-BN-5	CHESAPEAKE FUNDING LLC SECURED SUBORD ABS 1.6344 03/0 1.884% 03/07/26		04/07/2017	Paydown		5,500,000	5,500,000	5,500,000	5,500,000						5,500,000				28,737	03/07/2026	1FE
165182-BP-0	CHESAPEAKE FUNDING LLC SECURED SUBORD ABS 2.0344 03/0 2.284% 03/07/26		04/07/2017	Paydown		2,700,000	2,700,000	2,700,000	2,700,000						2,700,000				17,737	03/07/2026	1FE
165182-BR-6	CHESAPEAKE FUNDING LLC SECURED ABS 1.4856 02/07/2027 1.584% 02/07/27		04/07/2017	Paydown		9,862,986	9,862,986	9,862,986	9,862,986						9,862,986				56,548	02/07/2027	1FE
165182-BS-4	CHESAPEAKE FUNDING LLC SECURED SUBORD ABS 1.9356 02/0 2.034% 02/07/27		04/07/2017	Paydown		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				78,126	02/07/2027	1FE
165182-BT-2	CHESAPEAKE FUNDING LLC SECURED SUBORD ABS 2.4356 02/0 2.534% 02/07/27		04/07/2017	Paydown		5,750,000	5,750,000	5,750,000	5,750,000						5,750,000				78,033	02/07/2027	1FE
165183-AA-2	CHESAPEAKE FUNDING II LLC SECURED ABS 2.1100 03/15/2028 2.110% 03/15/28		06/15/2017	Paydown		1,089,236	1,089,236	1,089,077	1,089,138		98		98		1,089,236				9,593	03/15/2028	1FE
165183-AF-1	CHESAPEAKE FUNDING II LLC SECURED ABS 1.8800 06/15/2028 1.880% 06/15/28		06/15/2017	Paydown		807,563	807,563	807,521	807,533		30		30		807,563				7,591	06/15/2028	1FE
17110D-AE-2	GS AIMS-CHROMALOX TERM 1ST LIEN 5.4296 04/25/2019 5.476% 04/25/19		04/28/2017	Redemption 100.0000		21,666	21,666	21,558	21,612		54		54		21,666				323	04/25/2019	3FE
17119R-AD-4	CHRYSLER CAPITAL AUTO RECEIVAB SECURED ABS 1.3400 12/17/2018 1.340% 12/17/18		06/15/2017	Paydown		930,984	930,984	930,976	930,983		1		1		930,984				4,665	12/17/2018	1FE
17119R-AE-2	CHRYSLER CAPITAL AUTO RECEIVAB SECURED SUBORD ABS 1.8300 03/1 1.830% 03/15/19		06/15/2017	Paydown		1,083,855	1,083,855	1,083,695	1,083,830		25		25		1,083,855				9,917	03/15/2019	1FE
17290X-AY-6	CITIGROUP COMMERCIAL MORTGAGE SECURED 1.9667 04/10/2049 1.802% 04/10/49		06/01/2017	Paydown				12,983	12,174		(12,174)		(12,174)						771	04/10/2049	1FE
17290Y-AW-8	CITIGROUP COMMERCIAL MORTGAGE SECURED 2.1041 05/10/2049 1.938% 05/10/49		06/01/2017	Paydown				48,457	45,916		(45,916)		(45,916)						2,948	05/10/2049	1FE
17291C-BW-4	CITIGROUP COMMERCIAL MORTGAGE SECURED 1.9424 08/10/2049 1.794% 08/10/49		06/01/2017	Paydown				25,106	22,926		(24,391)		(24,391)						1,394	08/10/2049	1FE
17306U-CC-0	CITIFINANCIAL MORTGAGE SECURIT SECURED 4.2650 04/25/2034 4.265% 04/25/34		06/01/2017	Paydown		249,527	249,527	249,524	249,501		27		27		249,527				4,270	04/25/2034	1FM
17307G-PE-2	CITIGROUP MORTGAGE LOAN TRUST SECURED 5.5300 11/25/2034 5.530% 11/25/34		06/01/2017	Paydown		183,687	183,687	183,584	183,138		548		548		183,687				4,177	11/25/2034	1FM
17311Q-BK-5	CITIGROUP COMMERCIAL MORTGAGE SECURED 5.8661 12/10/2049 5.866% 12/10/49		06/01/2017	Paydown		12,679,023	12,679,023	12,436,301	12,659,390		19,633		19,633		12,679,023				295,914	12/10/2049	1FM
17318U-AK-0	CITIGROUP COMMERCIAL MORTGAGE SECURED 2.1680 09/10/2045 1.832% 09/10/45		06/01/2017	Paydown				1,925,733	969,805		(969,805)		(969,805)						146,237	09/10/2045	1FE
17321J-AJ-3	CITIGROUP COMMERCIAL MORTGAGE SECURED 1.3092 09/10/2046 1.136% 09/10/46		06/01/2017	Paydown				144,897	135,750		(135,750)		(135,750)						18,910	09/10/2046	1FE
17321R-AF-3	CITIGROUP COMMERCIAL MORTGAGE SECURED 1.5925 11/10/2046 1.433% 11/10/46		06/01/2017	Paydown				53,085	39,159		(39,159)		(39,159)						5,013	11/10/2046	1FE
17323V-BF-1	CITIGROUP COMMERCIAL MORTGAGE SECURED 1.2997 04/10/2048 1.160% 04/10/48		06/01/2017	Paydown				21,559	17,996		(17,996)		(17,996)						1,341	04/10/2048	1FE
17324D-BA-1	CITIGROUP COMMERCIAL MORTGAGE SECURED 0.9331 09/15/2048 0.787% 09/15/48		06/01/2017	Paydown				5,858			(5,858)		(5,858)						246	09/15/2048	1FE
17324K-AV-0	CITIGROUP COMMERCIAL MORTGAGE SECURED 0.8976 11/10/2048 0.895% 11/10/48		06/01/2017	Paydown				6,308	5,583		(5,583)		(5,583)						407	11/10/2048	1FE
17324T-AG-4	CITIGROUP COMMERCIAL MORTGAGE SECURED 1.5013 02/10/2049 1.342% 02/10/49		06/01/2017	Paydown				18,730	17,193		(17,193)		(17,193)						1,142	02/10/2049	1FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
18051@-AC-2	GS AIMS - CLARION BRANDS REVOL 1ST LIEN 5.1562 10/01/2019 7.750% 10/01/19		04/26/2017	Redemption 100.0000		36,667	36,667	36,667	2,802						36,667				394	10/01/2019	3FE
19075C-AG-8	COBALT CMBS COMMERCIAL MORTGAG SECURED 5.5260 04/15/2047 5.526% 04/15/47		05/01/2017	Paydown		18,000,000	18,000,000	19,550,547	18,116,377		(116,377)		(116,377)		18,000,000				334,813	04/15/2047	1FM
191219-BW-3	COCA-COLA REFRESHMENTS USA INC SENIOR 4.5000 08/15/2019 4.500% 08/15/19		06/21/2017	Call 100.0000		7,000,000	7,000,000	6,928,740	6,978,127		3,736		3,736		6,981,862		18,138	18,138	702,240	08/15/2019	1FE
19420@-AA-8	GS AIMS-COLLAGEN MATRIX TERM 1ST LIEN 5.4346 10/23/2020 5.476% 10/23/20		04/01/2017	Redemption 0.0000					(1,929)		1,929		1,929						4,318	10/23/2020	4FE
20029P-AG-4	COMCAST CABLE COMMUNICATIONS L SENIOR 8.8750 05/01/2017 8.875% 05/01/17		05/01/2017	Maturity		5,000,000	5,000,000	5,685,100	5,024,928		(24,928)		(24,928)		5,000,000				221,875	05/01/2017	1FE
20046P-AG-3	COMM 2000-C1 Mortgage Trust SECURED 0.5160 08/15/2033 0.277% 08/15/33		06/01/2017	Paydown				913	162		(162)								25	08/15/2033	6*
200474-BD-5	COMM 2015-LC19 MORTGAGE TRUST SECURED 1.3535 02/10/2048 1.210% 02/10/48		06/01/2017	Paydown				44,244	34,424		(37,407)		(37,407)						2,542	02/10/2048	1FE
20047B-AA-6	COMM 2004-LNB2 Mortgage Trust SECURED 0.9250 03/10/2039 0.751% 03/10/39		06/01/2017	Paydown				1,286	1,238		(1,238)		(1,238)						290	03/10/2039	1FE
20047E-AU-6	COMM 2006-C8 Mortgage Trust SECURED 0.8251 12/10/2046 0.623% 12/10/46		06/01/2017	Paydown				812	207		(207)		(207)						1,723	12/10/2046	4FE
20047J-AA-9	COMM 2004-RS1 Mortgage Trust SECURED 0.6948 03/03/2041 4.861% 03/03/41		04/01/2017	Paydown															206,807	03/03/2041	6*
20047P-AM-9	COMM 2005-LP5 Mortgage Trust SECURED 0.0148 05/10/2043 0.005% 05/10/43		06/01/2017	Paydown				8,823	12,403		(8,666)	3,737	(12,403)						189	05/10/2043	5FE
20047R-AE-3	COMM 2007-C9 MORTGAGE TRUST SECURED 5.9787 12/10/2049 5.979% 12/10/49		04/01/2017	Paydown		1,847,909	1,847,909	1,857,438	1,846,007		1,902		1,902		1,847,909				35,978	12/10/2049	1FM
20048E-AZ-4	COMM 2013-LC6 Mortgage Trust SECURED 1.8035 01/10/2046 1.659% 01/10/46		06/01/2017	Paydown				55,037	53,913		(53,913)		(53,913)						6,929	01/10/2046	1FE
20173Q-BC-4	COMMERCIAL MORTGAGE TRUST 2007 SECURED 0.3542 03/10/2039 0.221% 03/10/39		06/01/2017	Paydown				17,154	24,847		(9,725)	15,122	(24,847)						65,807	03/10/2039	4FE
20173W-AE-8	COMMERCIAL MORTGAGE LOAN TRUST SECURED 6.3346 12/10/2049 6.335% 12/10/49		06/01/2017	Paydown		5,293,156	5,293,156	5,119,325	5,273,231		19,925		19,925		5,293,156				151,825	12/10/2049	1FM
20825C-AR-5	CONOCOPHILLIPS SENIOR 5.7500 02/01/2019 5.750% 02/01/19		06/21/2017	Call 100.0000		1,514,000	1,514,000	1,503,796	1,511,366		569		569		1,511,934		2,066	2,066	172,916	02/01/2019	2FE
209115-AC-8	CONSOLIDATED EDISON INC SENIOR 2.0000 05/15/2021 2.000% 05/15/21		04/04/2017	WELLS FARGO SECURITIES .		13,008,188	13,250,000	13,241,918	13,242,885		414		414		13,243,300		(235,112)	(235,112)	104,528	05/15/2021	2FE
21036P-AF-5	CONSTELLATION BRANDS INC SENIOR 7.2500 05/15/2017 7.250% 05/15/17		05/15/2017	Maturity		4,750,000	4,750,000	5,272,500	4,792,344		(42,344)		(42,344)		4,750,000				172,188	05/15/2017	2FE
210795-QB-9	CONTINENTAL AIRLINES 2012-2 CL 1ST LIEN 4.0000 10/29/2024 4.000% 10/29/24		04/29/2017	Redemption 100.0000		124,417	124,417	124,417	124,417						124,417				2,488	10/29/2024	1FE
210795-QC-7	CONTINENTAL AIRLINES 2012-2 CL 2ND LIEN 5.5000 10/29/2020 5.500% 10/29/20		04/29/2017	Redemption 100.0000		90,198	90,198	90,198	90,198						90,198				2,480	10/29/2020	2FE
21079N-AA-9	CONTINENTAL AIRLINES 2007-1 CL 1ST LIEN 5.9830 04/19/2022 5.983% 04/19/22		04/19/2017	Redemption 100.0000		262,720	262,720	259,723	260,895		1,825		1,825		262,720				7,859	04/19/2022	1FE
210805-CK-1	CONTINENTAL AIRLINES 1998-3 CL 1ST LIEN 6.8200 05/01/2018 6.820% 05/01/18		05/01/2017	Redemption 100.0000		799,775	799,775	802,774	800,209		(434)		(434)		799,775				27,272	05/01/2018	1FE
22541Q-SY-9	CREDIT SUISSE FIRST BOSTON MOR SECURED 1.0680 08/15/2036 0.863% 08/15/36		06/01/2017	Paydown				446	519		(519)		(519)						146	08/15/2036	5FE
22541S-BT-4	CREDIT SUISSE FIRST BOSTON MOR SECURED 1.0573 01/15/2037 0.849% 01/15/37		06/01/2017	Paydown				2,027	2,614		(2,614)		(2,614)						513	01/15/2037	5FE
22541S-N4-6	CREDIT SUISSE FIRST BOSTON MOR SECURED 0.5353 10/15/2039 0.396% 10/15/39		06/01/2017	Paydown				829	954		(712)	242	(954)						286	10/15/2039	5FE
22545L-BR-9	CREDIT SUISSE COMMERCIAL MORTG SECURED 0.8667 12/15/2039 0.664% 12/15/39		06/01/2017	Paydown				30	14		(14)		(14)						55	12/15/2039	5FE
22545X-AF-0	CREDIT SUISSE COMMERCIAL MORTG SECURED 5.4160 02/15/2040 5.416% 02/15/40		06/01/2017	Paydown		189,374	189,374	180,400	188,996		378		378		189,374				5,084	02/15/2040	1FM
22546B-AF-7	CREDIT SUISSE COMMERCIAL MORTG SECURED 5.6950 09/15/2040 5.695% 09/15/40		06/01/2017	Paydown		4,349,458	4,349,458	4,340,283	4,339,849		9,609		9,609		4,349,458				95,454	09/15/2040	1FM
22547Q-G8-0	CREDIT SUISSE COMMERCIAL MORTG SECURED SUBORD 5.8470 02/15/20 5.847% 02/15/39		06/01/2017	Paydown		146,637	146,637	144,184	146,637						146,637				5,382	02/15/2039	1FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
226829-AA-7	Crockett Cogeneration LP SECURED 5.8690 03/30/2025 5.869% 03/30/25		06/30/2017	Redemption 100.0000		164,990	164,990	156,698	160,444		4,546		4,546		164,990				4,842	03/30/2025	3FE
22959#-AA-9	CSOLAR IV SOUTH LLC SECURED 5.3710 09/30/2038 5.371% 09/30/38		06/30/2017	Redemption 100.0000		104,964	104,964	104,964	104,964						104,964				2,819	09/30/2038	2FE
23305D-AD-5	DBUBS 2011-LC1 Mortgage Trust SECURED 0.9270 11/10/2046 0.740% 11/10/46		06/01/2017	Paydown				16,577	15,965		(15,965)		(15,965)						2,267	11/10/2046	1FE
23305X-AE-1	DBUBS 2011-LC2 Mortgage Trust SECURED 1.3163 07/10/2044 1.130% 07/10/44		06/01/2017	Paydown				61,797	54,015		(54,015)		(54,015)						7,142	07/10/2044	1FE
23305Y-AG-4	DBUBS 2011-LC3 Mortgage Trust SECURED 0.5256 08/10/2044 0.432% 08/10/44		06/01/2017	Paydown				2,572	3,528		(3,528)		(3,528)						639	08/10/2044	1FE
23312L-AW-8	DBJPM 16-C1 MORTGAGE TRUST SECURED 1.6542 05/10/2049 1.500% 05/10/49		06/01/2017	Paydown				12,544	11,724		(11,724)		(11,724)						751	05/10/2049	1FE
23312V-AG-1	DBJPM 16-C3 MORTGAGE TRUST SECURED 1.6579 09/10/2049 1.516% 09/10/49		06/01/2017	Paydown				8,070	7,786		(7,786)		(7,786)						448	09/10/2049	1FE
23322B-AB-4	DLJ COMMERCIAL MORTGAGE CORP S SECURED 1.6089 02/15/2031 1.307% 02/15/31		06/01/2017	Paydown				42,135	25,192		(25,192)		(25,192)						19,723	02/15/2031	5FE
23322B-CG-1	DLJ COMMERCIAL MORT CORP COMM SECURED 1.0701 06/10/2031 0.921% 06/10/31		06/01/2017	Paydown				15,228	15,228		(15,228)		(15,228)						6,476	06/10/2031	1
23322B-EE-4	DLJ COMMERCIAL MORT COMM MORT SECURED 1.5913 03/10/2032 1.591% 03/10/32		04/01/2017	Paydown															20,739	03/10/2032	5FE
23322B-NG-9	DLJ COMMERCIAL MORT COMM MOR P SECURED SUBORD 6.5270 11/10/20 6.527% 11/10/33		06/01/2017	Paydown		136,596	956,062	237,039	430,026		(39,464)	253,966	(293,430)		136,596				15,924	11/10/2033	1FM
23338V-AF-3	DTE ELECTRIC CO SECURED 3.7000 06/01/2046 3.700% 06/01/46		06/07/2017	Various		16,593,790	17,000,000	16,987,420	16,987,800		86		86		16,987,886		(394,096)	(394,096)	287,058	06/01/2046	1FE
24703B-AC-9	DELL EQUIPMENT FINANCE TRUST 2 SECURED ABS 1.3000 03/23/2020 1.300% 03/23/20		06/22/2017	Paydown		1,860,861	1,860,861	1,860,734	1,860,841		20		20		1,860,861				10,097	03/23/2020	1FE
24736W-AA-8	DELTA AIR LINES 2011-1 CLASS A 1ST LIEN 5.3000 04/15/2019 5.300% 04/15/19		04/15/2017	Redemption 100.0000		187,874	187,874	187,874	187,874						187,874				4,979	04/15/2019	1FE
25250B-AA-0	GS AIMS-DIALOGDIRECT REVOLVER 1ST LIEN 5.4739 10/15/2019 9.250% 10/15/19		06/30/2017	Redemption 100.0000		792,541	792,541	792,541	257,061						792,541				4,614	10/15/2019	4FE
254683-AW-5	DISCOVER CARD EXECUTION NOTE T SECURED ABS 1.3591 11/15/2019 1.529% 11/15/19		05/15/2017	Paydown		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				50,233	11/15/2019	1FE
25468P-DK-9	WALT DISNEY CO/THE SENIOR 3.0000 02/13/2026 3.000% 02/13/26		04/05/2017	GOLDMAN SACHS & CO., INC.		10,029,100	10,000,000	9,960,000	9,963,611		946		946		9,964,557		64,543	64,543	197,500	02/13/2026	1FE
26138E-AH-2	DR PEPPER SNAPPLE GROUP INC SENIOR 6.8200 05/01/2018 6.820% 05/01/18		06/19/2017	Call 100.0000		2,512,000	2,512,000	2,511,623	2,511,936		22		22		2,511,957		43	43	219,708	05/01/2018	2FE
26207U-AE-9	DRIVE AUTO RECEIVABLES TRUST 2 SECURED SUBORD ABS 2.1200 06/1 2.120% 06/17/19		04/15/2017	Paydown		29,309	29,309	29,306	29,309						29,309				207	06/17/2019	1FE
26207W-AE-5	DRIVE AUTO RECEIVABLES TRUST 2 SECURED SUBORD ABS 2.5900 12/1 2.590% 12/16/19		06/15/2017	Paydown		5,328,137	5,328,137	5,328,056	5,328,082		56		56		5,328,137				56,742	12/16/2019	1FE
26207Y-AE-1	DRIVE AUTO RECEIVABLES TRUST 2 SECURED SUBORD ABS 3.1700 05/1 3.170% 05/15/20		06/15/2017	Paydown		3,424,872	3,424,872	3,424,651	3,424,765		107		107		3,424,872				47,385	05/15/2020	1FE
26441Y-AQ-0	DUKE REALTY LP SENIOR 6.5000 01/15/2018 6.500% 01/15/18		06/03/2017	Call 100.0000		8,000,000	8,000,000	7,971,200	7,996,291		1,482		1,482		7,997,773		2,227	2,227	713,213	01/15/2018	2FE
26827E-AA-3	ECAF I LTD SECURED ABS 3.4730 06/15/2040 3.473% 06/15/40		06/15/2017	Paydown		839,664	839,664	839,664	839,664						839,664				11,758	06/15/2040	1FE
26828C-AA-6	ECP CLO LTD SECURED CDO-LNA 2.6174 06/19/2 2.617% 06/19/24		06/19/2017	Paydown		1,949,900	1,949,900	1,944,538	1,952,030		(2,130)		(2,130)		1,949,900				23,880	06/19/2024	1FE
26875B-AC-9	GS AIMS-EXPRESS OIL CHANGE TRM 1ST LIEN 6.2156 12/11/2017 6.296% 12/11/17		06/14/2017	Redemption 100.0000		1,250,211	1,250,211	1,244,102	1,248,039		2,172		2,172		1,250,211				54,212	12/11/2017	3FE
278062-AE-4	EATON CORP SENIOR 4.1500 11/02/2042 4.150% 11/02/42		04/06/2017	KEY CAPITAL MARKETS/MCDONALD		8,494,884	8,610,000	8,935,372	8,934,149		(2,021)		(2,021)		8,932,127		(437,243)	(437,243)	157,814	11/02/2042	2FE
278265-AC-7	Eaton Vance Corp SENIOR 6.5000 10/02/2017 6.500% 10/02/17		05/06/2017	Call 100.0000		4,124,000	4,124,000	4,156,812	4,127,232		(1,459)		(1,459)		4,125,773		(1,773)	(1,773)	246,693	10/02/2017	1FE
278287-AA-5	EATON VANCE CDO VIII LTD SECURED CDO-LNA 1.2890 08/15/2 1.432% 08/15/22		05/15/2017	Paydown		19,009,935	19,009,935	18,614,528	18,655,879		354,056		354,056		19,009,935				116,722	08/15/2022	1FE
29364N-AT-5	ENTERGY MISSISSIPPI INC SECURED 2.8500 06/01/2028 2.850% 06/01/28		06/05/2017	CITIGROUP GLOBAL MARKETS, INC		4,884,400	5,000,000	4,998,400	4,998,524		48		48		4,998,572		(114,172)	(114,172)	74,021	06/01/2028	1FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
29366A-AA-2	ENTERGY LOUISIANA INVESTMENT R SECURED ABS 2.0400 09/01/2023 2.040% 09/01/23		06/01/2017	Paydown		771,163	771,163	771,041	771,106		57		57		771,163				7,866	09/01/2023	1FE
29372E-BC-1	ENTERPRISE FLEET FINANCING LLC SECURED ABS 1.3800 09/20/2019 1.380% 09/20/19		06/20/2017	Paydown		2,693,882	2,693,882	2,693,372	2,693,792		90		90		2,693,882				15,387	09/20/2019	1FE
29372E-BL-1	ENTERPRISE FLEET FINANCING LLC SECURED ABS 1.5900 02/22/2021 1.590% 02/22/21		06/20/2017	Paydown		587,338	587,338	587,290	587,283		56		56		587,338				3,851	02/22/2021	1FE
29386#-AB-5	ENTERPRISE RB FUND II, LLLP SENIOR 0.0000 04/01/2020 0.000% 04/01/20		04/03/2017	Redemption 100.0000		2,481,419	2,481,419	2,184,886	2,347,606		133,813		133,813		2,481,419					04/01/2020	1
29386#-AC-3	ENTERPRISE RB FUND II, LLLP SENIOR 0.0000 04/01/2021 0.000% 04/01/21		04/03/2017	Redemption 100.0000		1,809,668	1,809,668	1,546,228	1,655,082		154,586		154,586		1,809,668					04/01/2021	1
29425A-AK-9	CITIGROUP COMMERCIAL MORTGAGE SECURED 1.1214 09/10/2058 0.968% 09/10/58		06/01/2017	Paydown				11,761	10,373		(10,373)		(10,373)						692	09/10/2058	1FE
294751-CQ-3	EQUITY ONE MORTGAGE PASS-THROU SECURED 5.4950 12/25/2033 5.279% 12/25/33		06/01/2017	Paydown		199,353	199,353	196,671	198,993		360		360		199,353				4,529	12/25/2033	1FM
294751-DB-5	EQUITY ONE MORTGAGE PASS-THROU SECURED 6.2030 10/25/2034 4.760% 10/25/34		06/01/2017	Paydown		92,381	92,381	92,381	91,263		1,118		1,118		92,381				2,233	10/25/2034	1FM
294751-DQ-2	EQUITY ONE MORTGAGE PASS-THROU SECURED 4.1450 04/25/2034 4.145% 04/25/34		06/01/2017	Paydown		133,472	133,472	133,472	133,472						133,472				2,310	04/25/2034	1FM
30161N-AG-6	EXELON CORP SENIOR 1.5500 06/09/2017 1.550% 06/09/17		06/09/2017	Maturity		5,000,000	5,000,000	4,996,600	4,999,246		754		754		5,000,000				38,750	06/09/2017	2FE
30165T-AA-2	EXETER AUTOMOBILE RECEIVABLES SECURED ABS 1.6000 06/17/2019 1.600% 06/17/19		06/15/2017	Paydown		368,447	368,447	368,425	368,441		6		6		368,447				2,269	06/17/2019	1FE
30165U-AA-9	EXETER AUTOMOBILE RECEIVABLES SECURED ABS 1.5400 11/15/2019 1.540% 11/15/19		06/15/2017	Paydown		922,404	922,404	922,336	922,379		26		26		922,404				5,815	11/15/2019	1FE
30165V-AA-7	EXETER AUTOMOBILE RECEIVABLES SECURED ABS 2.0000 03/16/2020 2.000% 03/16/20		06/15/2017	Paydown		1,296,713	1,296,713	1,296,626	1,296,663		50		50		1,296,713				10,636	03/16/2020	1FE
30166J-AA-3	EXETER AUTOMOBILE RECEIVABLES SECURED ABS 1.9600 03/15/2021 1.960% 03/15/21		06/15/2017	Paydown		1,501,160	1,501,160	1,501,052			108		108		1,501,160				7,874	03/15/2021	1FE
30166K-AA-0	EXETER AUTOMOBILE RECEIVABLES SECURED ABS 2.3500 07/15/2020 2.350% 07/15/20		06/15/2017	Paydown		705,243	705,243	705,184	705,048		194		194		705,243				6,770	07/15/2020	1FE
302567-AA-0	FPL Energy American Wind LLC 1ST LIEN 6.6390 06/20/2023 6.639% 06/20/23		06/20/2017	Redemption 100.0000		755,515	755,515	769,951	763,471		(7,957)		(7,957)		755,515				50,159	06/20/2023	2FE
30711X-EK-6	FANNIE MAE CONNECTICUT AVENUE SECURED SUBORD 2.5161 07/25/20 2.516% 07/25/29		06/26/2017	Paydown		307,965	307,965	307,965							307,965				2,226	07/25/2029	2FE
3137G0-KA-6	FREDDIE MAC STRUCTURED AGENCY SUBORDINATED 2.4161 11/25/2028 2.416% 11/25/28		06/26/2017	Paydown		2,859,378	2,859,378	2,859,378	2,859,378						2,859,378				24,691	11/25/2028	1
3137G0-MC-0	FREDDIE MAC STRUCTURED AGENCY SECURED SUBORD 2.4161 07/25/20 2.416% 07/25/29		06/26/2017	Paydown		268,249	268,249	268,249							268,249				1,684	07/25/2029	2FE
31393A-V6-1	FANNIE MAE GRANTOR TRUST 2003- SECURED ABS 4.7537 09/26/2033 4.754% 09/26/33		05/01/2017	Paydown		9,163	9,163	9,158	8,999		164		164		9,163				185	09/26/2033	1FE
31393C-7C-1	FANNIE MAE REMIC TRUST 2003-W1 SECURED 4.7373 10/25/2033 4.737% 10/25/33		06/01/2017	Paydown		189,936	189,936	184,119	188,893		1,042		1,042		189,936				3,638	10/25/2033	1
31428X-BA-3	FEDEX CORP SENIOR 3.9000 02/01/2035 3.900% 02/01/35		04/06/2017	MERRILL LYNCH PIERCE FENNER &		5,763,960	6,000,000	5,972,520	5,974,521		269		269		5,974,789		(210,829)	(210,829)	162,500	02/01/2035	2FE
31874*-AA-6	FIRST AMERICAN TITLE INSURANCE SECURED 5.2600 11/01/2023 5.260% 11/01/23		06/01/2017	Redemption 100.0000		698,881	698,881	702,364	700,226		(1,345)		(1,345)		698,881				15,326	11/01/2023	1
31953*-AL-6	FIRST CHICAGO LEASING CORPORAT SECURED 5.9600 10/15/2027 5.960% 10/15/27		05/15/2017	Redemption 100.0000		111,816	111,816	111,816	111,816						111,816				3,332	10/15/2027	1
31953*-AM-4	FIRST CHICAGO LEASING CORPORAT SECURED 5.9600 10/15/2027 5.960% 10/15/27		05/15/2017	Redemption 100.0000		11,343	11,343	11,343	11,343						11,343				338	10/15/2027	1
31953*-AN-2	FIRST CHICAGO LEASING CORPORAT SECURED 5.9600 10/15/2027 5.960% 10/15/27		05/15/2017	Redemption 100.0000		68,908	68,908	68,908	68,908						68,908				2,056	10/15/2027	1
31953*-AP-7	FIRST CHICAGO LEASING CORPORAT SECURED 5.9600 10/15/2027 5.960% 10/15/27		05/15/2017	Redemption 100.0000		28,572	28,572	28,572	28,572						28,572				851	10/15/2027	1
31953*-AQ-5	FIRST CHICAGO LEASING CORPORAT SECURED 5.9600 10/15/2027 5.960% 10/15/27		05/15/2017	Redemption 100.0000		38,227	38,227	38,227	38,227						38,227				1,139	10/15/2027	1
31953*-AR-3	FIRST CHICAGO LEASING CORPORAT SECURED 5.9600 12/13/2027 5.960% 12/13/27		05/15/2017	Redemption 100.0000		37,052	37,052	37,052	37,052						37,052				1,101	12/13/2027	1

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
32051G-KG-9	FIRST HORIZON ALTERNATIVE MORT SECURED 5.5000 05/25/2035 5.500% 05/25/35		06/01/2017	Paydown		187,864	216,053	196,605	195,243		(7,379)		(7,379)		187,864				4,651	05/25/2035	1FM
32055R-AR-8	First Industrial LP SENIOR 5.9500 05/15/2017 5.950% 05/15/17		05/15/2017	Maturity		10,000,000	10,000,000	9,973,000	9,998,707		1,293		1,293		10,000,000				297,500	05/15/2017	2FE
33735P-AG-2	FIRST UNION COMMERCIAL MORTGAG SECURED 1.4263 10/15/2035 1.377% 10/15/35		06/01/2017	Paydown				17,797	3,767		(3,767)		(3,767)						3,314	10/15/2035	5FE
34530B-AE-3	FORD CREDIT AUTO OWNER TRUST 2 SECURED SUBORD ABS 1.1500 07/1 1.150% 07/15/18		04/15/2017	Paydown		1,343,606	1,343,606	1,343,339	1,343,590		16		16		1,343,606				5,150	07/15/2018	1FE
34530B-AF-0	FORD CREDIT AUTO OWNER TRUST 2 SECURED SUBORD ABS 1.3600 10/1 1.360% 10/15/18		04/15/2017	Paydown		3,000,000	3,000,000	2,998,948	2,999,853		147		147		3,000,000				13,600	10/15/2018	1FE
34530D-AE-9	FORD CREDIT AUTO OWNER TRUST 2 SECURED SUBORD ABS 1.6800 11/1 1.680% 11/15/18		06/15/2017	Paydown		671,079	671,079	670,976	671,063		16		16		671,079				5,637	11/15/2018	1FE
345397-WD-1	FORD MOTOR CREDIT CO LLC SENIOR 3.0000 06/12/2017 3.000% 06/12/17		06/12/2017	Maturity		5,900,000	5,900,000	5,897,817	5,899,792		208		208		5,900,000				88,500	06/12/2017	2FE
34959J-AD-0	FORTIVE CORP SENIOR 4.3000 06/15/2046 4.300% 06/15/46		06/16/2017	Tax Free Exchange		6,092,171	6,000,000	6,093,840	6,092,932		(761)		(761)		6,092,171				129,717	06/15/2046	2FE
34959W-AA-7	Fortress Credit BSL Ltd SECURED CDO-LNA 2.3384 01/19/2 2.338% 01/19/25		04/19/2017	Paydown		2,541,064	2,541,064	2,522,006	2,538,578		2,486		2,486		2,541,064				27,368	01/19/2025	1FE
360271-AH-3	FULTON FINANCIAL CORP SUBORDINATED 5.7500 05/01/2017 5.750% 05/01/17		05/01/2017	Maturity		17,500,000	17,500,000	17,219,100	17,487,634		12,366		12,366		17,500,000				503,125	05/01/2017	2FE
36158Y-HD-4	GE CAPITAL COMMERCIAL MORTGAGE SECURED 2.7254 12/10/2037 2.475% 12/10/37		06/01/2017	Paydown				6,388	1,183	520	(1,703)		(1,183)						843	12/10/2037	6*
36159L-BW-5	WELLS FARGO DEALER FLOORPLAN M SECURED ABS 1.7283 04/22/2019 1.962% 04/22/19		04/20/2017	Paydown		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				105,492	04/22/2019	1FE
36161R-AE-9	GENERAL ELECTRIC CAPITAL ASSUR SECURED 5.7426 05/12/2035 5.743% 05/12/35		06/01/2017	Paydown		229,954	229,954	231,102	229,806		149		149		229,954				6,331	05/12/2035	1FM
36164Q-NA-2	GE CAPITAL INTERNATIONAL FUNDI SENIOR 4.4180 11/15/2035 4.418% 11/15/35		04/05/2017	GOLDMAN SACHS & CO., INC.		8,230,771	7,775,000	8,182,814	8,180,462		(3,919)		(3,919)		8,176,543		54,228	54,228	138,354	11/15/2035	1FE
361849-A8-5	GMAC COMMERCIAL MORTGAGE SECUR SECURED 1.2767 04/10/2040 1.064% 04/10/40		06/01/2017	Paydown				644	4,438		(4,438)		(4,438)						574	04/10/2040	5FE
36192K-AW-7	GS MORTGAGE SECURITIES TRUST 2 SECURED 2.4285 05/10/2045 2.231% 05/10/45		06/01/2017	Paydown				2,072,643	2,041,941		(2,041,941)		(2,041,941)						339,384	05/10/2045	1FE
36192P-AQ-9	GS MORTGAGE SECURITIES TRUST 2 SECURED 2.4122 11/10/2045 2.175% 11/10/45		06/01/2017	Paydown				1,167,042	937,323		(937,323)		(937,323)						130,803	11/10/2045	1FE
36228C-QK-2	GS MORTGAGE SECURITIES CORP II SECURED 0.7506 01/10/2040 0.575% 01/10/40		06/01/2017	Paydown				35		68	(68)								47	01/10/2040	6*
362332-AR-9	GS MORTGAGE SECURITIES TRUST 2 SECURED 1.0744 11/10/2039 0.866% 11/10/39		06/01/2017	Paydown				4,427	576		(576)		(576)						9,360	11/10/2039	5FE
362334-ND-2	GSAA Trust SECURED 6.2200 03/25/2046 6.220% 03/25/46		06/01/2017	Paydown		240,169	240,169	194,893	187,880		52,289		52,289		240,169				3,803	03/25/2046	1FM
362341-4C-0	GSR MORTGAGE LOAN TRUST 2006-A SECURED 3.2891 01/25/2036 3.289% 01/25/36		05/01/2017	Paydown		10,005					10,005		10,005		10,005				488	01/25/2036	1FM
362341-FJ-3	GSR MORTGAGE LOAN TRUST 2005-A SECURED 3.3754 07/25/2035 3.375% 07/25/35		06/01/2017	Paydown		2,630	2,952	2,965	2,800		(170)		(170)		2,630				39	07/25/2035	1FM
36246L-AE-1	GS MORTGAGE SECURITIES TRUST 2 SECURED 5.7685 08/10/2045 5.768% 08/10/45		05/01/2017	Paydown		15,543,675	15,543,675	15,501,302	15,519,838		23,837		23,837		15,543,675				322,147	08/10/2045	1FM
36248G-AF-7	GS MORTGAGE SECURITIES TRUST 2 SECURED 1.5882 11/10/2046 1.410% 11/10/46		06/01/2017	Paydown				35,676	31,109		(31,109)		(31,109)						3,551	11/10/2046	1FE
36250G-AR-6	GS MORTGAGE SECURITIES CORP II SECURED 1.0290 05/10/2050 0.892% 05/10/50		06/01/2017	Paydown				14,364	11,830		(11,830)		(11,830)						923	05/10/2050	1FE
36250H-AG-8	GS MORTGAGE SECURITIES TRUST 2 SECURED 1.2083 11/10/2047 1.075% 11/10/47		06/01/2017	Paydown				70,215	57,924		(57,924)		(57,924)						4,387	11/10/2047	1FE
36250V-AF-9	GS MORTGAGE SECURITIES TRUST 2 SECURED 1.5192 10/10/2048 1.363% 10/10/48		06/01/2017	Paydown				14,858	13,166		(13,166)		(13,166)						886	10/10/2048	1FE
36252H-AF-8	GS MORTGAGE SECURITIES TRUST 2 SECURED 0.9720 03/10/2050 0.826% 03/10/50		06/01/2017	Paydown				3,592			(3,592)		(3,592)						83	03/10/2050	1FE
36252T-AT-2	GS MORTGAGE SECURITIES TRUST 2 SECURED 1.8201 05/10/2049 1.669% 05/10/49		06/01/2017	Paydown				1,826			(1,826)		(1,826)						72	05/10/2049	1FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36253P-AE-2	GS MORTGAGE SECURITIES TRUST 2 SECURED 1.1993 05/10/2050 1.053% 05/10/50		06/01/2017	Paydown				177			(177)		(177)						2	05/10/2050	1FE
36637#-AA-9	GS AIMS-GARRETSON RESOL REV 1ST LIEN 2.2281 05/22/2020 6.796% 05/22/20		06/27/2017	Redemption 100.0000		142,732	142,732	142,732							142,732				132	05/22/2020	3Z
36637#-AB-7	GS AIMS-GARRETSON RESOL TERM 1ST LIEN 2.2281 05/22/2021 7.796% 05/22/21		04/01/2017	Redemption 0.0000					(43)		43		43						103	05/22/2021	3FE
36828Q-FR-2	GE CAPITAL COMMERCIAL MORTGAGE SECURED 0.7557 03/10/2040 0.563% 03/10/40		06/01/2017	Paydown				58	18		(18)		(18)						91	03/10/2040	5FE
38013Q-AG-2	GM FINANCIAL AUTOMOBILE LEASIN SECURED ABS 1.6200 02/20/2018 1.620% 02/20/18		05/20/2017	Paydown		12,000,000	12,000,000	11,996,977	11,999,357		643		643		12,000,000				73,384	02/20/2018	1FE
38013Q-AJ-6	GM FINANCIAL AUTOMOBILE LEASIN SECURED SUBORD ABS 1.9600 03/2 1.960% 03/20/18		06/20/2017	Paydown		5,000,000	5,000,000	4,999,592	4,999,814		186		186		5,000,000				48,954	03/20/2018	1FE
38013Q-AL-1	GM FINANCIAL AUTOMOBILE LEASIN SECURED SUBORD ABS 2.4300 03/2 2.430% 03/20/18		06/20/2017	Paydown		12,500,000	12,500,000	12,499,424	12,499,895		105		105		12,500,000				151,875	03/20/2018	1FE
38269Z-A*-2	GS AIMS - GORDIAN GROUP INC TE 1ST LIEN 5.9739 07/17/2019 6.156% 07/17/19		05/23/2017	Redemption 100.0000		41,608	41,608	41,192	41,380		228		228		41,608				988	07/17/2019	3FE
38478Q-AA-0	GRAIN SPECTRUM FUNDING II LLC SECURED 3.2900 10/10/2019 3.290% 10/10/19		04/10/2017	Redemption 100.0000		158,132	158,132	158,132	158,132						158,132				2,587	10/10/2019	1FE
39153V-BR-4	GREATAMERICA LEASING RECEIVABL SECURED ABS 1.4700 08/15/2020 1.470% 08/15/20		06/15/2017	Paydown		1,538,752	1,538,752	1,538,427	1,538,702		50		50		1,538,752				9,432	08/15/2020	1FE
39350B-AE-6	GREEN TREE AGENCY ADVANCE FUND SECURED ABS 3.0949 10/15/2048 3.095% 10/15/48		06/15/2017	Paydown		9,000,000	9,000,000	8,999,986	8,999,981		19		19		9,000,000				139,270	10/15/2048	1FE
39678Q-KA-6	COMMERCIAL MORTGAGE TRUST 2005 SECURED SUBORD 5.0870 08/10/20 5.087% 08/10/42		06/01/2017	Paydown		89,840	89,840	89,763	89,610		230		230		89,840				2,091	08/10/2042	1FM
40166L-B3-6	GUGGENHEIM PRIVATE DEBT FUND I SECURED CDO-LNA 2.0000 05/22/2 2.000% 05/22/25		04/18/2017	Paydown		126,678	126,678	140,577	207,123		(80,446)		(80,446)		126,678				1,274	05/22/2025	6*
40166L-B8-5	GUGGENHEIM PRIVATE DEBT FUND I SECURED SUBORD CDO-LNA 2.0000 2.000% 05/22/25		04/18/2017	Paydown		234,265	234,265	259,968	383,401		(149,136)		(149,136)		234,265				2,356	05/22/2025	6*
40166L-AP-4	GUGGENHEIM PRIVATE DEBT FUND I SECURED SUBORD CDO-LNA 4.1864 4.158% 05/22/25		04/18/2017	Paydown		576,786	576,786	576,786	576,786						576,786				11,585	05/22/2025	2AM
40166L-BB-4	GUGGENHEIM PRIVATE DEBT FUND I SECURED CDO-LNA 4.1584 05/22/2 4.158% 05/22/25		04/18/2017	Paydown		311,776	311,776	311,776	311,776						311,776				6,262	05/22/2025	2AM
40537V-AC-3	HALCYON LOAN ADVISORS FUNDING SECURED CDO-LNA 2.7036 12/20/2 2.704% 12/20/24		06/20/2017	Paydown		2,870,836	2,870,836	2,860,071	2,871,988		(1,152)		(1,152)		2,870,836				36,363	12/20/2024	1FE
41242*-AH-5	HARDWOOD FUNDING LLC SECURED 4.9900 06/07/2017 4.990% 06/07/17		06/07/2017	Maturity		10,000,000	10,000,000	10,679,000	10,134,913		(134,913)		(134,913)		10,000,000				249,500	06/07/2017	1FE
41245*-AF-6	HARDY STORAGE CO. LLC SECURED 5.8845 02/01/2023 5.884% 02/01/23		06/01/2017	Redemption 100.0000		113,190	113,190	113,190	113,190						113,190				2,777	02/01/2023	2
4222J*-AA-4	GS AIMS-HEALTHPLAN HLDGS TERM 1ST LIEN 5.5834 11/12/2019 5.648% 11/12/19		04/04/2017	Redemption 100.0000		18,092	18,092	17,911	17,981		111		111		18,092				503	11/12/2019	3FE
42332Q-BD-4	HELLER FINANCIAL COMMERCIAL MO SECURED SUBORD 6.7500 01/17/20 6.750% 01/17/34		06/01/2017	Paydown		63,232	63,232	26,961			63,232		63,232		63,232				1,780	01/17/2034	1FM
42804J-AA-5	HERTZ FLEET LEASE FUNDING LP SECURED ABS 1.4078 12/10/2027 1.667% 12/10/27		04/10/2017	Paydown		444,591	444,591	444,591	444,591						444,591				1,934	12/10/2027	1FE
42804J-AB-3	HERTZ FLEET LEASE FUNDING LP SECURED SUBORD ABS 1.9078 12/1 2.167% 12/10/27		04/10/2017	Paydown		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				15,004	12/10/2027	1FE
42804J-AC-1	HERTZ FLEET LEASE FUNDING LP SECURED SUBORD ABS 2.3078 12/1 2.567% 12/10/27		04/10/2017	Paydown		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				18,310	12/10/2027	1FE
42804J-AE-7	HERTZ FLEET LEASE FUNDING LP SECURED ABS 1.5171 04/10/2028 1.517% 04/10/28		06/12/2017	Paydown		1,053,742	1,053,742	1,053,742	1,053,742						1,053,742				5,445	04/10/2028	1FE
42804J-AV-9	HERTZ FLEET LEASE FUNDING LP SECURED ABS 1.9600 04/10/2030 1.960% 04/10/30		06/10/2017	Paydown		364,621	364,621	364,615	364,617		4		4		364,621				3,573	04/10/2030	1FE
43132Q-AA-1	HILDENE CLO II LTD SECURED CDO-LNA 2.4748 07/19/2 2.608% 07/19/26		04/19/2017	Paydown		15,850,000	15,850,000	15,802,400	15,816,839		33,161		33,161		15,850,000				192,346	07/19/2026	1FE
43283A-AA-3	HILTON GRAND VACATIONS TRUST 2 SECURED ABS 2.6600 12/26/2028 2.660% 12/26/28		06/25/2017	Paydown		1,020,566	1,020,566	1,020,424			142		142		1,020,566				5,284	12/26/2028	1FE
43284A-AA-2	HILTON GRAND VACATIONS TRUST 2 SECURED ABS 1.7700 11/25/2026 1.770% 11/25/26		06/25/2017	Paydown		533,946	533,946	533,874	533,892		54		54		533,946				3,889	11/25/2026	1FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
446438-RH-8	HUNTINGTON NATIONAL BANK/THE SENIOR 1.3750 04/24/2017 1.375% 04/24/17		04/24/2017	Maturity		10,000,000	10,000,000	9,984,200	9,998,336		1,664		1,664		10,000,000				68,750	04/24/2017	1FE
44890J-AE-9	HYUNDAI AUTO RECEIVABLES TRUST SECURED SUBORD ABS 1.1300 09/1 1.130% 09/17/18		05/15/2017	Paydown		3,142,590	3,142,590	3,141,667	3,142,530		60		60		3,142,590				13,233	09/17/2018	1FE
44890J-AF-6	HYUNDAI AUTO RECEIVABLES TRUST SECURED SUBORD ABS 1.3500 06/1 1.350% 06/17/19		05/15/2017	Paydown		7,000,000	7,000,000	6,998,237	6,999,775		225		225		7,000,000				39,375	06/17/2019	1FE
44919*-AC-2	I 595 EXPRESS LLC SENIOR 3.3100 12/31/2031 3.310% 12/31/31		06/30/2017	Redemption 100.0000		134,087	134,087	134,087	134,087						134,087				2,219	12/31/2031	1FE
451102-BG-1	ICAHN ENTERPRISES LP / ICAHN E SENIOR 6.2500 02/01/2022 6.250% 02/01/22		05/24/2017	Tax Free Exchange		3,000,000	3,000,000	3,000,000							3,000,000				65,625	02/01/2022	3FE
45254N-EG-8	Impac CMB Trust Series 2003-4 SECURED 4.8350 07/25/2033 4.835% 07/25/33		06/01/2017	Paydown		49,296	49,296	49,422	49,745		(449)		(449)		49,296				1,005	07/25/2033	1FM
45254N-FZ-5	Impac CMB Trust Series 2003-11 SECURED 2.2161 10/25/2033 2.216% 10/25/33		06/26/2017	Paydown		317	317	320	318		(1)		(1)		317				2	10/25/2033	1FM
45254N-MP-9	Impac CMB Trust Series 2005-1 SECURED 1.8361 04/25/2035 1.836% 04/25/35		06/26/2017	Paydown		552	552	552	553		(1)		(1)		552				3	04/25/2035	1FM
45254N-PY-7	Impac CMB Trust Series 2005-5 SECURED SUBORD 1.9811 08/25/20 1.981% 08/25/35		06/26/2017	Paydown		817	817	819	293		524		524		817				6	08/25/2035	1FM
45254T-NG-5	IMPAC SECURED ASSETS CMN OWNER SECURED 4.9165 08/25/2033 4.916% 08/25/33		06/01/2017	Paydown		90,765	90,765	90,047	91,756		(992)		(992)		90,765				1,910	08/25/2033	1FM
455665-AK-5	INDIANTOWN COGENERATION LP SECURED 9.7700 12/15/2020 9.770% 12/15/20		06/15/2017	Redemption 100.0000		189,374	189,374	217,070	213,867		(24,493)		(24,493)		189,374				9,251	12/15/2020	2FE
456606-EC-2	HOME EQUITY MORTGAGE LOAN ASSE SECURED SUBORD 2.6411 07/25/20 2.641% 07/25/33		04/25/2017	Paydown		33,302	33,302	33,302	33,266		37		37		33,302				247	07/25/2033	1FM
462590-HW-3	IOWA STUDENT LOAN LIQUIDITY CO SECURED ABS 2.5456 06/25/2042 2.546% 06/25/42		06/26/2017	Paydown		272,814	272,814	257,505	259,584		13,230		13,230		272,814				4,662	06/25/2042	1FE
46590J-AY-3	JPMBB COMMERCIAL MORTGAGE SECU SECURED 1.6426 11/15/2048 1.490% 11/15/48		06/01/2017	Paydown				43,967	37,332		(37,332)		(37,332)						3,384	11/15/2048	1FE
46590K-AN-4	JP MORGAN CHASE COMMERCIAL MOR SECURED 1.3023 01/15/2049 1.143% 01/15/49		06/01/2017	Paydown				9,104	8,727		(8,727)		(8,727)						717	01/15/2049	1FE
46590M-AT-7	JP MORGAN CHASE COMMERCIAL MOR SECURED 2.0131 08/15/2049 1.861% 08/15/49		06/01/2017	Paydown				25,173	22,194		(24,284)		(24,284)						1,378	08/15/2049	1FE
46590R-AG-4	JP MORGAN CHASE COMMERCIAL MOR SECURED 1.6602 08/15/2049 1.518% 08/15/49		06/01/2017	Paydown				14,578	14,215		(14,215)		(14,215)						874	08/15/2049	1FE
46590T-AG-0	JPMDB COMMERCIAL MORTGAGE SECU SECURED 1.1823 03/15/2050 1.029% 03/15/50		06/01/2017	Paydown				6,220			(6,220)		(6,220)						156	03/15/2050	1Z
466247-E8-2	JP MORGAN MORTGAGE TRUST 2006- SECURED 3.3172 02/25/2036 3.317% 02/25/36		06/01/2017	Paydown		883,547	883,705	763,049	771,090		112,457		112,457		883,547				11,677	02/25/2036	1FM
466247-GE-7	JP MORGAN MORTGAGE TRUST 2004- SECURED 3.0458 12/25/2034 3.046% 12/25/34		06/01/2017	Paydown		78,324	78,324	78,122	78,324						78,324				919	12/25/2034	1FM
466247-H9-7	JP MORGAN MORTGAGE TRUST 2006- SECURED 3.4708 04/25/2036 3.471% 04/25/36		06/01/2017	Paydown		325,128	347,123	297,366	302,951		22,177		22,177		325,128				4,805	04/25/2036	1FM
466247-QP-1	JP MORGAN MORTGAGE TRUST 2005- SECURED 3.6229 06/25/2035 3.623% 06/25/35		06/01/2017	Paydown		71,043	71,043	68,221	68,134		2,909		2,909		71,043				983	06/25/2035	1FM
46625M-AJ-8	JP MORGAN CHASE COMMERCIAL MOR SECURED 2.6456 03/15/2033 2.374% 03/15/33		06/01/2017	Paydown				208		22	(22)								325	03/15/2033	6*
46625M-KQ-1	JP MORGAN CHASE COMMERCIAL MOR SECURED 0.1487 05/12/2034 0.732% 05/12/34		06/01/2017	Paydown				1,301	991		(991)		(991)						73	05/12/2034	5FE
46625M-MY-2	JP MORGAN CHASE COMMERCIAL MOR SECURED 1.6574 10/12/2037 1.426% 10/12/37		06/01/2017	Paydown				1,797	1,735		(1,735)		(1,735)						353	10/12/2037	5FE
46625M-W4-7	JP MORGAN CHASE COMMERCIAL MOR SECURED 1.3652 01/15/2038 1.166% 01/15/38		06/01/2017	Paydown				1,466	2,205		(2,205)		(2,205)						452	01/15/2038	5FE
46625M-XB-0	JP MORGAN CHASE COMMERCIAL MOR SECURED 0.7717 07/12/2037 0.590% 07/12/37		06/01/2017	Paydown				37,870	42,127		(42,127)		(42,127)						7,520	07/12/2037	5FE
46625Y-FF-5	JP MORGAN CHASE COMMERCIAL MOR SECURED 0.0047 01/15/2042 0.005% 01/15/42		06/01/2017	Paydown				76											3	01/15/2042	5FE
46625Y-Q5-5	JP MORGAN CHASE COMMERCIAL MOR SECURED SUBORD 5.8492 04/15/20 5.849% 04/15/43		06/01/2017	Paydown		772,651	772,651	619,509	772,651						772,651				14,876	04/15/2043	1FM

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
46625Y-UJ-0	JP MORGAN CHASE COMMERCIAL MOR SECURED SUBORD 5.6939 10/15/20 5.694% 10/15/42		06/01/2017	Paydown			(82,628)	(26,903)	(26,715)		26,001	(714)	26,715						927	10/15/2042	1FM
46627M-AQ-0	JP MORGAN ALTERNATIVE LOAN TRU SECURED 5.5000 12/25/2035 5.500% 12/25/35		06/01/2017	Paydown		52,383	52,490	39,301	43,487		8,896		8,896		52,383				1,117	12/25/2035	1FM
46628A-AC-6	JP Morgan MBS Series 2006-R1 SECURED 3.2491 09/28/2044 3.249% 09/28/44		06/01/2017	Paydown		198,158	261,574	95,601	187,071		11,087		11,087		198,158				3,757	09/28/2044	1FM
46628C-AF-5	JP MORGAN ALTERNATIVE LOAN TRU SECURED 6.3800 05/25/2036 6.380% 05/25/36		06/01/2017	Paydown			51,330	30,387	35,539		(35,539)		(35,539)						1,078	05/25/2036	1FM
46628F-AM-3	JP MORGAN CHASE COMMERCIAL MOR SECURED SUBORD 6.1385 04/17/20 6.139% 04/17/45		06/01/2017	Paydown		81,706	81,706	87,743	81,706						81,706				2,041	04/17/2045	1FM
46628L-AD-0	JP MORGAN MORTGAGE TRUST 2006- SECURED 3.7705 06/25/2036 3.771% 06/25/36		06/01/2017	Paydown		43,919	50,592	50,149	40,761		3,158		3,158		43,919				699	06/25/2036	1FM
46629Y-AF-6	JP MORGAN CHASE COMMERCIAL MOR SECURED 5.4660 06/12/2047 5.466% 06/12/47		06/01/2017	Paydown		1,850,066	1,850,066	1,791,601	1,845,937		4,129		4,129		1,850,066				43,731	06/12/2047	1FM
46630G-BH-7	JP MORGAN MORTGAGE TRUST 2007- SECURED SUBORD 3.3914 07/25/20 3.391% 07/25/35		06/01/2017	Paydown			205,400	199,559	27,016		(27,016)		(27,016)							07/25/2035	1FM
46630L-AE-4	JP MORGAN MORTGAGE ACQUISITION SECURED 4.9752 11/25/2036 5.798% 11/25/36		06/01/2017	Paydown		224,687	224,687	202,858	216,689		7,998		7,998		224,687				5,603	11/25/2036	1FM
46630M-AE-2	JP MORGAN MORTGAGE ACQUISITION SECURED 4.8502 01/25/2037 4.850% 01/25/37		06/01/2017	Paydown		224,038	224,038	224,035	151,816		72,222		72,222		224,038				3,688	01/25/2037	1FM
46630P-AF-2	JP MORGAN MORTGAGE TRUST 2007- SECURED 3.4223 04/25/2037 3.422% 04/25/37		06/01/2017	Paydown		231,147	231,147	231,192	201,664		29,483		29,483		231,147				3,010	04/25/2037	1FM
46630V-AD-4	JP MORGAN CHASE COMMERCIAL MOR SECURED 5.9334 02/12/2049 5.933% 02/12/49		04/01/2017	Paydown		3,099,282	3,099,282	3,045,287	3,091,701		7,581		7,581		3,099,282				60,013	02/12/2049	1FM
46630V-AJ-1	JP MORGAN CHASE COMMERCIAL MOR SECURED 5.9765 02/12/2049 5.977% 02/12/49		06/01/2017	Paydown		13,751,469	13,751,469	12,812,004	13,683,061		68,408		68,408		13,751,469				372,011	02/12/2049	1FM
46631Q-AH-5	JP MORGAN CHASE COMMERCIAL MOR SECURED 6.2359 02/12/2051 6.236% 02/12/51		06/01/2017	Paydown		3,865,207	3,865,207	4,373,112	3,952,371		(87,163)		(87,163)		3,865,207				116,864	02/12/2051	1FM
46632M-BY-5	JP MORGAN CHASE COMMERCIAL MOR SECURED 6.0680 02/12/2051 6.068% 02/12/51		06/01/2017	Paydown		1,608,381	1,608,381	1,714,690	1,631,739		(23,358)		(23,358)		1,608,381				33,675	02/12/2051	1FM
46634S-AE-5	JP MORGAN CHASE COMMERCIAL MOR SECURED 1.7507 05/15/2045 1.586% 05/15/45		06/01/2017	Paydown				362,615	357,013		(357,013)		(357,013)						40,066	05/15/2045	1FE
46636D-AN-6	JP MORGAN CHASE COMMERCIAL MOR SECURED 1.5431 07/15/2046 1.358% 07/15/46		06/01/2017	Paydown				30,020	27,098		(27,098)		(27,098)						5,564	07/15/2046	1FE
46639E-AG-6	JP MORGAN CHASE COMMERCIAL MOR SECURED 1.8560 12/15/2047 1.687% 12/15/47		06/01/2017	Paydown				255,244	249,005		(245,983)	3,022	(249,005)						34,609	12/15/2047	1FE
46639N-AS-0	JPMBB COMMERCIAL MORTGAGE SECU SECURED 0.8079 07/15/2045 0.688% 07/15/45		06/01/2017	Paydown				30,979	29,394		(29,394)		(29,394)						3,607	07/15/2045	1FE
46639Y-AS-6	JP MORGAN CHASE COMMERCIAL MOR SECURED 1.5626 04/15/2046 1.418% 04/15/46		06/01/2017	Paydown				34,019	32,636		(32,636)		(32,636)						3,421	04/15/2046	1FE
46640L-AF-9	JPMBB COMMERCIAL MORTGAGE SECU SECURED 0.9237 08/15/2046 0.770% 08/15/46		06/01/2017	Paydown				335,093	346,276		(339,817)	6,459	(346,276)						46,223	08/15/2046	1FE
46640N-AG-3	JPMBB COMMERCIAL MORTGAGE SECU SECURED 1.4668 11/15/2045 1.297% 11/15/45		06/01/2017	Paydown				1,316,304	1,191,738		(1,191,738)		(1,191,738)						158,701	11/15/2045	1FE
46641B-AF-0	JP MORGAN CHASE COMMERCIAL MOR SECURED 1.2821 12/15/2046 1.115% 12/15/46		06/01/2017	Paydown				85,614	74,630		(74,630)		(74,630)						7,636	12/15/2046	1FE
46641C-AY-7	JP MORGAN MORTGAGE TRUST 2014- SECURED 3.5000 01/25/2044 3.500% 01/25/44		06/01/2017	Paydown		689,893	689,893	711,776	697,674		(7,780)		(7,780)		689,893				10,200	01/25/2044	1FM
46641J-AY-2	JPMBB COMMERCIAL MORTGAGE SECU SECURED 1.2200 02/15/2047 1.056% 02/15/47		06/01/2017	Paydown				35,598	31,536		(31,536)		(31,536)						2,994	02/15/2047	1FE
46641W-AX-5	JPMBB COMMERCIAL MORTGAGE SECU SECURED 1.3314 04/15/2047 1.173% 04/15/47		06/01/2017	Paydown				11,724	10,777		(10,777)		(10,777)						1,459	04/15/2047	1FE
46642C-BL-3	JP MORGAN CHASE COMMERCIAL MOR SECURED 1.2770 07/15/2047 1.123% 07/15/47		06/01/2017	Paydown				37,727	25,962		(25,962)		(25,962)						2,550	07/15/2047	1FE
46642E-BA-3	JPMBB COMMERCIAL MORTGAGE SECU SECURED 1.2389 08/15/2047 1.082% 08/15/47		06/01/2017	Paydown				18,403	14,339		(14,339)		(14,339)						1,081	08/15/2047	1FE
46643B-AN-1	JP MORGAN MORTGAGE TRUST 2014- SECURED 2.8196 09/25/2044 2.820% 09/25/44		06/01/2017	Paydown		299,638	299,638	300,106	299,690		(53)		(53)		299,638				3,354	09/25/2044	1FM

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
46643D-AG-2	JP MORGAN MORTGAGE TRUST 2014- SECURED 3.5000 09/25/2044 3.500% 09/25/44		06/01/2017	Paydown		793,089	793,089	815,891	801,104		(8,015)		(8,015)		793,089				10,886	09/25/2044	1FM
46643G-AG-5	JPMBB COMMERCIAL MORTGAGE SECU SECURED 1.2122 11/15/2047 1.064% 11/15/47		06/01/2017	Paydown				15,399	11,443		(11,443)		(11,443)						1,004	11/15/2047	1FE
46643Q-AW-8	JP MORGAN MORTGAGE TRUST 2014- SECURED 2.5000 07/25/2044 2.500% 07/25/44		06/01/2017	Paydown		650,610	650,610	655,439	652,640		(2,030)		(2,030)		650,610				7,192	07/25/2044	1FM
46644F-AF-8	JPMBB COMMERCIAL MORTGAGE SECU SECURED 1.3295 10/15/2048 1.187% 10/15/48		06/01/2017	Paydown				10,482	10,008		(10,008)		(10,008)						830	10/15/2048	1FE
46644M-AU-0	JP MORGAN TRUST 2015-3 SECURED 3.5000 05/25/2045 3.500% 05/25/45		06/01/2017	Paydown		324,382	324,382	328,690	326,953		(2,572)		(2,572)		324,382				4,889	05/25/2045	1FE
46644M-AV-8	JP MORGAN TRUST 2015-3 SECURED 3.0000 05/25/2045 3.000% 05/25/45		06/01/2017	Paydown		205,442	205,442	207,785	206,810		(1,369)		(1,369)		205,442				2,654	05/25/2045	1FE
46644V-AG-1	JP MORGAN MORTGAGE TRUST 2015- SECURED 3.5000 06/25/2045 3.500% 06/25/45		06/01/2017	Paydown		369,754	369,754	375,762	373,554		(3,800)		(3,800)		369,754				5,786	06/25/2045	1FM
46644Y-AX-8	JPMBB COMMERCIAL MORTGAGE SECU SECURED 1.1526 08/15/2048 0.997% 08/15/48		06/01/2017	Paydown				24,122	20,785		(20,785)		(20,785)						1,550	08/15/2048	1FE
46645G-AE-8	JP MORGAN TRUST 2015-6 SECURED 3.5000 10/25/2045 3.500% 10/25/45		06/01/2017	Paydown		461,178	461,178	470,402	468,247		(7,069)		(7,069)		461,178				6,819	10/25/2045	1FM
46645J-AJ-1	JPMBB COMMERCIAL MORTGAGE SECU SECURED 1.1877 12/15/2048 1.033% 12/15/48		06/01/2017	Paydown				13,053	11,694		(11,694)		(11,694)						794	12/15/2048	1FE
46645L-BA-4	JPMBB COMMERCIAL MORTGAGE SECU SECURED 1.5547 03/15/2049 1.396% 03/15/49		06/01/2017	Paydown				24,490	22,459		(22,459)		(22,459)						1,590	03/15/2049	1FE
46646B-AE-8	JP MORGAN MORTGAGE TRUST 2016- SECURED 3.5000 05/25/2046 3.500% 05/25/46		06/01/2017	Paydown		821,269	821,269	844,624	844,597		(23,328)		(23,328)		821,269				12,784	05/25/2046	1FM
46647C-AF-2	JP MORGAN MORTGAGE TRUST 2016- SECURED 2.8561 06/25/2046 2.856% 06/25/46		06/01/2017	Paydown		223,718	223,718	227,327	227,054		(3,336)		(3,336)		223,718				2,821	06/25/2046	1FM
46647E-AC-5	JP MORGAN MORTGAGE TRUST 2016- SECURED 3.5000 10/25/2046 3.500% 10/25/46		06/01/2017	Paydown		575,555	575,555	593,542	593,357		(17,802)		(17,802)		575,555				8,665	10/25/2046	1FM
46647H-AA-2	JP MORGAN MORTGAGE TRUST SECURED 2.6054 12/25/2046 2.605% 12/25/46		06/01/2017	Paydown		997,171	997,171	992,652	992,653		4,518		4,518		997,171				11,045	12/25/2046	1FE
46647J-AE-0	JP MORGAN MORTGAGE TRUST 2016- SECURED 3.5000 10/25/2046 3.500% 10/25/46		06/01/2017	Paydown		2,109,814	2,109,814	2,152,010	2,150,677		(40,863)		(40,863)		2,109,814				30,500	10/25/2046	1FM
46647T-AU-2	JPMCC COMMERCIAL MORTGAGE SECU SECURED 1.2748 03/15/2050 1.119% 03/15/50		06/01/2017	Paydown				12,209			(12,209)		(12,209)						331	03/15/2050	1FE
46648C-AC-8	JP MORGAN MORTGAGE TRUST 2017- SECURED 3.5000 01/25/2047 3.500% 01/25/47		06/01/2017	Paydown		328,391	328,391	334,086			(5,696)		(5,696)		328,391				2,812	01/25/2047	1FE
46648H-AE-3	JP MORGAN MORTGAGE TRUST 2017- SECURED 3.5000 05/25/2047 3.500% 05/25/47		06/01/2017	Paydown		126,470	126,470	129,553			(3,083)		(3,083)		126,470				369	05/25/2047	1FE
476556-CW-3	JERSEY CENTRAL POWER & LIGHT C SENIOR 5.6500 06/01/2017 5.650% 06/01/17		06/01/2017	Maturity		8,000,000	8,000,000	8,195,840	8,012,515		(12,515)		(12,515)		8,000,000				226,000	06/01/2017	2FE
47787W-AC-3	JOHN DEERE OWNER TRUST 2015-B SECURED ABS 1.4400 10/15/2019 1.440% 10/15/19		06/15/2017	Paydown		467,198	467,198	467,109	467,159		39		39		467,198				3,364	10/15/2019	1FE
49228R-AE-3	Kern River Funding Corp SECURED 4.8930 04/30/2018 4.893% 04/30/18		04/13/2017	Call 100.0000		2,100,000	2,100,000	2,100,000	2,100,000						2,100,000				93,046	04/30/2018	1FE
49307R-AA-5	KEY COMMERCIAL MORTGAGE SECURI SECURED 0.3278 12/15/2040 0.327% 12/15/40		06/01/2017	Paydown				1,594	373		(373)		(373)						2,063	12/15/2040	5FE
49725V-AB-8	Kiowa Power Partners LLC SECURED 5.7370 03/30/2021 5.737% 03/30/21		06/30/2017	Redemption 100.0000		956,309	956,309	981,535	970,212		(13,903)		(13,903)		956,309				27,432	03/30/2021	2FE
500760-AY-2	KRAFT HEINZ FOODS CO SENIOR 2.2500 06/05/2017 2.250% 06/05/17		06/05/2017	Maturity		1,000,000	1,000,000	998,378	999,837		163		163		1,000,000				11,250	06/05/2017	2FE
501044-DG-3	KROGER CO/THE SENIOR 4.4500 02/01/2047 4.450% 02/01/47		06/21/2017	CITIGROUP GLOBAL MARKETS, INC		4,410,495	4,500,000	4,494,015			75		75		4,494,090		(83,595)	(83,595)	84,550	02/01/2047	2FE
50116R-AC-0	KUBOTA CREDIT OWNER TRUST 2015 SECURED ABS 1.5400 03/15/2019 1.540% 03/15/19		06/15/2017	Paydown		3,209,288	3,209,288	3,208,839	3,209,159		128		128		3,209,288				20,531	03/15/2019	1FE
501773-AY-1	LB COMMERCIAL CONDUIT MORTGAGE SECURED 1.1377 02/18/2030 0.987% 02/18/30		06/01/2017	Paydown				570	560		(560)		(560)						7,397	02/18/2030	5FE
501773-CX-1	LB COMMERCIAL MORTGAGE TRUST 1 SECURED 0.7843 06/15/2031 0.711% 06/15/31		06/01/2017	Paydown				8,764	1,597		(1,597)		(1,597)						599	06/15/2031	5FE

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										11	12	13	14	15							
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50177A-AE-9	LB COMMERCIAL MORTGAGE TRUST 2 SECURED 6.2950 07/15/2044 6.295% 07/15/44		06/11/2017	Paydown		10,672,388	10,672,388	10,876,664	10,676,264		(3,876)		(3,876)		10,672,388				269,701	07/15/2044	1FM
50177A-AG-4	LB COMMERCIAL MORTGAGE TRUST 2 SECURED 6.2950 07/15/2044 6.295% 07/15/44		06/11/2017	Paydown		10,000,000	10,000,000	11,089,844	10,136,060		(136,060)		(136,060)		10,000,000				303,758	07/15/2044	1FM
50177A-AW-9	LB COMMERCIAL MORTGAGE TRUST 2 SECURED SUBORD 6.2950 07/15/20 6.295% 07/15/44		06/11/2017	Paydown			10,184													07/15/2044	1FM
50179A-AQ-0	LB-UBS COMMERCIAL MORTGAGE TRU SECURED 0.3682 02/15/2040 0.233% 02/15/40		06/11/2017	Paydown				145	43	57	(100)		(43)						448	02/15/2040	6*
50179A-AR-8	LB-UBS COMMERCIAL MORTGAGE TRU SECURED 0.3682 02/15/2040 0.233% 02/15/40		06/11/2017	Paydown				115	79		(79)		(79)						358	02/15/2040	5*
50179M-AQ-4	LB-UBS COMMERCIAL MORTGAGE TRU SECURED 0.6239 09/15/2039 0.485% 09/15/39		06/11/2017	Paydown				968	1,134		(1,134)		(1,134)						967	09/15/2039	5FE
50180C-AT-7	LB-UBS COMMERCIAL MORTGAGE TRU SECURED 0.9075 11/15/2038 0.733% 11/15/38		06/11/2017	Paydown				49	55	89	(144)		(55)						43	11/15/2038	6*
50180C-AU-4	LB-UBS COMMERCIAL MORTGAGE TRU SECURED 0.9075 11/15/2038 0.733% 11/15/38		06/11/2017	Paydown				50	57	94	(150)		(56)						44	11/15/2038	6*
50180L-AC-4	LB-UBS COMMERCIAL MORTGAGE TRU SECURED 6.2962 04/15/2041 6.296% 04/15/41		06/11/2017	Paydown		334,518	334,518	381,913	343,132		(8,614)		(8,614)		334,518				8,308	04/15/2041	1FM
52108H-5E-0	LB-UBS COMMERCIAL MORTGAGE TRU SECURED SUBORD 5.5000 07/15/20 5.500% 07/15/40		05/11/2017	Paydown			(155)	(99)	(99)		99		99						2	07/15/2040	1FM
52108H-5W-0	LB-UBS COMMERCIAL MORTGAGE TRU SECURED 1.0190 07/15/2040 0.810% 07/15/40		06/11/2017	Paydown				5,042	5,214		(5,214)		(5,214)						1,128	07/15/2040	5FE
52108H-B9-4	LB-UBS COMMERCIAL MORTGAGE TRU SECURED 1.2418 03/15/2036 1.093% 03/15/36		06/11/2017	Paydown				973	248		(248)		(248)						248	03/15/2036	5FE
52108H-KY-9	LB-UBS COMMERCIAL MORTGAGE TRU SECURED 2.1407 07/15/2035 2.141% 07/15/35		05/11/2017	Paydown				29	13		(13)		(13)						59	07/15/2035	5FE
52108H-N6-7	LB-UBS COMMERCIAL MORTGAGE TRU SECURED 0.0600 08/15/2036 0.060% 08/15/36		06/11/2017	Paydown				74	1	1	(1)								8	08/15/2036	6*
52108H-WT-7	LB-UBS COMMERCIAL MORTGAGE TRU SECURED 0.3765 09/15/2037 0.189% 09/15/37		06/11/2017	Paydown				44	1		(1)		(1)						12	09/15/2037	5FE
52108H-ZP-2	LB-UBS COMMERCIAL MORTGAGE TRU SECURED 1.6148 01/15/2036 1.401% 01/15/36		06/11/2017	Paydown				88,890	32,378		(32,378)		(32,378)						48,573	01/15/2036	5FE
52108H-ZT-4	LB-UBS COMMERCIAL MORTGAGE TRU SECURED 1.0000 01/15/2036 1.000% 01/15/36		04/11/2017	Paydown				3,210,974	11,305		(11,305)		(11,305)						130,628	01/15/2036	5FE
52108M-AM-5	LB-UBS COMMERCIAL MORTGAGE TRU SECURED SUBORD 5.3500 11/15/20 5.350% 11/15/40		06/11/2017	Paydown		905,113	905,113	905,168	904,597		516		516		905,113				20,203	11/15/2040	1FM
52108M-BC-6	LB-UBS COMMERCIAL MORTGAGE TRU SECURED 0.4815 11/15/2040 0.341% 11/15/40		06/11/2017	Paydown				1,023	4,015		(4,015)		(4,015)						1,054	11/15/2040	6*
52109#-AC-1	GS AIMS-LAZER SPOT MERGER TERM 1ST LIEN 5.7200 02/09/2021 6.046% 02/09/21		06/09/2017	Redemption 100.0000		34,575	34,575	34,271	34,001		222		222		34,575				505	02/09/2021	4FE
52109#-AD-9	GS AIMS-LAZER SPOT MERGER REV 1ST LIEN 5.7200 02/09/2021 5.679% 02/09/21		06/12/2017	Redemption 100.0000		15,156	15,156	15,156	15,156						15,156				423	02/09/2021	4FE
52109P-AG-0	LB-UBS COMMERCIAL MORTGAGE TRU SECURED 6.1140 07/15/2040 6.114% 07/15/40		06/11/2017	Paydown		8,363,585	8,363,585	7,500,652	8,288,380		75,205		75,205		8,363,585				255,675	07/15/2040	1FM
54246#-AA-5	LONG BEACH JUDICIAL PARTNERS L SECURED 6.8800 12/31/2047 6.880% 12/31/47		06/30/2017	Redemption 100.0000		29,748	29,748	30,636	30,591		(843)		(843)		29,748				1,023	12/31/2047	1FE
542514-EW-0	LONG BEACH MORTGAGE LOAN TRUST SECURED SUBORD 2.2661 02/25/20 2.266% 02/25/34		06/26/2017	Paydown		7,091	7,091	7,091	7,091						7,091				57	02/25/2034	1FM
543190-AA-0	LONGTRAIN LEASING III LLC 2015 SECURED ABS 2.9800 01/15/2045 2.980% 01/15/45		06/15/2017	Paydown		432,418	432,418	432,391	431,989		429		429		432,418				5,372	01/15/2045	1FE
546347-AK-1	LOUISIANA-PACIFIC CORP SENIOR 4.8750 09/15/2024 4.875% 09/15/24		04/11/2017	MERRILL LYNCH PIERCE FENNER &		1,168,700	1,160,000	1,160,000	1,160,000						1,160,000		8,700	8,700	33,459	09/15/2024	3FE
55312V-BD-9	ML-CFC COMMERCIAL MORTGAGE TRU SECURED 0.8574 12/12/2049 0.634% 12/12/49		06/01/2017	Paydown				7,676	4,418		(4,418)		(4,418)						12,945	12/12/2049	5FE
55312Y-BD-3	ML-CFC COMMERCIAL MORTGAGE TRU SECURED 0.4037 08/12/2048 0.215% 08/12/48		06/01/2017	Paydown				1,611	1,954		234	2,188	(1,954)						4,553	08/12/2048	5FE
55314Q-AD-9	MMAF EQUIPMENT FINANCE LLC 201 SECURED ABS 1.3500 10/10/2018 1.350% 10/10/18		04/10/2017	Paydown		6,662	6,662	6,662	6,662						6,662				30	10/10/2018	1FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
55315G-AC-2	MMAF EQUIPMENT FINANCE LLC 201 SECURED ABS 1.3900 10/16/2019 1.390% 10/16/19		06/16/2017	Paydown		2,589,576	2,589,576	2,589,032	2,589,396		180		180		2,589,576				15,078	10/16/2019	1FE
55388P-AA-8	MVW OWNER TRUST 2015-1 SECURED ABS 2.5200 12/20/2032 2.520% 12/20/32		06/20/2017	Paydown		1,429,588	1,429,588	1,429,482	1,429,957		(369)		(369)		1,429,588				14,845	12/20/2032	1FE
553891-AA-0	MVW OWNER TRUST 2014-1 SECURED ABS 2.2500 09/22/2031 2.250% 09/22/31		06/20/2017	Paydown		485,341	485,341	485,204	485,261		81		81		485,341				4,427	09/22/2031	1FE
553893-AA-6	MVW OWNER TRUST 2013-1 SECURED ABS 2.1500 04/22/2030 2.150% 04/22/30		06/20/2017	Paydown		409,618	409,618	409,603	409,606		12		12		409,618				3,627	04/22/2030	1FE
553894-AA-4	MVW OWNER TRUST 2016-1 SECURED ABS 2.2500 12/20/2033 2.250% 12/20/33		06/20/2017	Paydown		1,431,770	1,431,770	1,431,617	1,431,699		71		71		1,431,770				13,539	12/20/2033	1FE
55445R-AD-9	Mach One 2004-1A ULC SECURED CDO-CMBS 0.4893 05/28/ 0.489% 05/28/40		06/01/2017	Paydown				28,565	2,729	544	(3,273)		(2,729)						710	05/28/2040	6*
55610A-AC-7	MACQUARIE EQUIPMENT FUNDING TR SECURED ABS 1.2300 07/20/2021 1.230% 07/20/21		06/20/2017	Paydown		565,311	565,311	565,287	565,308		3		3		565,311				2,930	07/20/2021	1FE
55817U-AC-4	MADISON PARK FUNDING IV LTD SECURED CDO-LNA 1.5172 03/22/2 1.517% 03/22/21		06/22/2017	Paydown		4,537,139	4,537,139	4,466,813	4,521,672		15,467		15,467		4,537,139				29,982	03/22/2021	1FE
57165A-AA-6	MARRIOTT VACATION CLUB OWNER T SECURED ABS 2.5100 05/20/2030 2.510% 05/20/30		06/20/2017	Paydown		381,173	381,173	383,045	382,575		(1,402)		(1,402)		381,173				3,930	05/20/2030	1FE
57165L-AA-2	MARRIOTT VACATION CLUB OWNER T SECURED ABS 3.5400 10/20/2032 3.540% 10/20/32		06/20/2017	Paydown		169,150	169,150	169,132	169,143		7		7		169,150				2,497	10/20/2032	1FE
573284-AP-1	MARTIN MARIETTA MATERIALS INC SENIOR 2.2522 06/30/2017 2.396% 06/30/17		06/30/2017	Maturity		8,300,000	8,300,000	8,300,000	8,300,000						8,300,000				91,309	06/30/2017	2FE
57629W-BQ-2	MASSMUTUAL GLOBAL FUNDING II SECURED 2.0000 04/05/2017 2.000% 04/05/17		04/05/2017	Maturity		9,500,000	9,500,000	9,458,675	9,497,764		2,236		2,236		9,500,000				95,000	04/05/2017	1FE
577778-AT-0	MACY'S RETAIL HOLDINGS INC SENIOR 9.5000 04/15/2021 9.500% 04/15/21		04/15/2017	Redemption 100.0000		621,250	621,250	665,601	637,576		(16,326)		(16,326)		621,250				29,509	04/15/2021	2FE
58013M-FB-5	MCDONALD'S CORP SENIOR 3.5000 03/01/2027 3.500% 03/01/27		06/15/2017	CITIGROUP GLOBAL MARKETS, INC		19,489,630	19,000,000	18,900,440			2,278		2,278		18,902,718		586,912	586,912	186,569	03/01/2027	2FE
58528#-CG-0	MEIJER, INC. SECURED 9.0000 12/01/2019 9.000% 12/01/19		06/01/2017	Redemption 100.0000		210,308	210,308	210,308	210,308						210,308				9,464	12/01/2019	1
58528#-CL-9	MEIJER, INC. SECURED 9.0000 12/01/2019 9.000% 12/01/19		06/01/2017	Redemption 100.0000		210,499	210,499	210,499	210,499						210,499				9,472	12/01/2019	1
58528#-CQ-8	MEIJER, INC. SECURED 9.0000 12/01/2019 9.000% 12/01/19		06/01/2017	Redemption 100.0000		219,558	219,558	219,558	219,558						219,558				9,880	12/01/2019	1
58528#-CX-3	MEIJER, INC. SECURED 7.7100 10/01/2020 7.710% 10/01/20		04/01/2017	Redemption 100.0000		922,511	922,511	965,731	930,888		(8,377)		(8,377)		922,511				35,563	10/01/2020	1
589497-AA-4	Merey Sweeny LP SENIOR 8.8500 12/18/2019 8.850% 12/18/19		05/12/2017	Call 100.0000		5,670,312	5,670,312	6,767,504	5,960,649		(58,196)		(58,196)		5,902,453		(232,141)	(232,141)	758,994	12/18/2019	1FE
59022H-DN-9	MERRILL LYNCH MORTGAGE TRUST 2 SECURED 0.5390 02/12/2042 0.347% 02/12/42		06/01/2017	Paydown				777	737		(737)		(737)						191	02/12/2042	5FE
59022H-EL-2	MERRILL LYNCH MORTGAGE TRUST 2 SECURED 0.6797 08/12/2039 0.537% 08/12/39		06/01/2017	Paydown				96											103	08/12/2039	5FE
59023B-AH-7	MERRILL LYNCH MORTGAGE TRUST 2 SECURED 5.7514 05/12/2039 5.751% 05/12/39		06/01/2017	Paydown		21,057	21,057	18,131	21,057						21,057				502	05/12/2039	1FM
59025W-AE-6	MERRILL LYNCH MORTGAGE TRUST 2 SECURED 5.6900 02/12/2051 5.690% 02/12/51		06/01/2017	Paydown		4,043,579	4,043,579	4,065,733	4,039,061		4,518		4,518		4,043,579				105,845	02/12/2051	1FM
59217G-BH-1	METROPOLITAN LIFE GLOBAL FUNDI SECURED 1.3000 04/10/2017 1.300% 04/10/17		04/10/2017	Maturity		2,000,000	2,000,000	1,997,240	1,999,746		254		254		2,000,000				13,000	04/10/2017	1FE
594918-BJ-2	MICROSOFT CORP SENIOR 3.1250 11/03/2025 3.125% 11/03/25		06/23/2017	GOLDMAN SACHS & CO., INC.		10,291,800	10,000,000	9,997,400	9,997,663		113		113		9,997,776		294,024	294,024	203,993	11/03/2025	1FE
60053H-AB-8	GS AIMS - MILLER HEIMAN REV 1ST LIEN 6.9223 09/28/2018 8.750% 09/28/18		06/01/2017	VARIOUS		14,817											14,817	14,817		09/28/2018	6FE
60053H-AC-6	GS AIMS - MILLER HEIMAN TERM 1ST LIEN 6.7840 09/30/2019 8.750% 09/30/19		06/01/2017	VARIOUS		72,093											72,093	72,093		09/30/2019	6FE
60467M-AB-7	MIRANT MID-ATLANTIC SERIES B P SECURED 9.1250 06/30/2017 9.125% 06/30/17		06/30/2017	Redemption 100.0000		3,910,425	3,910,425	3,910,425	3,910,425						3,910,425				178,413	06/30/2017	5FE
60687V-AJ-4	ML-CFC COMMERCIAL MORTGAGE TRU SECURED SUBORD 5.5250 07/12/20 5.525% 07/12/46		06/01/2017	Paydown		49,595	49,595	46,900	49,595						49,595				1,112	07/12/2046	1FM

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
60687V-BC-8	ML-CFC COMMERCIAL MORTGAGE TRU SECURED 0.7907 07/12/2046 0.584% 07/12/46		06/01/2017	Paydown				1,627	1,574		(1,574)		(1,574)						1,009	07/12/2046	5FE
60688C-AE-6	ML-CFC COMMERCIAL MORTGAGE TRU SECURED 5.7000 09/12/2049 5.700% 09/12/49		06/01/2017	Paydown		3,972,886	3,972,886	3,817,227	3,936,931		35,955		35,955		3,972,886				106,453	09/12/2049	1FM
60689L-AD-7	MMAF EQUIPMENT FINANCE LLC 201 SECURED ABS 1.6800 05/11/2020 1.680% 05/11/20		06/09/2017	Paydown		610,689	610,689	610,505	610,654		35		35		610,689				4,277	05/11/2020	1FE
61690A-AF-1	MORGAN STANLEY BANK OF AMERICA SECURED 1.1804 12/15/2047 1.027% 12/15/47		06/01/2017	Paydown				18,877	16,851		(16,851)		(16,851)						1,182	12/15/2047	1FE
61690G-AG-6	MORGAN STANLEY BANK OF AMERICA SECURED 1.3988 02/15/2047 1.235% 02/15/47		06/01/2017	Paydown				94,480	64,168		(64,168)		(64,168)						6,939	02/15/2047	1FE
61690K-AF-9	MORGAN STANLEY BANK OF AMERICA SECURED 1.6246 02/15/2046 1.484% 02/15/46		06/01/2017	Paydown				80,104	78,862		(78,862)		(78,862)						8,433	02/15/2046	1FE
61690Q-AF-6	MORGAN STANLEY BANK OF AMERICA SECURED 0.8794 07/15/2050 0.740% 07/15/50		06/01/2017	Paydown				9,822	8,964		(8,964)		(8,964)						739	07/15/2050	1FE
61690V-BA-5	MORGAN STANLEY BANK OF AMERICA SECURED 1.2618 10/15/2048 1.114% 10/15/48		06/01/2017	Paydown				17,071	15,183		(15,183)		(15,183)						1,034	10/15/2048	1FE
61691E-BB-0	MORGAN STANLEY CAPITAL I TRUST SECURED 0.9714 12/15/2049 0.832% 12/15/49		06/01/2017	Paydown				9,088	9,026		(9,026)		(9,026)						603	12/15/2049	1FE
617458-AJ-3	MORGAN STANLEY CAPITAL I TRUST SECURED 0.5985 09/15/2047 0.424% 09/15/47		06/01/2017	Paydown				71,256	66,221		(66,221)		(66,221)						22,039	09/15/2047	1FE
617459-AE-2	MORGAN STANLEY CAPITAL I TRUST SECURED 1.0703 06/15/2044 0.887% 06/15/44		06/01/2017	Paydown				28,092	23,787		(23,787)		(23,787)						3,309	06/15/2044	1FE
61745M-2R-3	MORGAN STANLEY CAPITAL I TRUST SECURED 1.1698 07/15/2056 1.056% 07/15/56		06/01/2017	Paydown				5,606	4,542		(4,542)		(4,542)						5,876	07/15/2056	1FE
61745M-HG-1	MORGAN STANLEY CAPITAL I INC SECURED SUBORD 6.3400 07/15/20 6.340% 07/15/30		06/01/2017	Paydown		1,295,930	1,295,930	819,417	1,256,756		39,174		39,174		1,295,930				34,263	07/15/2030	1FM
61745M-KW-2	MORGAN STANLEY CAPITAL I INC SECURED 1.3749 11/15/2031 1.246% 11/15/31		06/01/2017	Paydown				3,227	2,075		(2,075)		(2,075)						960	11/15/2031	5FE
61745M-L8-4	MORGAN STANLEY CAPITAL I TRUST SECURED 0.2215 06/13/2041 0.208% 06/13/41		06/01/2017	Paydown				2,717	5,904		(5,904)		(5,904)						653	06/13/2041	5FE
61745M-M2-6	MORGAN STANLEY CAPITAL I TRUST SECURED SUBORD 5.9286 06/13/20 5.929% 06/13/41		06/01/2017	Paydown		461,420	461,420	447,690	460,498		922		922		461,420				11,297	06/13/2041	1FM
61745M-VH-3	MORGAN STANLEY CAPITAL I TRUST SECURED 0.5456 09/13/2045 0.454% 09/13/45		06/01/2017	Paydown				18,750	9,718		(9,718)		(9,718)						2,729	09/13/2045	4FE
61746W-DF-4	MORGAN STANLEY DEAN WITTER CAP SECURED SUBORD 7.0700 02/23/20 7.070% 02/23/34		06/01/2017	Paydown		658,819	658,819	451,552	621,030		37,789		37,789		658,819				19,025	02/23/2034	1FM
61746W-DM-9	MORGAN STANLEY DEAN WITTER CAP SECURED 1.1944 02/23/2034 1.198% 02/23/34		06/01/2017	Paydown				556	441		(441)		(441)						3,164	02/23/2034	3FE
61746W-HJ-2	MORGAN STANLEY DEAN WITTER CAP SECURED 0.0904 07/15/2033 0.090% 07/15/33		06/01/2017	Paydown				1,086	497		(497)		(497)						89	07/15/2033	5FE
61746W-HN-3	MORGAN STANLEY DEAN WITTER CAP SECURED SUBORD 7.9697 07/15/20 7.970% 07/15/33		05/01/2017	Paydown			(20)	(15)	(15)		15		15							07/15/2033	1FM
61750W-AA-1	MORGAN STANLEY CAPITAL I TRUST SECURED 0.6504 12/15/2043 0.485% 12/15/43		06/01/2017	Paydown				185	2	201	(202)		(1)						240	12/15/2043	6*
61750W-AC-7	MORGAN STANLEY CAPITAL I TRUST SECURED 0.6504 12/15/2043 0.485% 12/15/43		06/01/2017	Paydown				234	2	247	(249)		(2)						304	12/15/2043	6*
61751N-AG-7	MORGAN STANLEY CAPITAL I TRUST SECURED 5.4780 02/12/2044 5.478% 02/12/44		05/01/2017	Paydown															63,379	02/12/2044	1FM
61751X-AG-5	MORGAN STANLEY CAPITAL I TRUST SECURED 5.5740 11/12/2049 5.574% 11/12/49		06/01/2017	Paydown		62,079	62,079	47,873	62,079						62,079				1,442	11/12/2049	1FM
61751X-AX-8	MORGAN STANLEY CAPITAL I TRUST SECURED 0.5018 11/12/2049 0.305% 11/12/49		06/01/2017	Paydown				3,451	3,344		(3,344)		(3,344)						1,225	11/12/2049	5FE
61754K-AM-7	MORGAN STANLEY CAPITAL I TRUST SECURED 0.0071 04/15/2049 0.003% 04/15/49		06/01/2017	Paydown				6,463	27,881		(12,800)	15,081	(27,881)						37,285	04/15/2049	5FE
61755Y-AF-1	MORGAN STANLEY CAPITAL I TRUST SECURED 6.1568 06/11/2049 6.128% 06/11/49		06/01/2017	Paydown		7,950,746	7,950,746	8,068,144	7,946,827		3,918		3,918		7,950,746				218,889	06/11/2049	1FM
61755Y-AH-7	MORGAN STANLEY CAPITAL I TRUST SECURED 6.1277 06/11/2049 6.128% 06/11/49		06/01/2017	Paydown		17,896,913	17,896,913	17,351,772	17,874,641		22,272		22,272		17,896,913				536,188	06/11/2049	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
61758F-AA-0	MORGAN STANLEY RE-REMIC TRUST SECURED 6.0404 08/12/2045 6.040% 08/12/45		04/01/2017	Paydown		756,037	756,037	705,743	752,628		3,409		3,409		756,037				14,995	08/12/2045	1FM
61760R-AA-0	MORGAN STANLEY CAPITAL I TRUST SECURED 0.9236 07/15/2049 0.794% 07/15/49		06/01/2017	Paydown				27,582	31,165		(31,165)		(31,165)						3,969	07/15/2049	1FE
61760V-AA-1	MORGAN STANLEY CAPITAL I TRUST SECURED 2.2804 03/15/2045 2.099% 03/15/45		06/01/2017	Paydown				77,800	78,855		(88,848)		(88,848)						8,621	03/15/2045	1FE
61761A-AA-6	MORGAN STANLEY BANK OF AMERICA SECURED 1.6731 08/15/2045 1.514% 08/15/45		06/01/2017	Paydown				1,182,206	1,182,206		(1,182,206)		(1,182,206)						124,883	08/15/2045	1FE
61761D-AJ-1	MORGAN STANLEY BANK OF AMERICA SECURED 2.0114 11/15/2045 1.808% 11/15/45		06/01/2017	Paydown				1,021,008	1,080,218		(1,066,181)	14,037	(1,080,218)						135,779	11/15/2045	1FE
61761Q-AF-0	MORGAN STANLEY BANK OF AMERICA SECURED 1.1640 12/15/2048 1.026% 12/15/48		06/01/2017	Paydown				51,630	46,019		(46,019)		(46,019)						4,431	12/15/2048	1FE
61762D-AX-9	MORGAN STANLEY BANK OF AMERICA SECURED 1.4345 05/15/2046 1.151% 05/15/46		06/01/2017	Paydown				1,525,046	1,302,942		(1,437,811)		(1,437,811)						210,041	05/15/2046	1FE
61763B-AV-6	MORGAN STANLEY BANK OF AMERICA SECURED 1.2778 11/15/2046 1.111% 11/15/46		06/01/2017	Paydown				56,321	49,225		(49,225)		(49,225)						4,466	11/15/2046	1FE
61763K-BB-9	MORGAN STANLEY BANK OF AMERICA SECURED 1.3059 04/15/2047 1.140% 04/15/47		06/01/2017	Paydown				48,853	36,188		(36,188)		(36,188)						3,212	04/15/2047	1FE
61763M-AG-5	MORGAN STANLEY BANK OF AMERICA SECURED 1.3381 06/15/2047 1.177% 06/15/47		06/01/2017	Paydown				52,170	48,211		(48,211)		(48,211)						4,293	06/15/2047	1FE
61763U-BA-9	MORGAN STANLEY BANK OF AMERICA SECURED 1.4010 08/15/2047 1.243% 08/15/47		06/01/2017	Paydown				18,063	12,960		(12,960)		(12,960)						1,186	08/15/2047	1FE
61763X-AG-1	MORGAN STANLEY BANK OF AMERICA SECURED 1.0890 10/15/2047 0.938% 10/15/47		06/01/2017	Paydown				186,929	137,294		(137,294)		(137,294)						15,194	10/15/2047	1FE
61764R-BG-2	MORGAN STANLEY BANK OF AMERICA SECURED 1.5425 02/15/2048 1.392% 02/15/48		06/01/2017	Paydown				38,744	31,118		(31,118)		(31,118)						2,334	02/15/2048	1FE
61764X-BK-0	MORGAN STANLEY BANK OF AMERICA SECURED 1.1053 03/15/2048 0.965% 03/15/48		06/01/2017	Paydown				34,944	29,405		(29,405)		(29,405)						2,089	03/15/2048	1FE
61765T-AG-8	MORGAN STANLEY BANK OF AMERICA SECURED 1.2919 10/15/2048 1.140% 10/15/28		06/01/2017	Paydown				16,141	14,577		(14,577)		(14,577)						1,002	10/15/2028	1FE
61766C-AH-2	MORGAN STANLEY CAPITAL I TRUST SECURED 1.3965 03/15/2049 1.244% 03/15/49		06/01/2017	Paydown				18,976	17,483		(17,483)		(17,483)						1,205	03/15/2049	1FE
61766E-BF-1	MORGAN STANLEY BANK OF AMERICA SECURED 1.8110 05/15/2049 1.651% 05/15/49		06/01/2017	Paydown				20,858	19,730		(19,730)		(19,730)						1,299	05/15/2049	1FE
61766N-BC-8	MORGAN STANLEY BANK OF AMERICA SECURED 1.6036 09/15/2049 1.465% 09/15/49		06/01/2017	Paydown				13,054	8,175		(12,852)		(12,852)						895	09/15/2049	1FE
61767C-AW-8	MORGAN STANLEY BANK OF AMERICA SECURED 1.6110 05/15/2050 1.451% 05/15/50		06/01/2017	Paydown				4,734			(4,734)		(4,734)						66	05/15/2050	1FE
62431R-AB-5	MOUNTAIN VIEW FUNDING CLO SECURED CDO-LNA 1.4984 04/16/2 1.498% 04/16/21		04/18/2017	Paydown		2,609,272	2,609,272	2,562,523	2,604,004		5,269		5,269		2,609,272				17,126	04/16/2021	1FE
62475F-AD-4	MORGAN STANLEY CAPITAL I INC SECURED CDO-CMBS 0.6553 05/24/ 0.655% 05/24/43		06/01/2017	Paydown				120,972	4,459	3,916	(8,374)		(4,458)						5,467	05/24/2043	6FE
62942K-AV-8	NRP MORTGAGE TRUST 2013-1 SECURED 3.2500 07/25/2043 3.250% 07/25/43		06/01/2017	Paydown		1,181,246	1,181,246	1,194,971	1,192,128		(10,882)		(10,882)		1,181,246				16,987	07/25/2043	1FM
62942Q-AX-1	NRZ ADVANCE RECEIVABLES TRUST SECURED ABS 2.7511 06/15/2049 2.751% 06/15/49		06/15/2017	Paydown		6,000,000	6,000,000	5,999,990	5,999,987		13		13		6,000,000				82,530	06/15/2049	1FE
637640-AE-3	National Semiconductor Corp SENIOR 6.6000 06/15/2017 6.600% 06/15/17		06/15/2017	Maturity		5,000,000	5,000,000	5,026,700	5,001,756		(1,756)		(1,756)		5,000,000				165,000	06/15/2017	1FE
63859C-CK-7	NATIONSLINK FUNDING CORP 1999- SECURED SUBORD 6.4500 01/22/20 6.450% 01/22/26		06/15/2017	Paydown		1,782,504	1,782,504	1,447,660	1,733,654		48,850		48,850		1,782,504				48,001	01/22/2026	1FE
63860#-AA-1	NATIONSBANK TRUST CO. SECURED 8.8800 12/21/2019 8.880% 12/21/19		06/21/2017	Redemption 100.0000		1,050,232	1,050,232	1,050,232	1,050,232						1,050,232				46,630	12/21/2019	2
63861L-AA-7	NATIONSTAR HECM LOAN TRUST 201 SECURED ABS 2.0125 08/25/2026 2.012% 08/25/26		06/25/2017	Paydown		1,821,858	1,821,858	1,821,856	1,821,221		637		637		1,821,858				15,080	08/25/2026	1FE
63939E-AA-1	NAVIENT PRIVATE EDUCATION LOAN SECURED ABS 1.4891 12/15/2021 1.659% 12/15/21		06/15/2017	Paydown		661,810	661,810	661,810	661,810						661,810				3,479	12/15/2021	1FE
63939M-AA-3	NAVIENT PRIVATE EDUCATION LOAN SECURED ABS 2.6589 01/16/2035 2.659% 01/16/35		06/15/2017	Paydown		1,160,723	1,160,723	1,160,723	1,160,723						1,160,723				11,362	01/16/2035	1FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
64352V-ES-6	NEW CENTURY HOME EQUITY LOAN T SECURED SUBORD 2.1911 10/25/20 2.191% 10/25/33		06/26/2017	Paydown		109,791	109,791	110,031	109,845		(54)		(54)		109,791				854	10/25/2033	1FM
65339K-AB-6	NEXTERA ENERGY CAPITAL HOLDING SENIOR 1.5860 06/01/2017 1.586% 06/01/17		06/01/2017	Maturity		15,000,000	15,000,000	15,054,750	15,011,101		(11,101)		(11,101)		15,000,000				118,950	06/01/2017	2FE
65409M-AL-5	GS AIMS-NIELSEN BAINBRIDGE TRM 1ST LIEN 6.2181 08/15/2020 6.220% 08/15/20		04/26/2017	Redemption 100.0000		4,651,865	4,651,865	4,605,347	4,620,879		30,986		30,986		4,651,865				117,454	08/15/2020	4FE
65531@-AA-7	GS AIMS-NOMACORC TERM 1ST LIEN 5.6532 01/05/2021 5.726% 01/05/21		04/03/2017	Redemption 100.0000		7,662	7,662	7,586	7,608		54		54		7,662				107	01/05/2021	4FE
65531@-AB-5	GS AIMS-NOMACORC REVOLVER 1ST LIEN 5.6532 01/05/2020 5.658% 01/05/20		06/28/2017	Redemption 100.0000		321,823	321,823	321,823	321,823						321,823				6,895	01/05/2020	4FE
65539G-AQ-0	NOMURA RESECURITIZATION TRUST SECURED 4.0000 10/26/2037 4.000% 10/26/37		06/01/2017	Paydown		177,562	177,562	176,675	177,132		430		430		177,562				2,818	10/26/2037	1FM
655664-AK-6	NORDSTROM INC SENIOR 6.2500 01/15/2018 6.250% 01/15/18		04/06/2017	Call 100.0000		2,000,000	2,000,000	1,987,760	1,998,385		400		400		1,998,785		1,215	1,215	164,185	01/15/2018	2FE
65605*-AC-6	BNSF RAILWAY COMPANY SECURED 6.0100 12/31/2028 6.010% 12/31/28		06/30/2017	Redemption 100.0000		410,256	410,256	410,256	410,256						410,256				12,328	12/31/2028	1
66416T-AF-2	FirstLight Hydro Generating Co 1ST LIEN 8.8120 10/15/2026 8.812% 10/15/26		04/15/2017	Redemption 100.0000		234,375	234,375	234,375	234,375						234,375				10,327	10/15/2026	3FE
67103M-AC-8	OCP CLO 2013-3 LTD SECURED CDO-LNA 3.0584 01/17/2 3.058% 01/17/25		06/20/2017	Paydown		25,000,000	25,000,000	24,987,500	25,011,444		(11,444)		(11,444)		25,000,000				496,240	01/17/2025	1FE
67105H-AC-9	OCP CLO 2013-4 LTD SECURED CDO-LNA 2.8434 10/24/2 2.953% 10/24/25		04/24/2017	Paydown		20,000,000	20,000,000	19,944,000	19,963,544		36,456		36,456		20,000,000				279,241	10/24/2025	1FE
68283#-AA-9	GS AIMS-ONETOUCHPOINT TERM 1ST LIEN 5.7956 09/04/2019 5.679% 09/04/19		04/03/2017	Redemption 100.0000		12,218	12,218	12,117	12,160		59		59		12,218				171	09/04/2019	4FE
68283#-AB-7	GS AIMS-ONETOUCHPOINT REVOLVER 1ST LIEN 5.7161 09/04/2019 7.750% 09/04/19		06/30/2017	Redemption 100.0000		460,811	460,811	460,811	38,229						460,811				2,678	09/04/2019	4FE
68389F-ES-9	OPTION ONE MORTGAGE LOAN TRUST SECURED SUBORD 2.1161 01/25/20 2.116% 01/25/34		06/26/2017	Paydown		39,289	39,289	39,289	39,289						39,289				270	01/25/2034	1FM
684181-AA-8	Orange Cogen Funding Corp SECURED 8.1750 03/15/2022 8.175% 03/15/22		06/15/2017	Redemption 100.0000		265,000	265,000	265,000	265,000						265,000				10,832	03/15/2022	2FE
68504L-AA-9	ORANGE LAKE TIMESHARE TRUST 20 SECURED ABS 2.6100 03/08/2029 2.610% 03/08/29		06/08/2017	Paydown		1,295,845	1,295,845	1,295,698	1,295,758		87		87		1,295,845				14,110	03/08/2029	1FE
69352M-AE-0	PPM GRAYHAWK CLO LTD SECURED CDO-LNA 1.3237 04/18/2 1.458% 04/18/21		04/18/2017	Paydown		168,348	168,348	160,352	166,954		1,394		1,394		168,348				1,065	04/18/2021	1FE
69352M-AG-5	PPM GRAYHAWK CLO LTD SECURED CDO-LNA 1.3737 04/18/2 1.508% 04/18/21		04/18/2017	Paydown		5,100,000	5,100,000	4,836,000	5,027,604		72,396		72,396		5,100,000				33,568	04/18/2021	1FE
698525-AA-0	Panoche Energy Center LLC SECURED 6.8850 07/31/2029 6.885% 07/31/29		05/22/2017	STONECASTLE SECURITIES		6,436,953	6,189,378	6,189,378	6,189,378						6,189,378		247,575	247,575	313,685	07/31/2029	3FE
714294-AD-7	PERRIGO CO PLC SENIOR 4.0000 11/15/2023 4.000% 11/15/23		06/15/2017	VARIOUS		21,496,400	20,000,000	19,922,951	19,940,005		3,477		3,477		19,943,481		1,552,919	1,552,919	466,667	11/15/2023	2FE
714294-AH-8	PERRIGO CO PLC SENIOR 5.3000 11/15/2043 5.300% 11/15/43		06/15/2017	VARIOUS		4,029,648	3,580,000	3,550,610	3,551,241		243		243		3,551,483		478,165	478,165	110,682	11/15/2043	2FE
71429M-AA-3	PERRIGO FINANCE UNLIMITED CO SENIOR 3.5000 03/15/2021 3.500% 03/15/21		06/15/2017	VARIOUS		3,178,994	3,038,000	3,035,205	3,035,637		238		238		3,035,875		143,119	143,119	79,748	03/15/2021	2FE
73316P-AV-2	POPULAR ABS MORTGAGE PASS-THRO SECURED 5.4820 12/25/2034 4.763% 12/25/34		06/01/2017	Paydown		559,900	559,900	559,900	559,900						559,900				11,210	12/25/2034	1FM
73557*-AB-0	PORT WASHINGTON GENERATING STA SENIOR 6.0000 06/15/2033 6.000% 06/15/33		06/15/2017	Redemption 100.0000		51,416	51,416	51,416	51,416						51,416				1,286	06/15/2033	1
73774H-AC-7	GS AIMS-POTPOURRI GROUP TERM 1ST LIEN 5.6796 04/25/2020 9.500% 04/25/20		04/01/2017	Redemption 100.0000		13,706	13,706	13,638	13,663		43		43		13,706				193	04/25/2020	4FE
74042J-AC-7	PREFERRED TERM SECURITIES XXI SECURED CDO-PFDA 1.8956 03/22/ 1.896% 03/22/38		06/22/2017	Paydown		42,945	42,945	42,945	42,945						42,945				369	03/22/2038	4AM
74042J-AJ-2	PREFERRED TERM SECURITIES XXI SECURED CDO-PFDA 1.8956 03/22/ 1.896% 03/22/38		06/22/2017	Paydown		27,329	27,329	27,329	27,329						27,329				235	03/22/2038	4AM
74436J-EH-6	PRUDENTIAL SECURITIES SECURED SECURED 1.3828 11/01/2031 1.385% 11/01/31		06/01/2017	Paydown				78	156		(156)		(156)						57	11/01/2031	5FE
74731@-AC-3	QUAD/GRAPHICS INC SECURED 8.3200 06/15/2021 8.320% 06/15/21		06/15/2017	Redemption 100.0000		1,590,909	1,590,909	1,590,909	1,590,909						1,590,909				66,182	06/15/2021	3

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
74732@-AD-0	QUAD/GRAPHICS INC SENIOR 5.9800 04/14/2026 5.980% 04/14/26		04/14/2017	Redemption 100.0000		136,364	136,364	136,364	136,364						136,364				4,077	04/14/2026	3
74928U-BA-4	RBSSP RESECURITIZATION TRUST 2 SECURED 3.3571 03/25/2036 3.357% 03/25/36		06/01/2017	Paydown		177,503	177,503	177,281	176,974		529		529		177,503				2,490	03/25/2036	1FM
74929F-BL-2	RBSSP RESECURITIZATION TRUST 2 SECURED 3.4755 07/26/2035 3.475% 07/26/35		05/01/2017	Paydown		168,476	168,476	168,370	168,191		284		284		168,476				2,086	07/26/2035	1FM
75232#-AA-6	GS AIMS-RANDALL-REILLY TERM 1ST LIEN 6.0438 10/15/2018 6.296% 10/15/18		06/02/2017	Redemption 100.0000		2,366,428	2,366,428	2,348,680	2,357,050		9,378		9,378		2,366,428				63,657	10/15/2018	3FE
759950-GX-0	RENAISSANCE HOME EQUITY LOAN T SECURED 6.1660 05/25/2036 6.166% 05/25/36		06/01/2017	Paydown		42,521	42,521	29,480	28,640		13,882		13,882		42,521				1,071	05/25/2036	1FM
76070#-AA-9	REPUBLIC NATIONAL DISTRIBUTING SECURED 2.1582 05/01/2017 2.330% 05/01/17		05/01/2017	Maturity		20,000,000	20,000,000	19,912,500	19,976,591		23,409		23,409		20,000,000				217,021	05/01/2017	2
760985-K9-1	RAMP Series 2003-RS11 Trust SECURED SUBORD 2.3111 12/25/20 2.311% 12/25/33		06/26/2017	Paydown		59,612	59,612	59,612	59,612						59,612				435	12/25/2033	2FM
760985-L2-5	RAMP Series 2003-RS11 Trust SECURED SUBORD 3.6911 12/25/20 3.691% 12/25/33		05/25/2017	Paydown		1,687	(139,134)	(101,224)	(52,684)		54,370		54,370		1,687				1,157	12/25/2033	1FM
76110V-NV-6	HOME EQUITY LOAN TRUST 2003-HS SECURED 5.5500 09/25/2033 5.550% 09/25/33		06/01/2017	Paydown		143,186	143,186	143,131	143,252		(66)		(66)		143,186				3,247	09/25/2033	1FM
76110W-MX-1	RASC Series 2002-KS1 Trust SECURED 6.0840 06/25/2032 6.084% 06/25/32		06/01/2017	Paydown		23,055	23,712	23,708	21,440		1,615		1,615		23,055				534	06/25/2032	1FM
76110W-QQ-2	RASC Series 2003-KS2 Trust SECURED 5.5100 04/25/2033 5.510% 04/25/33		04/01/2017	Paydown		2,125,671	2,125,671	2,125,293	2,147,469		(21,798)		(21,798)		2,125,671				39,042	04/25/2033	1FM
76110W-TS-5	RASC Series 2003-KS8 Trust SECURED 5.7200 10/25/2033 5.009% 10/25/33		05/01/2017	Paydown		2,860,002	2,860,002	2,858,397	2,831,106		28,896		28,896		2,860,002				60,133	10/25/2033	1FM
76110W-UL-8	RASC Series 2003-KS9 Trust SECURED 5.5000 11/25/2033 5.500% 11/25/33		06/01/2017	Paydown		179,419	210,438	197,605	196,869		(17,450)		(17,450)		179,419				4,325	11/25/2033	1FM
76110W-VV-5	RASC Series 2003-KS11 Trust SECURED SUBORD 2.1011 01/25/20 2.101% 01/25/34		06/26/2017	Paydown		100,493	100,493	96,659	95,466		5,027		5,027		100,493				808	01/25/2034	1FM
76126C-DE-9	Racers SECURED 6.6250 05/15/2018 6.625% 05/15/18		05/24/2017	DEUTSCHE BANK AG		1,886,850	1,819,417	1,980,414	1,871,172		(10,128)		(10,128)		1,861,044		25,807	25,807	65,625	05/15/2018	1
76126C-DE-9	Racers SECURED 6.6250 05/15/2018 6.625% 05/15/18		05/15/2017	Redemption 100.0000		866,199	866,199	942,848	890,839		(24,640)		(24,640)		866,199				28,693	05/15/2018	1
76126C-DK-5	Racers SECURED 6.5000 04/15/2018 6.500% 04/15/18		04/15/2017	Redemption 100.0000		504,892	504,892	544,778	509,698		(4,806)		(4,806)		504,892				16,409	04/15/2018	2
78403D-AC-4	SBA TOWER TRUST 1ST LIEN 2.9330 12/11/2017 2.933% 12/11/17		04/17/2017	Call 100.0000		9,250,000	9,250,000	9,250,000	9,250,000						9,250,000				91,941	12/11/2017	1FE
78419C-AG-9	SG COMMERCIAL MORTGAGE SECURIT SECURED 2.1864 10/10/2048 2.024% 10/10/48		06/01/2017	Paydown				14,136	7,366		(13,786)		(13,786)						667	10/10/2048	1FE
78442G-PG-5	SLM Student Loan Trust 2005-4 SECURED ABS 1.2762 01/25/2027 1.276% 01/25/27		04/25/2017	Paydown		334,401	334,401	250,801	314,087		20,314		20,314		334,401				1,824	01/25/2027	1FE
78446J-AA-4	SLM Student Loan Trust 2011-2 SECURED ABS 1.8161 11/25/2027 1.816% 11/25/27		06/26/2017	Paydown		470,023	470,023	469,112	472,931		(2,908)		(2,908)		470,023				2,824	11/25/2027	1FE
78446W-AB-3	SLM Student Loan Trust 2012-1 SECURED ABS 1.4736 11/25/2020 1.666% 11/25/20		06/26/2017	Paydown		494,595	494,595	494,595	494,595						494,595				2,425	11/25/2020	1FE
78446W-AC-1	SLM Student Loan Trust 2012-1 SECURED ABS 2.1661 09/25/2028 2.166% 09/25/28		06/26/2017	Paydown		113,814	113,814	112,653	114,208		(394)		(394)		113,814				1,050	09/25/2028	3AM
78447G-AB-7	SLM STUDENT LOAN TRUST 2012-6 SECURED ABS 1.2617 09/25/2019 1.496% 09/25/19		04/25/2017	Paydown		417,166	417,166	417,166	417,166						417,166				1,518	09/25/2019	1FE
78447R-AA-5	SLM PRIVATE EDUCATION LOAN TRU SECURED ABS 1.5891 08/15/2022 1.759% 08/15/22		06/15/2017	Paydown		1,239,657	1,239,657	1,239,657	1,239,657						1,239,657				7,308	08/15/2022	1FE
78447V-AA-6	SLM PRIVATE EDUCATION LOAN TRU SECURED ABS 1.8089 07/15/2022 1.809% 07/15/22		06/15/2017	Paydown		1,065,312	1,065,312	1,065,312	1,065,312						1,065,312				6,614	07/15/2022	1FE
78447X-AB-0	SLM PRIVATE EDUCATION LOAN TRU SECURED ABS 2.9400 10/15/2031 2.940% 10/15/31		06/15/2017	Paydown		1,533,559	1,533,559	1,564,710	1,556,365		(22,806)		(22,806)		1,533,559				18,681	10/15/2031	1FE
78447Y-AB-8	SLM STUDENT LOAN TRUST 2013-3 SECURED ABS 1.5161 05/26/2020 1.516% 05/26/20		06/26/2017	Paydown		1,016,127	1,016,127	1,014,297	1,018,092		(1,965)		(1,965)		1,016,127				4,867	05/26/2020	1FE
78448C-AF-6	SLM STUDENT LOAN TRUST 2013-6 SECURED ABS 1.7161 02/25/2021 1.716% 02/25/21		06/26/2017	Paydown		693,685	693,685	693,685	693,685						693,685				3,843	02/25/2021	1FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
78448D-AA-5	SLM PRIVATE EDUCATION LOAN TRU SECURED ABS 1.7589 07/15/2022 1.759% 07/15/22		06/15/2017	Paydown		816,086	816,086	816,086	816,086						816,086				4,886	07/15/2022	1FE
78448P-AA-8	SMB PRIVATE EDUCATION LOAN TRU SECURED ABS 1.7589 07/17/2023 1.759% 07/17/23		06/15/2017	Paydown		2,061,929	2,061,929	2,052,586	2,056,200		5,729		5,729		2,061,929				12,302	07/17/2023	1FE
78448Q-AA-6	SMB PRIVATE EDUCATION LOAN TRU SECURED ABS 1.8589 02/15/2023 1.859% 02/15/23		06/15/2017	Paydown		793,960	793,960	792,760	794,410		(450)		(450)		793,960				5,086	02/15/2023	1FE
78469P-AB-0	SOFI PROFESSIONAL LOAN PROGRAM SECURED ABS 2.7600 12/26/2036 2.760% 12/26/36		06/25/2017	Paydown		824,911	824,911	817,379	816,238		8,673		8,673		824,911				9,457	12/26/2036	1FE
78469Q-AF-9	SPS SERVICER ADVANCE RECEIVABL SECURED ABS 2.9200 07/15/2047 2.920% 07/15/47		04/15/2017	Paydown		18,000,000	18,000,000	17,998,303	17,999,400		600		600		18,000,000				175,200	07/15/2047	1FE
78470R-AB-3	SOFI PROFESSIONAL LOAN PROGRAM SECURED ABS 1.6300 01/25/2036 1.630% 01/25/36		06/25/2017	Paydown		1,187,177	1,187,177	1,187,095	1,187,082		95		95		1,187,177				9,742	01/25/2036	1FE
78471K-AE-1	SOFI MORTGAGE TRUST 2016-1 SECURED 3.0000 11/25/2046 3.000% 11/25/46		06/01/2017	Paydown		128,373	128,373	122,456	122,464		5,910		5,910		128,373				1,435	11/25/2046	1FE
785592-AR-7	SABINE PASS LIQUEFACTION LLC 1ST LIEN 5.0000 03/15/2027 5.000% 03/15/27		05/10/2017	Tax Free Exchange		10,029,630	10,000,000	10,031,250	10,030,535		(905)		(905)		10,029,630				315,278	03/15/2027	2FE
79548K-3R-7	CITIGROUP GLOBAL MARKETS MORTG SECURED 1.5801 02/18/2032 1.333% 02/18/32		06/01/2017	Paydown				15,037	15,888		(15,888)		(15,888)						3,182	02/18/2032	5FE
795770-AN-6	Salton Sea Funding Corp SECURED 7.4750 11/30/2018 7.475% 11/30/18		05/30/2017	Redemption 100.0000		522,768	522,768	522,768	522,768						522,768				19,538	11/30/2018	4FE
80283F-AE-6	SANTANDER DRIVE AUTO RECEIVABL SECURED SUBORD ABS 1.7600 01/1 1.760% 01/15/19		05/15/2017	Paydown		1,300,901	1,300,901	1,300,533	1,300,893		7		7		1,300,901				8,254	01/15/2019	1FE
80283G-AE-4	SANTANDER DRIVE AUTO RECEIVABL SECURED SUBORD ABS 1.8100 04/1 1.810% 05/15/19		06/15/2017	Paydown		1,337,047	1,337,047	1,337,040	1,337,046		1		1		1,337,047				9,982	05/15/2019	1FE
80283H-AE-2	SANTANDER DRIVE AUTO RECEIVABL SECURED SUBORD ABS 3.2500 01/1 3.250% 01/15/20		06/15/2017	Paydown		450,183	450,183	450,112	450,183						450,183				6,048	01/15/2020	1FE
80283N-AF-6	SANTANDER DRIVE AUTO RECEIVABL SECURED SUBORD ABS 2.3600 04/1 2.360% 04/15/20		06/15/2017	Paydown		2,878,595	2,878,595	2,878,116	2,878,536		60		60		2,878,595				28,011	04/15/2020	1FE
80283Y-AE-5	SANTANDER DRIVE AUTO RECEIVABL SECURED SUBORD ABS 1.8200 05/1 1.820% 05/15/19		06/15/2017	Paydown		2,017,291	2,017,291	2,016,956	2,017,263		28		28		2,017,291				13,660	05/15/2019	1FE
80283Y-AF-2	SANTANDER DRIVE AUTO RECEIVABL SECURED SUBORD ABS 2.6000 11/1 2.600% 11/16/20		06/15/2017	Paydown		966,815	966,815	966,528	966,734		82		82		966,815				12,569	11/16/2020	1FE
80284C-AE-2	SANTANDER DRIVE AUTO RECEIVABL SECURED SUBORD ABS 1.9700 11/1 1.970% 11/15/19		06/15/2017	Paydown		1,971,017	1,971,017	1,970,566	1,970,931		86		86		1,971,017				16,060	11/15/2019	1FE
81745L-AA-1	SEQUOIA MORTGAGE TRUST 2014-4 SECURED 3.0000 11/25/2044 3.000% 11/25/44		06/01/2017	Paydown		567,704	567,704	574,622	571,691		(3,987)		(3,987)		567,704				7,216	11/25/2044	1FM
81745Q-AF-9	SEQUOIA MORTGAGE TRUST 2015-1 SECURED 2.5000 01/25/2045 2.500% 01/25/45		06/01/2017	Paydown		359,671	359,671	361,357	360,563		(893)		(893)		359,671				3,757	01/25/2045	1FM
81746K-AD-6	SEQUOIA MORTGAGE TRUST 2017-2 SECURED 3.5000 03/25/2047 3.500% 03/25/47		06/01/2017	Paydown		357,358	357,358	364,059			(6,700)		(6,700)		357,358				2,792	03/25/2047	1FE
81746L-AD-4	SEQUOIA MORTGAGE TRUST 2015-3 SECURED 3.5000 07/25/2045 3.500% 07/25/45		06/01/2017	Paydown		484,471	484,471	491,094	489,286		(4,816)		(4,816)		484,471				6,962	07/25/2045	1FM
81746N-AK-4	SEQUOIA MORTGAGE TRUST 2016-3 SECURED 3.5000 11/25/2046 3.500% 11/25/46		06/01/2017	Paydown		278,558	278,558	287,437	287,322		(8,764)		(8,764)		278,558				4,013	11/25/2046	1FM
81746T-AD-7	SEQUOIA MORTGAGE TRUST 2017-1 SECURED 3.5000 02/25/2047 3.500% 02/25/47		06/01/2017	Paydown		527,992	527,992	538,552			(10,560)		(10,560)		527,992				6,468	02/25/2047	1FE
81746X-AD-8	SEQUOIA MORTGAGE TRUST 2017-3 SECURED 3.5000 04/25/2047 3.500% 04/25/47		06/01/2017	Paydown		1,073,960	1,073,960	1,089,566			(15,606)		(15,606)		1,073,960				6,959	04/25/2047	1FE
81782I-AA-9	SETTLEMENT FEE FINANCE LLC SECURED ABS 9.1000 07/25/2034 9.100% 07/25/34		04/25/2017	Paydown		465,537	465,537	477,571	466,726		(1,189)		(1,189)		465,537				21,182	07/25/2034	3AM
81783R-AA-1	SETTLEMENT FEE FINANCE 2013-1 SECURED ABS 3.9800 01/25/2044 3.980% 01/25/44		04/25/2017	Paydown		357,676	357,676	357,676	357,676						357,676				7,118	01/25/2044	1FE
82280R-AD-1	SHELLPOINT CO-ORIGINATOR TRUST SECURED 3.5000 04/25/2047 3.500% 04/25/47		06/01/2017	Paydown		622,343	622,343	630,803			(8,460)		(8,460)		622,343				4,022	04/25/2047	1FE
82281E-AK-3	SHELLPOINT CO-ORIGINATOR TRUST SECURED 3.5000 11/25/2046 3.500% 11/25/46		06/01/2017	Paydown		687,829	687,829	700,726	700,499		(12,670)		(12,670)		687,829				9,871	11/25/2046	1FE
823832-AC-4	SHERIDAN SQUARE CLO LTD 2013-1 SECURED CDO-LNA 2.2084 04/15/2 2.208% 04/15/25		05/11/2017	Paydown		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				173,812	04/15/2025	1FE

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
82650A-AA-6	SIERRA TIMESHARE 2012-3 RECEIV SECURED ABS 1.8700 08/20/2029 1.870% 08/20/29		06/20/2017	Paydown		168,762	168,762	168,731	168,606		156		156		168,762				1,306	08/20/2029	1FE
82650H-AA-1	SIERRA TIMESHARE 2013-3 RECEIV SECURED ABS 2.2000 10/20/2030 2.200% 10/20/30		06/20/2017	Paydown		501,917	501,917	501,776	501,890		27		27		501,917				4,599	10/20/2030	1FE
82651Y-AA-3	SIERRA TIMESHARE 2013-1 RECEIV SECURED ABS 1.5900 11/20/2029 1.590% 11/20/29		06/20/2017	Paydown		267,986	267,986	267,929	267,973		13		13		267,986				1,753	11/20/2029	1FE
82652B-AA-2	SIERRA TIMESHARE 2013-2 RECEIV SECURED ABS 2.2800 11/20/2025 2.280% 11/20/25		06/20/2017	Paydown		317,288	317,288	317,278	317,295		(6)		(6)		317,288				2,969	11/20/2025	1FE
82652D-AA-8	SIERRA TIMESHARE 2014-2 RECEIV SECURED ABS 2.0500 06/20/2031 2.050% 06/20/31		06/20/2017	Paydown		289,469	289,469	289,424	289,444		25		25		289,469				2,432	06/20/2031	1FE
82652E-AA-6	SIERRA TIMESHARE 2014-3 RECEIV SECURED ABS 2.3000 10/20/2031 2.300% 10/20/31		06/20/2017	Paydown		390,163	390,163	390,091	390,147		16		16		390,163				3,728	10/20/2031	1FE
82652H-AA-9	SIERRA TIMESHARE 2015-2 RECEIV SECURED ABS 2.4300 06/20/2032 2.430% 06/20/32		06/20/2017	Paydown		704,145	704,145	704,063	704,337		(192)		(192)		704,145				7,093	06/20/2032	1FE
82652J-AA-5	SIERRA TIMESHARE 2015-3 RECEIV SECURED ABS 2.5800 09/20/2032 2.580% 09/20/32		06/20/2017	Paydown		603,508	603,508	603,391	603,434		75		75		603,508				6,501	09/20/2032	1FE
82652K-AA-2	SIERRA RECEIVABLES FUNDING CO SECURED ABS 2.9100 03/20/2034 2.910% 03/20/34		06/20/2017	Paydown		3,419,731	3,419,731	3,419,499			233		233		3,419,731				16,238	03/20/2034	1FE
82652M-AA-6	SIERRA TIMESHARE 2016-2 RECEIV SECURED ABS 2.3300 07/20/2033 2.330% 07/20/33		06/20/2017	Paydown		1,700,419	1,700,419	1,700,095	1,700,102		316		316		1,700,419				16,216	07/20/2033	1FE
82652X-AA-4	SIERRA TIMESHARE 2016-1 RECEIV SECURED ABS 3.0800 03/21/2033 3.080% 03/21/33		06/20/2017	Paydown		1,396,936	1,396,936	1,396,683	1,396,858		78		78		1,396,936				17,862	03/21/2033	1FE
82652Y-AA-2	SIERRA TIMESHARE 2016-3 RECEIV SECURED ABS 2.4300 10/20/2033 2.430% 10/20/33		06/20/2017	Paydown		2,768,010	2,768,010	2,767,513	2,767,719		291		291		2,768,010				27,745	10/20/2033	1FE
82967N-AW-8	SIRIUS XM RADIO INC SENIOR 5.3750 07/15/2026 5.375% 07/15/26		05/10/2017	BARCLAYS CAPITAL INC		20,500,000	20,000,000	20,034,850	20,034,264		(1,320)		(1,320)		20,032,944		467,056	467,056	1,029,462	07/15/2026	3FE
83149V-AA-7	SLM STUDENT LOAN TRUST 2011-1 SECURED ABS 1.7361 03/25/2026 1.736% 03/25/26		06/26/2017	Paydown		150,963	150,963	150,515	151,712		(749)		(749)		150,963				861	03/25/2026	1FE
834016-AB-3	SOFI PROFESSIONAL LOAN PROGRAM SECURED ABS 2.5100 08/25/2033 2.510% 08/25/33		06/25/2017	Paydown		768,303	768,303	764,085	764,020		4,284		4,284		768,303				7,889	08/25/2033	1FE
834017-AB-1	SOFI PROFESSIONAL LOAN PROGRAM SECURED ABS 2.5100 09/27/2032 2.510% 09/27/32		06/25/2017	Paydown		1,026,674	1,026,674	1,026,542	1,026,546		128		128		1,026,674				10,624	09/27/2032	1FE
83416W-AB-9	SOLAR STAR FUNDING LLC 1ST LIEN 3.9500 06/30/2035 3.950% 06/30/35		06/30/2017	Redemption 100.0000		31,457	31,457	31,457	31,457						31,457				621	06/30/2035	2FE
844741-AS-7	SOUTHWEST AIRLINES CO 1995-A P 1ST LIEN 7.6400 01/01/2018 7.640% 01/01/18		06/15/2017	Redemption 100.0000		767,615	767,615	779,074	768,381		(766)		(766)		767,615				56,039	01/01/2018	1FE
845467-AE-9	SOUTHWESTERN ENERGY CO SENIOR 7.5000 02/01/2018 7.500% 02/01/18		05/30/2017	Call 100.0000		2,395,000	2,395,000	2,395,000	2,395,000						2,395,000				244,294	02/01/2018	3FE
858271-AA-7	SteelRiver Transmission Co LLC 1ST LIEN 4.7100 06/30/2017 4.710% 06/30/17		06/30/2017	Redemption 100.0000		23,859,401	23,859,401	24,655,712	23,646,401		213,000		213,000		23,859,401				566,025	06/30/2017	2FE
86191@-AC-0	STONEHEDGE CAPITAL FUND MISSOU SECURED 0.0000 12/01/2019 0.000% 12/01/19		06/01/2017	Redemption 100.0000		169,752	169,752	169,752	169,752						169,752					12/01/2019	1FE
86357M-BP-3	SPARCS TRUST SENIOR 7.1984 04/15/2019 7.198% 04/15/19		04/15/2017	Redemption 100.0000		952,292	952,292	910,421	943,274		9,018		9,018		952,292				34,084	04/15/2019	2
87155M-AA-9	SYMPHONY CLO V LTD SECURED CDO-LNA 1.9084 01/15/2 1.908% 01/15/24		04/17/2017	Paydown		4,015,171	4,015,171	3,926,155	3,980,239		34,932		34,932		4,015,171				34,524	01/15/2024	1FE
87157V-AA-7	SYMPHONY CLO XI LTD SECURED CDO-LNA 2.4584 01/17/2 2.458% 01/17/25		06/27/2017	Paydown		5,500,000	5,500,000	5,434,000	5,477,537		22,463		22,463		5,500,000				79,283	01/17/2025	1FE
871829-BA-4	SYSCO CORP SENIOR 2.5000 07/15/2021 2.500% 07/15/21		04/04/2017	MITSUBISHI SECURITIES		7,243,765	7,250,000	7,246,230	7,246,617		187		187		7,246,804		(3,039)	(3,039)	131,910	07/15/2021	2FE
87264A-AK-1	T-MOBILE USA INC SENIOR 6.2500 04/01/2021 6.250% 04/01/21		04/01/2017	Call 100.0000		10,500,000	10,500,000	10,591,406	10,543,629		(4,489)		(4,489)		10,539,140		(39,140)	(39,140)	656,250	04/01/2021	3FE
87970U-AA-4	TELOS CLO 2014-6 LTD SECURED CDO-LNA 2.5232 01/17/2 2.658% 01/17/27		04/17/2017	Paydown		11,500,000	11,500,000	11,470,100	11,471,902		28,098		28,098		11,500,000				142,487	01/17/2027	1FE
88031Q-AA-8	TENASKA VIRGINIA PARTNERS LP SECURED 6.1190 03/30/2024 6.119% 03/30/24		06/30/2017	Redemption 100.0000		449,883	449,883	450,485	450,135		(252)		(252)		449,883				13,764	03/30/2024	2FE
88031R-AA-6	TENASKA ALABAMA II PARTNERS LP SECURED 6.1250 03/30/2023 6.125% 03/30/23		06/30/2017	Redemption 100.0000		533,294	533,294	543,684	538,993		(5,700)		(5,700)		533,294				16,332	03/30/2023	2FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
881561-VY-7	TERWIN MORTGAGE TRUST SERIES T SECURED 4.6989 07/25/2036 4.699% 07/25/36		06/01/2017	Paydown		330,788	330,788	316,052	324,195		6,592		6,592		330,788				5,599	07/25/2036	1FM
89172P-AA-7	TOWD POINT MORTGAGE TRUST 2016 SECURED 3.0000 08/25/2055 3.000% 08/25/55		06/01/2017	Paydown		767,936	767,936	773,948	773,311		(5,375)		(5,375)		767,936				9,632	08/25/2055	1FM
89172P-AJ-8	TOWD POINT MORTGAGE TRUST 2016 SECURED 2.7500 08/25/2055 2.750% 08/25/55		06/01/2017	Paydown		348,131	348,131	348,920	348,918		(787)		(787)		348,131				4,002	08/25/2055	1FM
89172U-AA-6	TOWD POINT MORTGAGE TRUST 2016 SECURED 2.2500 07/25/2056 2.250% 07/25/56		06/01/2017	Paydown		933,533	933,533	937,483	937,218		(3,686)		(3,686)		933,533				8,779	07/25/2056	1FE
89172Y-AA-8	TOWD POINT MORTGAGE TRUST 2016 SECURED 2.2500 04/25/2056 2.250% 04/25/56		06/01/2017	Paydown		629,235	629,235	628,331	628,328		907		907		629,235				5,797	04/25/2056	1FM
89173C-AA-5	TOWD POINT MORTGAGE TRUST 2016 SECURED 2.5000 10/25/2056 2.500% 10/25/56		06/01/2017	Paydown		1,172,078	1,172,078	1,171,464	1,171,458		620		620		1,172,078				11,895	10/25/2056	1FE
89173F-AA-8	TOWD POINT MORTGAGE TRUST 2017 SECURED 2.7500 10/25/2056 2.750% 10/25/56		06/01/2017	Paydown		931,260	931,260	932,493			(1,233)		(1,233)		931,260				6,226	10/25/2056	1FE
89173H-AA-4	TOWD POINT MORTGAGE TRUST 2017 SECURED 2.7500 04/25/2057 2.750% 04/25/57		06/01/2017	Paydown		164,040	164,040	164,604			(564)		(564)		164,040				376	04/25/2057	1FE
89640R-AG-4	TRINITAS CLO II LTD SECURED SUBORD CDO-LNA 2.9484 2.948% 07/15/26		06/15/2017	Paydown		29,314,400	29,314,400	29,333,454			(19,054)		(19,054)		29,314,400				347,818	07/15/2026	1FE
89656F-AC-0	TRINITY RAIL LEASING 2012 LLC SECURED ABS 3.8980 07/15/2043 3.898% 07/15/43		06/15/2017	Paydown		213,702	213,702	213,702	213,702						213,702				3,474	07/15/2043	1FE
89690E-AD-9	TRIP RAIL MASTER FUNDING LLC SECURED ABS 2.8630 04/15/2044 2.863% 04/15/44		06/15/2017	Paydown		55,713	55,713	55,713	55,713						55,713				644	04/15/2044	1FE
897056-A8-6	GS AIMS-TROON GOLF LLC TERM 1ST LIEN 5.4084 06/30/2019 5.546% 06/30/19		04/03/2017	Redemption 100.0000		13,121	13,121	12,990	13,050		70		70		13,121				173	06/30/2019	3FE
898613-AA-2	Tuckahoe Credit Lease Trust SECURED 9.3100 10/20/2025 9.310% 10/20/25		06/20/2017	Redemption 100.0000		144,726	144,726	160,010	151,735		(7,009)		(7,009)		144,726				5,670	10/20/2025	4AM
90131H-CA-1	21ST CENTURY FOX AMERICA INC SENIOR 3.3750 11/15/2026 3.375% 11/15/26		04/06/2017	Tax Free Exchange		1,247,664	1,250,000	1,247,588	1,247,612		52		52		1,247,664				16,172	11/15/2026	2FE
90131H-CC-7	21ST CENTURY FOX AMERICA INC SENIOR 4.7500 11/15/2046 4.750% 11/15/46		04/03/2017	Tax Free Exchange		550,551	545,000	550,568	550,565		(14)		(14)		550,551				9,708	11/15/2046	2FE
90269C-AH-3	UBS-BARCLAYS COMMERCIAL MORTGA SECURED 1.5434 05/10/2063 1.383% 05/10/63		06/01/2017	Paydown				134,347	120,707		(117,126)	3,581	(120,707)						15,755	05/10/2063	1FE
90270R-AC-8	UBS-BARCLAYS COMMERCIAL MORTGA SECURED 1.8896 12/10/2045 1.740% 12/10/45		06/01/2017	Paydown				23,662	21,097		(21,097)		(21,097)						2,110	12/10/2045	1FE
90345W-AD-6	US AIRWAYS 2012-2 CLASS A PASS 1ST LIEN 4.6250 06/03/2025 4.625% 06/03/25		06/03/2017	Redemption 100.0000		131,543	131,543	131,543	131,543						131,543				3,042	06/03/2025	1FE
90346W-AA-1	US AIRWAYS 2013-1 CLASS A PASS 1ST LIEN 3.9500 11/15/2025 3.950% 11/15/25		05/15/2017	Redemption 100.0000		184,363	184,363	184,363	184,363						184,363				3,641	11/15/2025	1FE
90349D-AJ-1	UBS-BARCLAYS COMMERCIAL MORTGA SECURED 2.0878 08/10/2049 1.907% 08/10/49		06/01/2017	Paydown				1,260,774	1,238,925		(1,238,925)		(1,238,925)						136,902	08/10/2049	1FE
90349G-AG-0	UBS-BARCLAYS COMMERCIAL MORTGA SECURED 1.3925 04/10/2046 1.244% 04/10/46		06/01/2017	Paydown				46,656	32,003		(32,003)		(32,003)						2,923	04/10/2046	1FE
907825-AA-1	UNION PACIFIC RAILROAD CO 2014 1ST LIEN 3.2270 05/14/2026 3.227% 05/14/26		05/14/2017	Redemption 100.0000		468,355	468,355	469,044	468,966		(611)		(611)		468,355				7,557	05/14/2026	1FE
90782J-AA-1	UNION PACIFIC RAILROAD CO 2015 1ST LIEN 2.6950 05/12/2027 2.695% 05/12/27		05/12/2017	Redemption 100.0000		343,346	343,346	343,346	343,346						343,346				4,627	05/12/2027	1FE
90932L-AA-5	UNITED AIRLINES 2015-1 CLASS A 1ST LIEN 3.4500 12/01/2027 3.450% 12/01/27		06/01/2017	Redemption 100.0000		169,236	169,236	169,236	169,236						169,236				2,919	12/01/2027	1FE
90932P-AA-6	UNITED AIRLINES 2014-1 CLASS A 1ST LIEN 4.0000 04/11/2026 4.000% 04/11/26		04/11/2017	Redemption 100.0000		192,335	192,335	192,335	192,335						192,335				3,847	04/11/2026	1FE
90932P-AB-4	UNITED AIRLINES 2014-1 CLASS B 2ND LIEN 4.7500 04/11/2022 4.750% 04/11/22		04/11/2017	Redemption 100.0000		181,870	181,870	181,870	181,870						181,870				4,319	04/11/2022	2FE
913017-BU-2	UNITED TECHNOLOGIES CORP SENIOR 1.8000 06/01/2017 1.800% 06/01/17		06/01/2017	Maturity		1,000,000	1,000,000	999,140	999,926		74		74		1,000,000				9,000	06/01/2017	1FE
913017-CJ-6	UNITED TECHNOLOGIES CORP SENIOR 3.7500 11/01/2046 3.750% 11/01/46		04/05/2017	CITIGROUP GLOBAL MARKETS, INC		4,710,650	5,000,000	4,971,450	4,971,538		142		142		4,971,680		(261,030)	(261,030)	82,813	11/01/2046	1FE
91324P-AW-2	UNITEDHEALTH GROUP INC SENIOR 6.0000 06/15/2017 6.000% 06/15/17		06/15/2017	Maturity		716,000	716,000	710,186	715,655		345		345		716,000				21,480	06/15/2017	1FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
91802R-AT-6	UTILITY DEBT SECURITIZATION AU SECURED ABS 2.0420 06/15/2021 2.042% 06/15/21		06/15/2017	Paydown		300,000	300,000	299,997	300,009		(9)		(9)		300,000				3,063	06/15/2021	1FE
918290-AA-5	VSE 2016-A VOI MORTGAGE LLC SECURED ABS 2.5400 07/20/2033 2.540% 07/20/33		06/20/2017	Paydown		1,450,545	1,450,545	1,450,396	1,451,617		(1,072)		(1,072)		1,450,545				15,238	07/20/2033	1FE
920355-AG-9	VALSPAR CORP/THE SENIOR 4.2000 01/15/2022 4.200% 01/15/22		06/01/2017	Tax Free Exchange		11,991,013	12,000,000	11,982,480	11,990,284		729		729		11,991,013				442,400	01/15/2022	2FE
920355-AH-7	VALSPAR CORP/THE SENIOR 3.3000 02/01/2025 3.300% 02/01/25		06/01/2017	Tax Free Exchange		9,625,589	10,000,000	9,606,000	9,608,096		17,492		17,492		9,625,589				275,000	02/01/2025	2FE
92277G-AJ-6	VENTAS REALTY LP SENIOR 3.2500 10/15/2026 3.250% 10/15/26		04/06/2017	WELLS FARGO SECURITIES		6,169,284	6,480,000	6,467,753	6,468,057		390		390		6,468,447		(299,163)	(299,163)	117,000	10/15/2026	2FE
92327J-AA-9	VENTURE VIII CDO LTD SECURED CDO-LNA 1.4332 07/22/2 1.433% 07/22/21		04/24/2017	Paydown		5,432,361	5,432,361	5,333,899	5,392,936		39,425		39,425		5,432,361				34,096	07/22/2021	1FE
92704B-AA-2	SB VILLA RICA ASSOCIATES, LLC SENIOR 7.1000 01/01/2020 7.100% 01/01/20		06/01/2017	Redemption 100.0000		85,352	85,352	92,579	87,587		(2,235)		(2,235)		85,352				2,549	01/01/2020	1
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY SECURED 3.9300 06/30/2030 3.930% 06/30/30		06/30/2017	Redemption 100.0000		34,739	34,739	34,739	34,739						34,739				683	06/30/2030	1FE
92867V-AD-2	VOLKSWAGEN AUTO LEASE TRUST 20 SECURED ABS 1.2500 12/20/2017 1.250% 12/20/17		06/20/2017	Paydown		5,998,241	5,998,241	5,977,622	5,993,787		4,455		4,455		5,998,241				31,232	12/20/2017	1FE
92887F-AD-3	VOLVO FINANCIAL EQUIPMENT LLC SECURED ABS 1.3000 11/16/2020 1.300% 11/16/20		06/15/2017	Paydown		754,079	754,079	754,067	754,076		2		2		754,079				4,592	11/16/2020	1FE
92890K-BD-6	WFRBS COMMERCIAL MORTGAGE TRUS SECURED 1.0715 09/15/2057 0.921% 09/15/57		06/01/2017	Paydown				24,775	18,907		(18,907)		(18,907)						1,521	09/15/2057	1FE
92890P-AL-8	WFRBS COMMERCIAL MORTGAGE TRUS SECURED 0.9449 06/15/2046 0.809% 06/15/46		06/01/2017	Paydown				20,787	21,694		(21,351)	343	(21,694)						1,908	06/15/2046	1FE
92922F-6X-1	WAMU MORTGAGE PASS-THROUGH CER SECURED 2.8805 12/25/2035 2.880% 12/25/35		06/01/2017	Paydown		507,950	507,950	500,291	471,784		36,167		36,167		507,950				6,312	12/25/2035	1FM
92922F-8L-5	WAMU MORTGAGE PASS-THROUGH CER SECURED 2.8780 01/25/2036 2.878% 01/25/36		06/01/2017	Paydown		294,836	294,836	291,702	263,314		31,522		31,522		294,836				3,560	01/25/2036	1FM
92935V-AJ-7	WFRBS COMMERCIAL MORTGAGE TRUS SECURED 1.5366 03/15/2044 1.363% 03/15/44		06/01/2017	Paydown				21,331	19,683		(19,683)		(19,683)						2,589	03/15/2044	1FE
92936C-AN-9	WFRBS COMMERCIAL MORTGAGE TRUS SECURED 0.5782 06/15/2044 0.410% 06/15/44		06/01/2017	Paydown				32,363	30,063		(30,063)		(30,063)						3,678	06/15/2044	1FE
92936J-AA-2	WFRBS COMMERCIAL MORTGAGE TRUS SECURED 1.9276 11/15/2044 1.763% 11/15/44		06/01/2017	Paydown				28,780	20,764		(20,764)		(20,764)						2,270	11/15/2044	1FE
92936Q-AL-2	WFRBS COMMERCIAL MORTGAGE TRUS SECURED 2.2818 04/15/2045 2.095% 04/15/45		06/01/2017	Paydown				503,427	504,597		(504,597)		(504,597)						69,146	04/15/2045	1FE
92937E-AS-3	WFRBS COMMERCIAL MORTGAGE TRUS SECURED 1.4897 03/15/2045 1.303% 03/15/45		06/01/2017	Paydown				506,244	473,569		(473,569)		(473,569)						64,054	03/15/2045	1FE
92937F-AJ-0	WFRBS COMMERCIAL MORTGAGE TRUS SECURED 1.5119 03/15/2048 1.369% 03/15/48		06/01/2017	Paydown				45,308	38,790		(38,790)		(38,790)						4,058	03/15/2048	1FE
92937U-AS-7	WFRBS COMMERCIAL MORTGAGE TRUS SECURED 1.4994 05/15/2045 1.358% 05/15/45		06/01/2017	Paydown				66,088	49,226		(49,226)		(49,226)						4,807	05/15/2045	1FE
92937W-AA-2	WCP ISSUER LLC SECURED 3.8190 08/15/2020 3.819% 08/15/20		06/15/2017	Redemption 100.0000		43,105	43,105	43,105	43,105						43,105				686	08/15/2020	1FE
92938E-AZ-6	WFRBS COMMERCIAL MORTGAGE TRUS SECURED 1.1077 09/15/2046 0.938% 09/15/46		06/01/2017	Paydown				27,756	23,946		(23,946)		(23,946)						2,647	09/15/2046	1FE
92938G-AG-3	WFRBS COMMERCIAL MORTGAGE TRUS SECURED 1.6683 12/15/2046 1.494% 12/15/46		06/01/2017	Paydown				6,622	5,710		(5,710)		(5,710)						644	12/15/2046	1FE
92939K-AH-1	WFRBS COMMERCIAL MORTGAGE TRUS SECURED 1.1068 11/15/2047 0.959% 11/15/47		06/01/2017	Paydown				12,847	10,028		(10,028)		(10,028)						763	11/15/2047	1FE
929766-GV-9	WACHOVIA COMM MORT SEC INC COM SECURED 2.1653 06/15/2035 2.033% 06/15/35		06/01/2017	Paydown				3,588	2,988		(2,988)		(2,988)						634	06/15/2035	5FE
92978Q-BZ-9	WACHOVIA BANK COMMERCIAL MORTG SECURED 0.5173 12/15/2043 0.313% 12/15/43		06/01/2017	Paydown				74,633	4,542		(4,542)		(4,542)						17,473	12/15/2043	4FE
92978T-AH-4	WACHOVIA BANK COMMERCIAL MORTG SECURED 5.5910 04/15/2047 5.591% 04/15/47		05/01/2017	Paydown		18,607,839	18,607,839	17,877,498	18,551,653		56,186		56,186		18,607,839				352,920	04/15/2047	1FM
933632-AA-9	WAMU COMMERCIAL MORTGAGE SECUR SECURED 0.3936 12/27/2049 0.396% 12/27/49		06/01/2017	Paydown				5,563	4,612		(4,612)		(4,612)						4,980	12/27/2049	4FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
933633-AA-7	WAMU COMMERCIAL MORTGAGE SECUR SECURED 0.7441 11/23/2043 0.743% 11/23/43		06/01/2017	Paydown				4,825	4,548		(4,548)		(4,548)						2,168	11/23/2043	6*
939336-PC-1	WAMU MORTGAGE PASS-THROUGH CER SECURED 2.7330 03/25/2033 2.733% 03/25/33		06/01/2017	Paydown		956	956	963	958		(3)		(3)		956				11	03/25/2033	1FM
93935B-AE-0	WASHINGTON MUTUAL MORTGAGE PAS SECURED 6.4830 07/25/2036 6.483% 07/25/36		06/01/2017	Paydown		58,814	58,814	58,797	24,547		34,267		34,267		58,814				561	07/25/2036	1FM
94946T-AB-2	WELLCARE HEALTH PLANS INC SENIOR 5.7500 11/15/2020 5.750% 11/15/20		04/07/2017	Call 100.0000		39,750,000	39,750,000	40,936,125	9,884,519		(68,999)		(68,999)		40,748,519		(998,519)	(998,519)	2,044,365	11/15/2020	3FE
949769-AA-1	WELLS FARGO MORTGAGE BACKED SE SECURED 2.8853 11/25/2033 2.885% 11/25/33		06/01/2017	Paydown		20,305	20,305	20,010	20,251		55		55		20,305				244	11/25/2033	1FM
949808-AE-9	WELLS FARGO MORTGAGE BACKED SE SECURED 3.0736 10/25/2033 3.074% 10/25/33		06/01/2017	Paydown		21,872	21,872	21,443	21,714		158		158		21,872				242	10/25/2033	1FM
949808-AK-5	WELLS FARGO MORTGAGE BACKED SE SECURED 3.0736 10/25/2033 3.074% 10/25/33		06/01/2017	Paydown		86,512	86,512	82,025	86,983		(471)		(471)		86,512				956	10/25/2033	1FM
94988H-AK-7	WELLS FARGO COMMERCIAL MORTGAG SECURED 2.1539 10/15/2045 1.832% 10/15/45		06/01/2017	Paydown				2,445,902	1,364,742		(1,364,742)		(1,364,742)						190,116	10/15/2045	1FE
94989A-AX-3	WELLS FARGO COMMERCIAL MORTGAG SECURED 1.3121 12/15/2047 1.163% 12/15/47		06/01/2017	Paydown				32,457	25,784		(25,784)		(25,784)						1,976	12/15/2047	1FE
94989E-AH-0	WELLS FARGO COMMERCIAL MORTGAG SECURED 1.5341 04/15/2050 1.387% 04/15/50		06/01/2017	Paydown				12,385	10,039		(10,039)		(10,039)						762	04/15/2050	1FE
94989H-AZ-3	WELLS FARGO COMMERCIAL MORTGAG SECURED 1.3218 05/15/2048 1.184% 05/15/48		06/01/2017	Paydown				18,002	14,624		(14,624)		(14,624)						1,112	05/15/2048	1FE
94989J-BC-9	WELLS FARGO COMMERCIAL MORTGAG SECURED 0.8961 05/15/2048 0.757% 05/15/48		06/01/2017	Paydown				45,723	36,605		(38,165)		(38,165)						2,753	05/15/2048	1FE
94989M-AH-2	WELLS FARGO COMMERCIAL MORTGAG SECURED 0.9263 07/15/2058 0.783% 07/15/58		06/01/2017	Paydown				2,963	2,466		(2,466)		(2,466)						192	07/15/2058	1FE
94989Q-AY-6	WELLS FARGO COMMERCIAL MORTGAG SECURED 0.9472 09/15/2048 0.796% 09/15/48		06/01/2017	Paydown				18,643	16,096		(16,096)		(16,096)						1,161	09/15/2048	1FE
94989T-BC-7	WELLS FARGO COMMERCIAL MORTGAG SECURED 1.0554 09/15/2058 0.902% 09/15/58		06/01/2017	Paydown				8,551	8,316		(8,316)		(8,316)						587	09/15/2058	1FE
94989V-AG-4	WELLS FARGO COMMERCIAL MORTGAG SECURED 1.3262 09/15/2057 1.175% 09/15/57		06/01/2017	Paydown				28,171	24,132		(24,132)		(24,132)						1,935	09/15/2057	1FE
94989W-AV-9	WELLS FARGO COMMERCIAL MORTGAG SECURED 1.2574 11/15/2048 1.102% 11/15/48		06/01/2017	Paydown				12,819	11,434		(11,434)		(11,434)						764	11/15/2048	1FE
95000C-BE-2	WELLS FARGO COMMERCIAL MORTGAG SECURED 1.7234 01/15/2059 1.559% 01/15/59		06/01/2017	Paydown				14,697	13,393		(13,393)		(13,393)						978	01/15/2059	1FE
95000D-BG-5	WELLS FARGO COMMERCIAL MORTGAG SECURED 2.3488 06/15/2049 2.180% 06/15/49		06/01/2017	Paydown				31,324	29,381		(29,381)		(29,381)						2,026	06/15/2049	1FE
95000F-AW-6	WELLS FARGO COMMERCIAL MORTGAG SECURED 2.1611 07/15/2048 2.002% 07/15/48		06/01/2017	Paydown				42,784	41,079		(41,079)		(41,079)						2,539	07/15/2048	1FE
95000M-BS-9	WELLS FARGO COMMERCIAL MORTGAG SECURED 1.5119 11/15/2059 1.371% 11/15/59		06/01/2017	Paydown				21,688	21,359		(21,359)		(21,359)						1,342	11/15/2059	1FE
95000T-BV-7	WELLS FARGO COMMERCIAL MORTGAG SECURED 1.4453 03/15/2050 1.287% 03/15/50		06/01/2017	Paydown				5,246			(5,246)		(5,246)						122	03/15/2050	1FE
95001F-BA-2	WELLS FARGO COMMERCIAL MORTGAG SECURED 1.7354 01/15/2060 1.569% 01/15/60		06/01/2017	Paydown				10,838			(10,838)		(10,838)						277	01/15/2060	1FE
960413-AL-6	WESTLAKE CHEMICAL CORP SENIOR 4.6250 02/15/2021 4.625% 02/15/21		04/24/2017	Tax Free Exchange		15,690,835	15,862,000	15,664,817	15,678,188		12,647		12,647		15,690,835				507,419	02/15/2021	2FE
960413-AN-2	WESTLAKE CHEMICAL CORP SENIOR 4.8750 05/15/2023 4.875% 05/15/23		04/24/2017	Tax Free Exchange		1,333,000	1,333,000	1,333,000	1,333,000						1,333,000				28,701	05/15/2023	2FE
96328D-AE-4	WHEELS SPV 2 LLC SECURED ABS 1.4600 03/20/2023 1.460% 03/20/23		06/20/2017	Paydown		2,945,449	2,945,449	2,944,833	2,945,266		183		183		2,945,449				18,073	03/20/2023	1FE
97651L-AE-1	WINWATER MORTGAGE LOAN TRUST 2 SECURED 3.5000 06/20/2045 3.500% 06/20/45		06/01/2017	Paydown		812,066	812,066	820,187	816,787		(4,721)		(4,721)		812,066				12,270	06/20/2045	1FM
97652T-AJ-2	WINWATER MORTGAGE LOAN TRUST 2 SECURED 2.5000 01/20/2045 2.500% 01/20/45		06/01/2017	Paydown		190,721	190,721	191,704	191,181		(460)		(460)		190,721				1,894	01/20/2045	1FM
97655J-AH-5	WINWATER MORTGAGE LOAN TRUST 2 SECURED 3.5000 01/20/2046 3.500% 01/20/46		06/01/2017	Paydown		923,164	923,164	941,050	937,918		(14,754)		(14,754)		923,164				14,230	01/20/2046	1FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
98161D-AE-0	WORLD OMNI AUTOMOBILE LEASE SE SECURED ABS 1.3700 01/15/2020 1.370% 01/15/20		04/15/2017	Paydown		3,666,520	3,666,520	3,665,974	3,666,465		55		55		3,666,520				16,744	01/15/2020	1FE
98161D-AF-7	WORLD OMNI AUTOMOBILE LEASE SE SECURED ABS 1.6500 04/15/2020 1.650% 04/15/20		04/15/2017	Paydown		8,000,000	8,000,000	7,999,935	7,999,989		11		11		8,000,000				44,000	04/15/2020	1FE
98886Y-AA-6	ZAIS CLO 2 LTD SECURED CDO-LNA 2.5379 07/25/2 2.656% 07/25/26		04/25/2017	Paydown		10,000,000	10,000,000	9,965,000	9,969,379		30,621		30,621		10,000,000				124,315	07/25/2026	1FE
BCCOXP-WW-3	CALCULUS CMBS RESECURITIZATION SECURED CDO-CMBS Synth 1.1463 2.116% 10/12/52		06/26/2017	Paydown			296,494	251	21,849		(732)	21,117	(21,849)						1,927	10/12/2052	6*
BL1230-45-9	CHRYSLER GROUP LLC 1ST LIEN 3.4833 12/31/2018 3.627% 12/31/18		04/14/2017	Tax Free Exchange		4,309,240	4,317,321	4,295,735	4,307,981		1,259		1,259		4,309,240				48,263	12/31/2018	2FE
BL1316-45-6	DAVITA INC 1ST LIEN 3.9761 06/24/2021 3.976% 06/24/21		06/30/2017	Redemption 100.0000		60,730	60,730	60,357	60,422		307		307		60,730				1,118	06/24/2021	2FE
BL1320-66-4	SEVENTY SEVEN ENERGY INC 1ST LIEN 3.9822 06/25/2020 4.226% 06/25/20		04/20/2017	Redemption 100.0000		3,539,900	3,539,900	3,522,201	3,529,088		10,812		10,812		3,539,900				64,983	06/25/2020	5FE
BL1350-00-0	DRILLSHIPS OCEAN VENTURES INC 1ST LIEN 5.6808 07/25/2021 5.656% 07/25/21		04/25/2017	DEUTSCHE BANK AG		6,072,458	6,547,125	5,897,847	6,555,294		11,392	657,058	(645,666)		5,909,628		162,830	162,830	92,023	07/25/2021	5FE
BL1668-87-2	VALEANT PHARMACEUTICALS INTERN 1ST LIEN 5.7500 04/01/2022 5.826% 04/01/22		05/02/2017	BARCLAYS CAPITAL INC		(648,458)	(496,923)	(492,542)	(83,219)		1,305		1,305		(491,516)		(156,943)	(156,943)	162,695	04/01/2022	3FE
BL1668-87-2	VALEANT PHARMACEUTICALS INTERN 1ST LIEN 5.7500 04/01/2022 5.826% 04/01/22		04/28/2017	Redemption 100.0000		496,923	496,923	492,542	83,219		4,102		4,102		496,923				2,734	04/01/2022	3FE
BL1731-73-8	ENDO LUXEMBOURG FINANCE I CO S 1ST LIEN 4.0128 09/26/2022 4.226% 09/26/22		04/27/2017	Redemption 100.0000		11,553,750	11,553,750	11,414,441	11,430,084		123,667		123,667		11,553,750				146,007	09/26/2022	3FE
BL1737-72-7	ACADEMY LTD 1ST LIEN 5.1718 07/01/2022 5.172% 07/01/22		06/30/2017	Redemption 100.0000		37,519	37,519	37,331	37,365		153		153		37,519				554	07/01/2022	4FE
BL1988-98-1	RUSSELL INVESTMENTS US INSTITU 1ST LIEN 6.9761 06/01/2023 6.976% 06/01/23		06/30/2017	Redemption 100.0000		23,750	23,750	22,325	22,408		1,342		1,342		23,750				811	06/01/2023	3FE
BL2010-76-9	B/E AEROSPACE INC 1ST LIEN 4.0600 12/16/2021 4.202% 12/16/21		04/13/2017	Redemption 100.0000		21,162,273	21,162,273	21,145,620	21,147,205		15,067		15,067		21,162,273				378,878	12/16/2021	3FE
BL2202-74-7	LIONS GATE ENTERTAINMENT CORP SECURED 4.2261 12/08/2023 4.226% 12/08/23		06/30/2017	Redemption 100.0000		6,375,000	6,375,000	6,365,002	3,379,442		9,873		9,873		6,375,000				103,260	12/08/2023	3FE
BL2233-56-9	BERRY PLASTICS CORP 1ST LIEN 4.8007 01/19/2024 3.617% 01/12/24		06/30/2017	Redemption 100.0000		7,500	7,500	7,500							7,500				97	01/12/2024	3FE
BL2242-35-4	SIG COMBIBLOC US ACQUISITION I 1ST LIEN 4.0625 03/11/2022 4.226% 03/11/22		05/17/2017	BARCLAYS CAPITAL INC		3,383,732	3,358,543	3,338,618	3,342,889		1,052		1,052		3,343,941		39,791	39,791	53,364	03/11/2022	4FE
BL2245-39-9	ACADIA HEALTHCARE CO INC 1ST LIEN 3.9950 02/16/2023 4.051% 02/16/23		05/11/2017	Tax Free Exchange		1,479,896	1,486,188	1,479,295	1,479,557		338		338		1,479,896				21,057	02/16/2023	3FE
BL2247-61-9	MICHAELS STORES INC 1ST LIEN 3.9761 01/30/2023 3.976% 01/30/23		04/28/2017	Redemption 100.0000		30,509	30,509	30,472	30,473		36		36		30,509				545	01/30/2023	3FE
BL2264-78-8	PETSMART INC 1ST LIEN 4.2061 03/11/2022 4.212% 03/10/22		04/01/2017	Various		(20,520)					(32)		(32)		(32)		(20,488)	(20,488)	353,172	03/10/2022	3FE
BL2277-43-4	WMG ACQUISITION CORP 1ST LIEN 3.7500 11/01/2023 3.964% 11/01/23		05/23/2017	Tax Free Exchange		17,630,901	17,644,276	17,630,000	17,630,198		703		703		17,630,901				334,506	11/01/2023	4FE
BL2277-60-8	MGM GROWTH PROPERTIES OPERATIN 1ST LIEN 3.7728 04/25/2023 3.726% 04/25/23		05/02/2017	Tax Free Exchange		21,907,308	21,859,200	21,911,002	21,909,701		(2,393)		(2,393)		21,907,308				251,742	04/25/2023	3FE
BL2282-00-4	ASURION LLC 1ST LIEN 4.6562 11/03/2023 4.976% 11/03/23		05/05/2017	Tax Free Exchange		5,607,649	5,635,215	5,606,968			680		680		5,607,649				51,311	11/03/2023	4FE
BL2307-34-8	PRIME SECURITY SERVICES BORROW 1ST LIEN 4.4713 05/02/2022 4.474% 05/02/22		06/30/2017	Tax Free Exchange		6,670,625	6,643,350	6,671,719			(1,094)		(1,094)		6,670,625				62,909	05/02/2022	3FE
BL2308-92-4	ASURION LLC 1ST LIEN 0.0000 07/08/2020 4.476% 07/08/20		06/16/2017	Tax Free Exchange		5,454,362	5,456,594	5,454,027	1,196,877		306		306		5,454,362				102,579	07/08/2020	4FE
BL2348-96-1	BERRY PLASTICS CORP 1ST LIEN 3.7261 10/01/2022 3.726% 10/01/22		06/12/2017	Redemption 100.0000		427,441	427,441	426,536			905		905		427,441				4,839	10/01/2022	3FE
BL2350-07-4	ZAYO GROUP LLC 1ST LIEN 3.7156 01/19/2024 3.716% 01/19/24		04/10/2017	Redemption 100.0000		342,045	342,045	341,059			986		986		342,045				1,534	01/19/2024	3FE
BL2355-42-0	REYNOLDS GROUP HOLDINGS INC 1ST LIEN 4.2261 02/05/2023 4.226% 02/05/23		06/30/2017	Redemption 100.0000		47,286	47,286	47,416			(130)		(130)		47,286				737	02/05/2023	4FE
BL2356-67-5	AMERICAN AXLE & MANUFACTURING 1ST LIEN 3.4661 04/06/2024 3.466% 04/06/24		06/26/2017	Redemption 100.0000		150,000	150,000	150,639			(639)		(639)		150,000				843	04/06/2024	3FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
BL2359-37-2	PINNACLE FOODS FINANCE LLC 1ST LIEN 3.2239 02/02/2024 3.076% 02/02/24		06/30/2017	Redemption 100.0000		23,000	23,000	22,971			29		29		23,000				158	02/02/2024	3FE
BL2360-16-4	JBS USA LUX SA SENIOR SECURED 5.7500 10/30/20 6.750% 10/30/22		06/30/2017	Redemption 100.0000		38,338	38,338	38,397			(59)		(59)		38,338				563	10/30/2022	3FE
BL2362-24-4	PRIME SECURITY SERVICES BORROW 1ST LIEN 4.2500 05/02/2022 4.545% 05/02/22		04/03/2017	Tax Free Exchange		997,500	997,500	997,500							997,500				4,123	05/02/2022	3FE
BL2375-48-5	GEO GROUP INC/THE 1ST LIEN 3.4800 03/22/2024 3.330% 03/22/24		06/30/2017	Redemption 100.0000		13,913	13,913	13,893			19		19		13,913				58	03/22/2024	3FE
BL2379-38-8	HILTON WORLDWIDE FINANCE LLC 1ST LIEN 3.2161 10/25/2023 3.045% 10/25/23		06/30/2017	Redemption 100.0000		61,543	61,543	61,394			148		148		61,543				520	10/25/2023	3FE
BL2382-83-8	ENTEGRIS INC 1ST LIEN 3.1458 04/30/2021 3.476% 04/30/21		06/30/2017	Redemption 100.0000		434,783	434,783	433,425			1,358		1,358		434,783				4,201	04/30/2021	3FE
BL2389-18-9	KFC HOLDING CO 1ST LIEN 3.2094 06/16/2023 3.209% 06/16/23		06/30/2017	Redemption 100.0000		60,247	60,247	60,354			(107)		(107)		60,247				450	06/16/2023	3FE
BL2391-97-9	B&G FOODS INC 1ST LIEN 3.2947 11/02/2022 3.476% 11/02/22		05/17/2017	BARCLAYS CAPITAL INC		2,156,922	2,133,700	2,124,874			244		244		2,125,118		31,804	31,804	11,898	11/02/2022	3Z
BL2414-51-6	ASURION LLC 1ST LIEN 4.2261 11/03/2023 4.226% 11/03/23		06/30/2017	Redemption 100.0000		27,730	27,730	27,655			75		75		27,730				113	11/03/2023	3FE
BL2415-24-0	MGM GROWTH PROPERTIES OPERATIN 1ST LIEN 3.4761 04/25/2023 3.476% 05/01/23		06/30/2017	Redemption 100.0000		55,200	55,200	55,321			(121)		(121)		55,200				301	05/01/2023	3FE
BL2425-15-7	ACADIA HEALTHCARE CO INC SENIOR SECURED 3.9772 02/16/20 3.801% 02/16/23		06/30/2017	Redemption 100.0000		3,763	3,763	3,747			16		16		3,763				9	02/16/2023	3FE
009088-AA-3	AIR CANADA 2015-2 CLASS AA PAS 1ST LIEN 3.7500 12/15/2027 3.750% 12/15/27	A	06/15/2017	Redemption 100.0000		241,107	241,107	241,107	235,293		5,813		5,813		241,107				4,521	12/15/2027	1FE
29250N-AK-1	ENBRIDGE INC SENIOR 1.5140 06/02/2017 1.660% 06/02/17	A	06/02/2017	Maturity		9,800,000	9,800,000	9,800,000	9,800,000						9,800,000				71,829	06/02/2017	2FE
46294*-AB-4	IRON ORE OF CANADA SECURED 6.6000 10/31/2017 6.600% 10/31/17		04/30/2017	Redemption 100.0000		1,333,334	1,333,334	1,333,334	1,333,334						1,333,334				44,000	10/31/2017	2FE
57701R-AD-4	MATTAMY GROUP CORP SENIOR 6.8750 12/15/2023 6.875% 12/15/23	A	06/27/2017	Various		5,549,705	5,460,000	5,482,688	5,482,579		(1,959)		(1,959)		5,480,620		69,085	69,085	189,015	12/15/2023	4FE
86722T-AA-0	SUNCOR ENERGY INC SENIOR 6.1000 06/01/2018 6.100% 06/01/18	A	04/26/2017	Call 100.0000		13,040,000	13,040,000	13,024,743	13,037,274		589		589		13,037,863		2,137	2,137	981,383	06/01/2018	2FE
BL2366-43-5	GXS GROUP INC 1ST LIEN 3.2200 01/16/2021 3.226% 01/16/21		06/30/2017	Redemption 100.0000		62,615	62,615	62,835			(220)		(220)		62,615				597	01/16/2021	2FE
000800-AB-1	ROYAL BANK OF SCOTLAND NV/THE SUBORDINATED 4.6500 06/04/2018 4.650% 06/04/18	D	06/15/2017	Call 100.0000		4,500,000	4,500,000	4,495,185	4,499,390		190		190		4,499,580		420	420	268,519	06/04/2018	3FE
00182E-AS-8	ANZ NEW ZEALAND INT'L LTD/LOND SENIOR 1.4000 04/27/2017 1.400% 04/27/17	D	04/27/2017	Maturity		6,200,000	6,200,000	6,199,070	6,199,901		99		99		6,200,000				43,400	04/27/2017	1FE
021517-AC-1	Alto Parana SA SENIOR 6.3750 06/09/2017 6.375% 06/09/17	D	06/09/2017	Maturity		12,495,000	12,495,000	12,407,535	12,489,918		5,082		5,082		12,495,000				398,278	06/09/2017	2FE
03523T-AP-3	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR 6.3750 01/15/2040 6.375% 01/15/40	C	04/07/2017	Tax Free Exchange		1,633,544	1,305,000	1,636,089	1,635,692		(2,147)		(2,147)		1,633,544				60,315	01/15/2040	2FE
035240-AH-3	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR 4.4390 10/06/2048 4.439% 10/06/48	C	04/07/2017	VARIOUS		995	995	944							944		51	51		10/06/2048	1FE
035242-AJ-5	ANHEUSER-BUSCH INBEV FINANCE I SENIOR 2.6500 02/01/2021 2.650% 02/01/21	C	06/01/2017	MERRILL LYNCH PIERCE FENNER &		17,762,850	17,500,000	17,445,225	17,454,902		4,516		4,516		17,459,417		303,433	303,433	392,899	02/01/2021	1FE
05530Q-AE-0	BAT INTERNATIONAL FINANCE PLC SENIOR 2.1250 06/07/2017 2.125% 06/07/17	D	06/07/2017	Maturity		16,000,000	16,000,000	15,975,040	15,997,741		2,259		2,259		16,000,000				170,000	06/07/2017	2FE
05604E-AA-6	BW Group Ltd SECURED 6.6250 06/28/2017 6.625% 06/28/17	D	04/28/2017	Call 100.0000		10,000,000	10,000,000	9,946,000	9,996,453		2,331		2,331		9,998,784		1,216	1,216	316,700	06/28/2017	3FE
11042A-AA-2	BRITISH AIRWAYS 2013-1 CLASS A 1ST LIEN 4.6250 06/20/2024 4.625% 06/20/24	C	06/20/2017	Redemption 100.0000		191,375	191,375	191,375	191,375						191,375				4,426	06/20/2024	1FE
11042B-AA-0	BRITISH AIRWAYS 2013-1 CLASS B 2ND LIEN 5.6250 06/20/2020 5.625% 06/20/20	C	06/20/2017	Redemption 100.0000		219,020	219,020	219,020	219,020						219,020				6,160	06/20/2020	2FE
219868-BV-7	CORP ANDINA DE FOMENTO SENIOR 1.5890 01/29/2018 1.720% 01/29/18	D	04/04/2017	HSBC SECURITIES, INC.		8,008,000	8,000,000	8,000,000	8,000,000						8,000,000		8,000	8,000	52,724	01/29/2018	1FE
23329P-AA-8	DNB Bank ASA SENIOR 3.2000 04/03/2017 3.200% 04/03/17	D	04/03/2017	Maturity		9,500,000	9,500,000	9,491,735	9,499,552		448		448		9,500,000				152,000	04/03/2017	1FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
25152R-2X-0	DEUTSCHE BANK AG SENIOR 3.1250 01/13/2021 3.125% 01/13/21	D	04/07/2017	DEUTSCHE BANK AG		19,988,800	20,000,000	19,990,800	19,992,471		491		491		19,992,962		(4,162)	(4,162)	467,014	01/13/2021	2FE
256853-AA-0	DOLPHIN ENERGY LTD SECURED 5.8880 06/15/2019 5.888% 06/15/19	D	06/15/2017	Redemption 100.0000		327,500	327,500	356,361	340,313		(12,813)		(12,813)		327,500				9,642	06/15/2019	1FE
30251G-AN-7	FMG RESOURCES AUGUST 2006 PTY SENIOR 6.8750 04/01/2022 6.875% 04/01/22	D	06/16/2017	Call 100.0000		5,000,000	5,000,000	5,387,500	5,190,562		(30,398)		(30,398)		5,160,165		(160,165)	(160,165)	415,390	04/01/2022	3FE
36294B-AB-0	GS CALTEX CORP SENIOR 5.5000 04/24/2017 5.500% 04/24/17	D	04/24/2017	Maturity		10,000,000	10,000,000	9,305,200	9,970,861		29,139		29,139		10,000,000				275,000	04/24/2017	2FE
377373-AC-9	GLAXOSMITHKLINE CAPITAL PLC SENIOR 1.5000 05/08/2017 1.500% 05/08/17	D	05/08/2017	Maturity		1,000,000	1,000,000	996,410	999,739		261		261		1,000,000				7,500	05/08/2017	1FE
493738-AC-2	KIA MOTORS CORP SENIOR 2.6250 04/21/2021 2.625% 04/21/21	D	04/04/2017	KEY CAPITAL MARKETS/MCDONALD		4,965,450	5,000,000	4,983,050	4,985,284		852		852		4,986,136		(20,686)	(20,686)	60,521	04/21/2021	2FE
532517-AA-7	LIMA AIRPORT PARTNERS SRL 1ST LIEN 6.8800 06/15/2022 6.880% 06/15/22	D	06/15/2017	Redemption 100.0000		835,890	835,890	923,659	904,578		(68,688)		(68,688)		835,890				28,755	06/15/2022	2FE
628788-AA-9	NORWEGIAN AIR SHUTTLE ASA 2016 SECURED 4.8750 05/10/2028 4.875% 05/10/28	D	05/10/2017	Redemption 100.0000		237,243	237,243	237,243	237,243						237,243				5,783	05/10/2028	2FE
68209#-AB-8	OMEGA LEASING (US)(NO. 2) SECURED 3.5200 07/12/2017 3.520% 07/12/17	C	04/12/2017	Redemption 100.0000		263,679	263,679	263,679	263,679						263,679				4,641	07/12/2017	1
68209*-AA-4	OMEGA LEASING (US) (NO. 4) SECURED 2.2600 07/12/2019 2.260% 07/12/19	D	04/12/2017	Redemption 100.0000		203,500	203,500	203,500	203,500						203,500				2,300	07/12/2019	1
706448-BE-6	Pemex Finance Ltd SENIOR 10.6100 08/15/2017 10.610% 08/15/17	D	05/15/2017	Redemption 100.0000		625,000	625,000	839,219	634,641		(9,641)		(9,641)		625,000				33,156	08/15/2017	2FE
72766C-AD-8	PLATINUM UNDERWRITERS FINANCE SENIOR 7.5000 06/01/2017 7.500% 06/01/17	C	06/01/2017	Maturity		5,000,000	5,000,000	5,124,100	5,006,548		(6,548)		(6,548)		5,000,000				187,500	06/01/2017	1FE
761679-AC-3	REXEL SA SENIOR 5.2500 06/15/2020 5.250% 06/15/20	D	06/15/2017	Call 100.0000		5,817,900	5,817,900	5,828,506	5,828,203		(1,801)		(1,801)		5,826,401		(8,501)	(8,501)	305,440	06/15/2020	3FE
767201-AN-6	RIO TINTO FINANCE USA LTD SENIOR 4.1250 05/20/2021 4.125% 05/20/21	D	06/07/2017	Call 100.0000		5,000,000	5,000,000	4,996,750	4,998,411		144		144		4,998,555		1,445	1,445	513,115	05/20/2021	1FE
76720A-AC-0	RIO TINTO FINANCE USA PLC SENIOR 3.5000 03/22/2022 3.500% 03/22/22	D	06/07/2017	Call 100.0000		10,000,000	10,000,000	9,947,400	9,970,238		2,251		2,251		9,972,489		27,511	27,511	825,517	03/22/2022	1FE
78467K-A*-8	SSE PLC SENIOR 2.7700 04/16/2017 2.770% 04/16/17	D	04/18/2017	Maturity		18,750,000	18,750,000	18,750,000	18,750,000						18,750,000				262,573	04/16/2017	1
82937J-AA-2	SINOPEC GROUP OVERSEAS DEVELOP SENIOR 2.7500 05/17/2017 2.750% 05/17/17	D	05/17/2017	Maturity		18,500,000	18,500,000	18,504,199	18,500,331		(331)		(331)		18,500,000				254,375	05/17/2017	1FE
83363R-AA-5	SOCIEDAD CONCESIONARIA AUTOPIS SECURED 6.2230 12/15/2026 6.223% 12/15/26	D	06/15/2017	Redemption 100.0000		376,250	376,250	376,250	376,250						376,250				11,707	12/15/2026	2FE
83368J-KF-6	SOCIETE GENERALE SA SUBORDINATED 4.2500 08/19/2026 4.250% 08/19/26	D	04/03/2017	CITIGROUP GLOBAL MARKETS, INC		9,318,930	9,500,000	9,445,660	9,447,275		1,158		1,158		9,448,432		(129,502)	(129,502)	254,587	08/19/2026	2FE
846502-AA-0	SPARC EM SPC SECURED 4.0000 08/01/2031 4.000% 08/01/31	D	05/01/2017	Redemption 100.0000		666,854	666,854	666,854	666,854						666,854				13,337	08/01/2031	1FE
86960B-AB-8	SVENSKA HANDELSBANKEN AB SENIOR 2.8750 04/04/2017 2.875% 04/04/17	D	04/04/2017	Maturity		9,500,000	9,500,000	9,491,260	9,499,524		476		476		9,500,000				136,563	04/04/2017	1FE
87020L-AD-8	Swedbank Hypotek AB SECURED 2.3750 04/05/2017 2.375% 04/05/17	D	04/05/2017	Maturity		8,000,000	8,000,000	7,982,960	7,999,079		921		921		8,000,000				95,000	04/05/2017	1FE
88314R-AC-0	TEXTAINER MARINE CONTAINERS II SECURED ABS 3.2700 10/20/2039 3.270% 10/20/39	D	04/20/2017	Paydown		10,616,667	10,616,667	10,613,072	10,605,994		10,672		10,672		10,616,667				115,722	10/20/2039	1FE
913364-AB-1	UNITYMEDIA HESSEN GMBH & CO KG 1ST LIEN 5.5000 01/15/2023 5.500% 01/15/23	D	06/20/2017	Call 100.0000		450,000	450,000	460,867			(7)		(7)		460,860		(10,860)	(10,860)	24,156	01/15/2023	3FE
913360-LD-1	UNITYMEDIA HESSEN GMBH & CO KG 1ST LIEN 5.5000 01/15/2023 5.500% 01/15/23	D	06/19/2017	Tax Free Exchange		4,608,957	4,500,000	4,623,750	4,621,810		(12,853)		(12,853)		4,608,957				229,625	01/15/2023	3FE
BL1157-84-3	FMG RESOURCES AUGUST 2006 PTY 1ST LIEN 3.8019 06/30/2019 3.974% 06/30/19	D	05/19/2017	Redemption 100.0000		6,767,784	6,767,784	6,613,632	6,629,268		138,516		138,516		6,767,784				100,107	06/30/2019	2FE
BL1232-04-2	SEADRILL OPERATING LP 1ST LIEN 4.2964 02/21/2021 4.296% 02/21/21	D	06/30/2017	Redemption 100.0000		10,725	10,725	10,618	10,656		69		69		10,725				221	02/21/2021	5FE
BL2271-29-6	FLY FUNDING II SARL 1ST LIEN 3.9322 02/09/2022 3.930% 02/09/22	D	04/28/2017	Redemption 100.0000		9,899,622	9,899,622	9,866,393	9,867,515		32,107		32,107		9,899,622				173,381	02/09/2022	3FE
BL2363-01-0	INEOS US FINANCE LLC 1ST LIEN 3.9761 04/01/2024 3.976% 04/01/24	C	06/30/2017	Redemption 100.0000		32,500	32,500	32,708			(208)		(208)		32,500				302	04/01/2024	3FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
	ZOLLNER ELEKTRONIC AG SENIOR 6.2300																				
D9860*-AD-8	06/30/2017 6.230% 06/30/17	D	06/30/2017	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				311,500	06/30/2017	2
	GS CALTEX CORP SENIOR 5.5000 04/24/2017																				
EG3788-46-0	5.500% 04/24/17	D	04/24/2017	Maturity		15,000,000	15,000,000	13,934,250	14,955,261		44,739		44,739		15,000,000				412,500	04/24/2017	2FE
	BELRON FINANCE LTD SENIOR 5.8000 04/24/2017																				
G0977#-AB-4	5.800% 04/24/17	D	04/24/2017	Maturity		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				435,000	04/24/2017	2
	SANCTUARY HOUSING ASSOC. SENIOR 5.4200																				
G7997@-AD-3	04/12/2017 5.420% 04/12/17	D	04/12/2017	Maturity		9,250,000	9,250,000	9,250,000	9,250,000						9,250,000				250,675	04/12/2017	1
	FUGRO NV SENIOR 5.0500 08/17/2018 5.050%			Redemption 100.0000																	
N3386#-AM-1	08/17/18	D	05/26/2017			2,409,717	2,409,717	2,409,717	2,409,717						2,409,717				94,310	08/17/2018	3
	FUGRO NV SENIOR 5.7800 08/17/2021 5.780%			Redemption 100.0000																	
N3386#-AN-9	08/17/21	D	05/26/2017			634,135	634,135	634,135	634,135						634,135				28,406	08/17/2021	3
	APT PIPELINES LTD SENIOR 5.8900 05/15/2017																				
Q0455#-AF-5	5.890% 05/15/17	D	05/15/2017	Maturity		10,000,000	10,000,000	11,089,700	10,129,363		(129,363)		(129,363)		10,000,000				294,500	05/15/2017	2
	ELECTRANET PTY LTD SECURED 2.1100 05/15/2017																				
Q3393*-AG-6	2.110% 05/15/17	D	05/15/2017	Maturity		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				79,125	05/15/2017	2
	HALLETT HILL NO. 2 PTY LTD SECURED 3.7800			Redemption 100.0000																	
Q4436#-AA-2	06/27/2027 3.780% 06/27/27	D	06/27/2017			58,078	58,078	58,078	58,078						58,078				1,098	06/27/2027	2FE
	Newcrest Finance Pty Ltd SENIOR 5.7100																				
Q6651#-AC-1	05/11/2017 5.710% 05/11/17	D	05/11/2017	Maturity		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				428,250	05/11/2017	2
03262#-AA-1	Anaheim Gateway Anchor Parcel LLC CTL		06/07/2017	Payments		261,987	261,987	265,147	7,576,726		(286)		(286)		261,987					01/10/2023	1
04262#-AA-1	Kendall Miami Co LLC CTL		06/23/2017	Payments		146,857	146,857	146,857	2,291,684						146,857					07/15/2020	1
05529#-AA-7	BBT Properties LLC CTL		06/02/2017	Payments		63,728	63,728	63,728	757,851						63,728					09/15/2019	2
07169#-AA-6	Baumgardner-Hogan Real Estate LLC CTL		06/02/2017	Payments		49,424	49,424	49,424	432,458						49,424					12/10/2018	2
08181@-AA-0	Camelback Phoenix Co LLC CTL		06/23/2017	Payments		163,979	163,979	163,979	1,692,959						163,979					06/15/2019	1
08589#-AA-6	Berto LLC CTL		06/05/2017	Payments		42,431	42,431	42,431	3,356,482						42,431					09/15/2027	2
09822#-AA-1	Bonnell Family LLC CTL		06/26/2017	Payments		62,502	62,502	62,502	1,248,246						62,502					05/15/2021	1
11162@-AA-7	BCB Land LLC CTL		06/02/2017	Payments		59,162	59,162	59,162	238,875						59,162					12/15/2017	2
11841#-AA-4	Buckingham Partnership LLC CTL		06/02/2017	Payments		58,049	58,049	58,049	1,065,002						58,049					02/15/2020	2
12481#-AA-7	CBKC Commercial LLC CTL		06/13/2017	Payments		175,084	175,084	175,084	6,124,650		(3,216)		(3,216)		175,084					06/01/2023	2
12486#-AA-2	CBT Michigan LLC CTL		06/02/2017	Payments		71,230	71,230	71,230	731,096						71,230					05/15/2019	2
12664#-AA-6	CV Retail III LLC CTL		06/05/2017	Payments		52,631	52,631	52,631	459,408						52,631					01/15/2019	4
16415#-AA-9	Cherokee Associates CTL		06/30/2017	VARIOUS		645,298	645,298	645,298	701,620						645,298				49,126	12/15/2019	1
18228@-AA-4	Clarkstown Holdings LLC CTL		06/05/2017	Payments		96,853	96,853	96,853	16,442,666						96,853					02/15/2033	1
18250#-AA-3	Pat-Clarksville Investment LLC CTL		06/19/2017	Payments		36,576	36,576	36,576	1,591,154						36,576					09/15/2025	1
23243#-AA-3	CVM Realty LLC CTL		06/05/2017	Payments		29,351	29,351	29,351	549,947						29,351					01/15/2021	2
26104*-AA-8	Downing Development Ltd CTL		06/02/2017	Payments		61,711	61,711	61,711	426,258						61,711					08/15/2018	2
26739@-AA-9	DV II LLC CTL		06/26/2017	Payments		80,871	80,871	81,072	6,930,433		(468)		(468)		80,871					11/15/2031	1
302666-AD-4	Indianola DG Property LLC CTL		06/01/2017	Payments		105,031	105,031	105,031	3,806,576		(3)		(3)		105,031					06/30/2022	2
33836#-AA-5	5273 Transit Rd LLC CTL		06/02/2017	Payments		49,593	49,593	49,593	1,170,558						49,593					06/10/2020	2
34980#-AA-7	Forty Seven Main Street LLC CTL		06/05/2017	Payments		23,514	23,514	23,514	1,571,390						23,514					06/15/2027	2
35090*-AA-5	411 Ditmas LLC CTL		06/05/2017	Payments		68,666	68,666	72,291	1,295,576		(207)		(207)		68,666					01/15/2021	2
36164#-AA-0	GFI-West Jordan Investments Ltd CTL		06/05/2017	Payments		117,491	117,491	117,491	417,656						117,491					11/15/2017	5
46652@-AA-0	JND-Elyria Ltd CTL		06/02/2017	Payments		64,472	64,472	64,472	636,249						64,472					04/10/2019	2
47214#-AA-7	JCM Minnesota LLC CTL		06/02/2017	Payments		22,979	22,979	22,979	2,124,535						22,979					05/15/2027	2
48270#-AA-6	KSD 2805 Limited Partnership CTL		06/05/2017	Payments		33,378	33,378	33,378	1,366,224						33,378					09/15/2024	2
50025#-AA-0	Kohl's Thorndale Store LP CTL		06/26/2017	Payments		67,255	67,255	67,255	2,772,743		(211)		(211)		67,255					03/15/2025	2
51375#-AA-4	Lana Properties LLC CTL		06/05/2017	Payments		37,353	37,353	37,353	1,736,441		(11)		(11)		37,353					06/15/2025	2
53621#-AB-0	Lion One Inc CTL		06/02/2017	Payments		57,722	57,722	57,722	233,123						57,722					12/15/2017	2
55276#-AA-5	MEHG LLC CTL		06/01/2017	Payments		65,302	65,302	65,302	218,369						65,302					10/15/2017	2
55278@-AA-5	MBA Vernon Boulevard LLC CTL		06/29/2017	Payments		217,788	217,788	217,788	4,645,560						217,788					10/15/2021	1
55355*-AA-3	MRED (McKee/Fish Hatchery) Associate CTL		06/01/2017	Payments		46,662	46,662	46,662	407,561						46,662					01/15/2019	2
55355@-AA-1	MRED (Moorland/Greenfield II) Associ CTL		06/01/2017	Payments		85,232	85,232	85,232	873,897						85,232					05/15/2019	2
564759-L*-7	Manufacturers & Traders Trust Co CTL		06/01/2017	Payments		70,122	70,122	70,122	2,143,597						70,122					04/01/2019	1
56602#-AA-8	Marbeth Partnership CTL		06/19/2017	Payments		448,429	448,429	448,429	13,365,833						448,429					11/17/2022	2
57086#-AA-1	Marlborough Associates LP CTL		06/26/2017	Payments		225,101	225,101	225,101	7,594,014		(650)		(650)		225,101					01/15/2024	1
58281@-AA-4	Loews Limited Partnership CTL		06/05/2017	Payments		116,637	116,637	116,637	890,576						116,637					10/10/2018	1
58554#-AA-2	Melody Mountain Associates Ltd CTL		06/22/2017	Payments		40,346	40,346	40,453	1,730,088		(106)		(106)		40,346					08/01/2025	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
59409#-AA-7	Gernot R Michalke CTL		06/02/2017	Payments		50,065	50,065	50,065	625,678						50,065					12/10/2018	2
61963#-AA-1	Moso Bay Shore LLC CTL		06/05/2017	Payments		49,641	49,641	49,641	2,457,497						49,641					01/15/2026	2
62476#-AA-9	MRED (East Madison) Associates CTL		06/01/2017	Payments		73,078	73,078	73,078	1,334,327						73,078					12/15/2020	2
62891@-AA-8	NDC West Dodge LLC CTL		06/16/2017	Payments		264,718	264,718	264,718	7,035,995						264,718					07/10/2022	1
65125*-AA-1	Newels Development LLC CTL		06/01/2017	Payments		282,557	282,557	282,557	11,553,704						282,557					10/15/2024	2
67094*-AA-4	OFX White Stag LLC CTL		06/28/2017	Payments		195,228	195,228	196,158	42,419,003		(2,022)		(2,022)		195,228					11/10/2045	1
68238*-AA-9	1556 First Avenue NE Cedar Rapids-IA CTL		06/01/2017	Payments		28,398	28,398	28,398	1,839,156		(5)		(5)		28,398					01/01/2024	1
68238@-AA-7	Inland Bond Winona LLC CTL		06/01/2017	Payments		63,854	63,854	63,854	4,135,447		(12)		(12)		63,854					01/01/2024	1
69329@-AA-5	PDNED Bedford LLC CTL		06/05/2017	Payments		126,979	126,979	127,433	10,520,493		(108)		(108)		126,979					12/15/2030	1
71848#-AA-1	KIR Henry Street 021 LLC CTL		06/02/2017	Payments		51,593	51,593	51,593	821,355						51,593					06/15/2019	2
73739*-AA-3	Posh Properties No 25 Nazarath Famil CTL		06/05/2017	Payments		29,931	29,931	29,931	1,734,828						29,931					08/01/2027	2
75886#-AA-5	Regency Windsor Brittany Plano LLC CTL		06/02/2017	Payments		53,273	53,273	53,273	519,410						53,273					07/15/2018	2
78414@-AA-2	SFI Ltd Partnership 23 CTL		06/05/2017	Payments		96,101	96,101	96,101	627,133						96,101					07/15/2018	1
80283#-AA-4	Santee Bell Cotton Development LLC CTL		06/02/2017	Payments		31,670	31,670	31,670	1,986,611						31,670					10/15/2027	2
80503#-AA-8	Savannah Montgomery Pharmacy Ltd CTL		06/05/2017	Payments		51,440	51,440	55,720	416,177		(115)		(115)		51,440					11/01/2018	2
80689@-AA-6	Schneeberger - Christman LLP CTL		06/26/2017	Payments		128,195	128,195	128,195	1,750,721						128,195					10/15/2019	2
81518@-AA-1	SED-Peach Orchard LLC CTL		06/05/2017	Payments		36,692	36,692	36,692	1,415,192						36,692					04/15/2022	2
81519@-AA-0	SED-Eisenhower LLC CTL		06/02/2017	Payments		27,630	27,630	27,630	2,003,117						27,630					01/15/2028	2
81936#-AA-3	Shamrock Adventure XXVII Ltd CTL		06/02/2017	Payments		51,022	51,022	51,022	351,268						51,022					08/15/2018	2
81937#-AA-2	North WG Flower Mound CTL		06/02/2017	Payments		69,116	69,116	69,116	501,122						69,116					09/15/2018	2
81937*-AA-6	North WG High Land Village CTL		06/02/2017	Payments		49,907	49,907	49,907	380,239						49,907					10/15/2018	2
81937@-AA-4	Shamrock Adventure XXV Ltd CTL		06/02/2017	Payments		55,440	55,440	55,440	484,494						55,440					01/15/2019	2
81938*-AA-5	Shamrock Adventure XXX Ltd CTL		06/02/2017	Payments		45,857	45,857	45,857	451,888						45,857					04/15/2019	2
82404#-AA-4	Sheridan/ Millersport Partners LP CTL		06/02/2017	Payments		49,149	49,149	49,149	1,057,886						49,149					03/10/2020	2
83006@-AA-6	6702 Fort Hamilton LLC CTL		06/05/2017	Payments		82,252	82,252	82,252	1,554,825		(266)		(266)		82,252					01/15/2021	2
88917#-AA-1	Dredging Toledo LLC CTL		06/26/2017	Payments		232,230	232,230	233,155	7,954,545		(667)		(667)		232,230					01/15/2024	1
90188#-AA-9	Inland Bond Ottumwa LLC CTL		06/01/2017	Payments		64,879	64,879	64,879	4,201,839		(12)		(12)		64,879					01/01/2024	1
91760*-AA-7	Utica Associates LLC CTL		06/05/2017	Payments		30,782	30,782	30,782	1,325,923						30,782					12/15/2025	2
92258@-AA-2	S Sandelman TTEE-Alisue TR-08/27/197 CTL		06/05/2017	Payments		32,813	32,813	32,813	98,450						32,813					09/15/2017	2
92259#-AA-9	Velmeir Saginaw Bristol Co LLC CTL		05/01/2017	VARIOUS		263,028	263,028	263,028	306,756						263,028				12,670	08/15/2018	2
92952*-AA-3	WN Winchester- Hacks Cross LLC CTL		06/02/2017	Payments		46,041	46,041	46,041	870,333						46,041					11/15/2019	2
94978#-AU-1	Griffin Way LLC CTL		06/12/2017	Payments		102,663	102,663	107,699	11,818,706		(2,603)		(2,603)		102,663					05/15/2032	1
96071#-AA-6	Westminster Gateway Anchor CTL		06/29/2017	Payments		127,224	127,224	129,181	4,198,996		(1,402)		(1,402)		127,224					11/15/2023	1
96223@-AA-5	Sam Stewart Family Trust LLC CTL		06/02/2017	Payments		53,283	53,283	53,283	328,151						53,283					06/01/2018	2
97967#-AA-1	Woodland Ventures LLC CTL		06/05/2017	Payments		42,200	42,200	42,200	1,462,815						42,200					02/15/2025	2
98256@-AA-1	W/S/S Wilkes-Barre Properties BB Lim CTL		06/27/2017	Payments		90,696	90,696	90,696	6,890,132						90,696					02/01/2026	2
98783#-AA-1	Youtie Family LP CTL		06/27/2017	Payments		110,288	110,288	110,288	1,011,870						110,288					03/15/2019	2
98882@-AA-3	ZP No 48 LLC CTL		06/05/2017	Payments		44,422	44,422	44,092	1,418,189		23		23		44,422					06/15/2023	2
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,112,568,401	2,114,333,047	2,133,414,723	2,239,314,013	869,510	(16,559,424)	2,060,697	(17,750,611)		2,111,258,194		1,310,207	1,310,207	54,646,180	XXX	XXX
743315-AM-5	PROGRESSIVE CORP/THE SUBORDINATED 6.7000 06/15/2037 6.700% 06/15/37		06/15/2017	Call 100.0000		30,000,000	30,000,000	29,918,700	29,930,561		736		736		29,931,297		68,703	68,703	1,005,000	06/15/2037	2FE
05530R-AB-4	BBVA INTERNATIONAL PREFERRED S SUBORDINATED 5.9190 04/29/2165 5.919% 04/29/49	D	04/18/2017	Call 100.0000		25,000,000	25,000,000	24,114,050	24,964,766		35,234		35,234		25,000,000				740,000	04/29/2049	3FE
225313-AA-3	Credit Agricole SA SUBORDINATED 2.4343 05/29/2165 2.434% 05/29/49	D	05/24/2017	CITIBANK N.A.		32,300,000	34,000,000	33,855,880	33,991,858		7,814		7,814		33,999,672		(1,699,672)	(1,699,672)	1,090,680	05/29/2049	3FE
83367T-AA-7	Societe Generale SA SUBORDINATED 5.9220 04/29/2165 5.922% 04/29/49	D	04/05/2017	Call 100.0000		13,330,000	13,330,000	13,330,000	13,330,000						13,330,000				394,701	04/29/2049	3FE
4899999. Subtotal - Bonds - Hybrid Securities						100,630,000	102,330,000	101,218,630	102,217,185		43,784		43,784		102,260,969		(1,630,969)	(1,630,969)	3,230,381	XXX	XXX
8399997. Total - Bonds - Part 4						2,501,219,292	2,507,126,428	2,526,138,872	2,628,798,514	869,510	(19,179,894)	2,062,024	(20,372,408)		2,500,174,563		1,044,729	1,044,729	63,921,146	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						2,501,219,292	2,507,126,428	2,526,138,872	2,628,798,514	869,510	(19,179,894)	2,062,024	(20,372,408)		2,500,174,563		1,044,729	1,044,729	63,921,146	XXX	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX													XXX	XXX
31340#-10-0	FEDERAL HOME LOAN BANK OF DES N/A		04/25/2017	PRINCIPAL LIFE INSURANCE CO.	1,100,000.000	110,000,000		110,000,000	108,000,000						110,000,000				904,394		U

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
81809A-10-0	SEVENTY SEVEN ENERGY INC		04/24/2017	Tax Free Exchange	39,843.000	1,599,556		1,599,556	278,820	(185,870)		(56,421)	(129,449)		1,599,556						L
81809A-11-8	SEVENTY SEVEN ENERGY INC		04/06/2017	Tax Free Exchange	33,647.000	648,714		648,714	698,175	(563,587)		(514,126)	(49,461)		648,714						U
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						112,248,270	XXX	112,248,270	108,976,995	(749,457)		(570,547)	(178,910)		112,248,270				904,394	XXX	XXX
990000-15-0	HIGHBRIDGE PRINCIPAL STRATEGIE SENIOR	D	06/05/2017	VARIOUS	12,014.000	10,444,550		11,370,678	10,481,344	889,334			889,334		11,370,678		(926,129)	(926,129)	303,011		U
990000-15-0	HIGHBRIDGE PRINCIPAL STRATEGIE SENIOR	D	06/05/2017	Capital Distribution	0.000	1,823,379		1,823,379	1,712,913						1,823,379						U
9299999. Subtotal - Common Stocks - Mutual Funds						12,267,929	XXX	13,194,057	12,194,257	889,334			889,334		13,194,057		(926,129)	(926,129)	303,011	XXX	XXX
9799997. Total - Common Stocks - Part 4						124,516,199	XXX	125,442,327	121,171,252	139,877		(570,547)	710,424		125,442,327		(926,129)	(926,129)	1,207,405	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						124,516,199	XXX	125,442,327	121,171,252	139,877		(570,547)	710,424		125,442,327		(926,129)	(926,129)	1,207,405	XXX	XXX
9899999. Total - Preferred and Common Stocks						124,516,199	XXX	125,442,327	121,171,252	139,877		(570,547)	710,424		125,442,327		(926,129)	(926,129)	1,207,405	XXX	XXX
9999999 - Totals						2,625,735,491	XXX	2,651,581,199	2,749,969,766	1,009,387	(19,179,894)	1,491,477	(19,661,984)		2,625,616,890		118,600	118,600	65,128,551	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 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 or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective														XXX							XXX	XXX
Swaption - OSW8612 Rec 3M USD LIBOR (Pay FIXED)	PORTFOLIO	DB A-1	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/21/2012	02/21/2018		14,000,000	3M USD LIBOR (7)	258,000			7		7	(1,455)						0001
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										258,000			7	XXX	7	(1,455)					XXX	XXX
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/02/2008	12/03/2018	23,635	20,000,004	846.22	6,720,000			8,222		8,222	(81,183)						0006
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/09/2008	12/10/2018	22,108	19,999,998	904.64	6,616,000			14,905		14,905	(116,128)						0006
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/15/2008	12/14/2018	22,989	20,000,004	870	6,558,000			10,971		10,971	(96,272)						0006
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/23/2008	12/21/2018	22,898	19,999,996	873.45	6,690,000			11,695		11,695	(99,783)						0006
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/06/2009	01/07/2019	16,138	15,000,001	929.5	4,596,000			15,955		15,955	(106,102)						0006
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/22/2010	06/22/2020	26,961	30,000,005	1112.7	7,995,000			399,447		399,447	(732,073)						0006
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/29/2010	06/29/2020	28,708	29,999,996	1045	9,015,000			301,277		301,277	(621,613)						0006
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/21/2010	09/21/2020	26,224	30,000,004	1144	5,918,525	473,477		(2,464,340)		(2,464,340)	(754,124)						0006
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/19/2010	10/19/2020	55,298	64,999,998	1175.44	12,308,784	1,025,742		(5,649,701)		(5,649,701)	(1,628,909)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/01/2010	11/30/2020	24,905	29,999,997	1204.6	5,035,656	419,645		(2,131,903)		(2,131,903)	(744,268)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/08/2011	03/08/2021	22,665	30,000,003	1323.6	4,023,390	349,852		(1,533,267)		(1,533,267)	(853,089)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/19/2011	04/19/2021	76,513	100,000,006	1306.96	13,398,000	1,218,008		(5,990,847)		(5,990,847)	(2,853,344)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/24/2011	05/24/2021	37,977	49,999,994	1316.59	7,260,000	659,998		(3,285,193)		(3,285,193)	(1,457,689)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/20/2011	09/20/2021	24,666	29,999,998	1216.25	4,751,250	452,496		(2,637,075)		(2,637,075)	(841,099)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/12/2011	10/12/2021	41,288	49,999,998	1211	7,336,300	733,628		(4,562,687)		(4,562,687)	(1,408,348)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/08/2011	11/08/2021	39,689	50,000,001	1259.8	7,900,000	790,009		(4,851,395)		(4,851,395)	(1,477,705)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/08/2012	05/09/2022	14,802	20,000,002	1351.21	2,996,100	332,911		(2,116,036)		(2,116,036)	(668,856)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/22/2012	05/23/2022	22,687	29,999,996	1322.35	4,626,000	513,995		(3,347,621)		(3,347,621)	(986,565)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/05/2012	06/03/2022	42,989	54,999,999	1279.4	9,243,630	1,027,070		(7,068,373)		(7,068,373)	(1,762,270)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/10/2012	07/08/2022	18,525	25,000,000	1349.5	3,786,750	445,495		(3,067,548)		(3,067,548)	(847,863)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/17/2012	07/15/2022	18,515	25,000,000	1350.25	3,786,750	445,498		(3,056,238)		(3,056,238)	(849,764)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/05/2012	09/02/2022	14,227	19,999,999	1405.75	2,948,820	346,915		(2,217,335)		(2,217,335)	(719,662)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/15/2013	01/13/2023	13,624	20,000,003	1468	2,366,250	315,496		(1,969,944)		(1,969,944)	(769,934)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/02/2013	03/31/2023	12,721	19,999,996	1572.15	2,190,000	292,006		(1,447,166)		(1,447,166)	(818,015)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/07/2013	05/07/2023	15,427	25,000,004	1620.5	2,541,000	363,008		(1,809,580)		(1,809,580)	(1,055,772)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/25/2013	09/25/2023	11,796	19,999,996	1695.55	1,606,800	247,197		(775,959)		(775,959)	(886,826)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/01/2013	09/29/2023	11,809	19,999,992	1693.63	1,609,829	247,658		(779,839)		(779,839)	(885,861)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/22/2013	10/20/2023	11,422	19,999,999	1750.95	1,537,927	256,316		(878,028)		(878,028)	(903,229)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/29/2013	10/27/2023	16,986	29,999,994	1766.16	2,322,576	387,096		(1,293,551)		(1,293,551)	(1,361,272)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/19/2013	11/19/2023	13,950	24,999,998	1792.13	1,896,900	316,147		(902,409)		(902,409)	(1,143,944)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/07/2014	01/05/2024	16,322	30,000,001	1838	1,746,000	523,799		(671,836)		(671,836)	(1,400,404)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/22/2014	01/22/2024	16,297	29,999,996	1840.8	1,959,100	356,194		(721,178)		(721,178)	(1,403,293)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/04/2014	02/02/2024	20,005	34,999,993	1749.55	2,375,602	431,932		(1,322,229)		(1,322,229)	(1,587,461)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/11/2014	08/12/2019	8,548	15,500,006	1813.25	1,432,371	260,431		(623,835)		(623,835)	(612,195)						0006

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	BARCLAYS BANK PLC	02/11/2014	02/11/2020	31,729	57,499,992	1812.25	5,059,368	919,887		(2,442,074)		(2,442,074)	(2,368,709)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/19/2014	08/19/2020	15,166	27,967,924	1844.12	2,322,788	422,325		(1,093,387)		(1,093,387)	(1,203,160)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/20/2014	11/20/2018	8,157	14,999,993	1838.8	1,485,000	270,000		(476,460)		(476,460)	(533,404)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/04/2014	03/04/2024	32,067	60,000,002	1871.1	3,866,247	702,954		(996,971)		(996,971)	(2,845,337)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/01/2014	07/01/2020	15,432	29,000,003	1879.25	2,074,000	414,798		(996,255)		(996,255)	(1,279,875)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/08/2014	10/07/2020	33,490	62,000,000	1851.3	4,404,195	880,836		(2,295,350)		(2,295,350)	(2,681,145)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/15/2014	04/15/2020	30,776	55,999,995	1819.58	4,351,773	870,360		(2,435,752)		(2,435,752)	(2,343,164)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/22/2014	01/18/2019	32,952	61,999,997	1881.5	5,165,840	1,033,174		(1,907,310)		(1,907,310)	(2,404,857)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/06/2014	05/06/2024	26,603	50,000,006	1879.52	2,828,477	565,701		(626,833)		(626,833)	(2,386,349)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/03/2014	06/03/2024	15,606	30,000,006	1922.37	1,678,200	335,645		(156,055)		(156,055)	(1,454,114)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/17/2014	06/17/2024	15,494	30,000,006	1936.2	1,656,609	331,318		(35,457)		(35,457)	(1,461,372)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/02/2014	07/02/2024	20,253	39,999,991	1975	2,227,500	445,495		91,134		91,134	(1,964,882)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2014	07/22/2024	25,195	50,000,001	1984.52	2,603,252	578,502		(350,340)		(350,340)	(2,460,949)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/29/2014	07/29/2024	12,643	25,000,016	1977.33	1,336,500	297,002		(287,245)		(287,245)	(1,228,674)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/12/2014	08/12/2024	12,952	25,000,000	1930.25	1,381,500	306,999		(515,646)		(515,646)	(1,216,496)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/19/2014	08/19/2024	12,640	25,000,017	1977.79	1,395,000	309,997		(430,502)		(430,502)	(1,228,812)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/26/2014	08/26/2024	14,987	29,999,998	2001.7	1,489,973	558,734		(440,451)		(440,451)	(1,481,127)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/10/2014	09/10/2024	12,564	24,999,998	1989.85	1,411,875	313,745		(418,564)		(418,564)	(1,231,940)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/07/2014	10/07/2024	15,345	30,000,008	1955.05	1,736,890	215,970		(940,053)		(940,053)	(1,469,388)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/21/2014	10/21/2024	12,970	24,999,996	1927.55	1,340,000	335,004		(960,924)		(960,924)	(1,216,895)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/04/2014	11/04/2024	12,441	25,000,010	2009.45	1,318,837	329,712		(667,528)		(667,528)	(1,236,486)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/12/2014	11/12/2024	14,738	29,999,997	2035.55	1,562,703	390,680		(640,969)		(640,969)	(1,492,623)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/25/2014	11/25/2024	14,496	29,999,990	2069.55	1,749,127	204,473		(519,312)		(519,312)	(1,504,087)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/02/2014	12/02/2024	14,560	30,000,008	2060.45	1,597,800	399,454		(654,903)		(654,903)	(1,500,740)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/09/2014	12/09/2024	12,239	24,999,992	2042.7	1,377,000	344,250		(736,743)		(736,743)	(1,245,217)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/16/2014	12/16/2024	25,053	50,000,004	1995.75	2,917,600	729,406		(2,249,905)		(2,249,905)	(2,465,492)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/23/2014	12/23/2024	23,989	50,000,002	2084.3	2,784,000	695,996		(1,335,379)		(1,335,379)	(2,512,085)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/30/2014	12/30/2024	12,003	24,999,998	2082.75	1,401,786	350,441		(694,829)		(694,829)	(1,255,171)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/06/2015	01/06/2025	9,951	20,000,007	2009.95	1,050,140	300,040		(1,111,722)		(1,111,722)	(987,509)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/13/2015	01/13/2025	17,031	34,999,997	2055.1	1,810,764	517,361		(1,666,426)		(1,666,426)	(1,744,759)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/21/2015	01/21/2025	29,480	59,999,993	2035.3	3,234,269	924,074		(3,477,502)		(3,477,502)	(2,975,336)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/27/2015	01/27/2025	12,326	25,000,007	2028.25	1,360,450	388,700		(1,509,292)		(1,509,292)	(1,237,329)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/03/2015	02/03/2025	24,577	49,999,998	2034.4	2,787,750	796,497		(3,242,240)		(3,242,240)	(2,476,260)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/24/2015	03/24/2025	9,491	19,999,993	2107.15	1,059,800	302,800		(868,654)		(868,654)	(1,004,132)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/21/2015	04/21/2025	23,812	49,999,997	2099.8	2,296,500	765,499		(2,625,505)		(2,625,505)	(2,503,133)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/04/2015	11/04/2025	9,517	19,999,990	2101.4	581,880	290,940		(873,144)		(873,144)	(992,582)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/24/2015	11/24/2025	16,869	35,000,009	2074.8	1,040,680	520,340		(1,747,467)		(1,747,467)	(1,726,541)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/22/2016	03/20/2026	38,991	80,000,010	2051.75	1,942,500	1,295,001		(5,883,225)		(5,883,225)	(3,883,748)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/19/2016	04/20/2026	9,523	20,000,009	2100.25	318,600	318,600		(1,420,549)		(1,420,549)	(976,093)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/17/2016	05/18/2026	19,437	39,999,999	2057.9	667,200	667,199		(3,419,465)		(3,419,465)	(1,931,324)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/01/2016	06/01/2026	19,082	39,999,993	2096.25	657,600	657,599		(3,087,982)		(3,087,982)	(1,940,958)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/07/2016	06/05/2026	11,811	25,000,007	2116.65	419,750	419,751		(2,021,930)		(2,021,930)	(1,215,206)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/21/2016	06/19/2026	19,167	40,000,009	2086.9	686,600	686,599		(3,554,749)		(3,554,749)	(1,931,610)						0006

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/13/2016	07/13/2026	55,833	119,999,999	2149.25	1,067,880	2,135,762		(12,125,391)		(12,125,391)	(5,832,608)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/02/2016	08/02/2026	18,593	40,000,003	2151.3	358,000	716,000		(4,052,585)		(4,052,585)	(1,939,846)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/16/2016	08/14/2026	22,913	50,000,007	2182.2	439,520	879,038		(4,623,114)		(4,623,114)	(2,436,307)						0006
S&P 500 Put Option	VARIABLE ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/23/2016	08/21/2026	18,258	39,999,992	2190.85	352,700	705,397		(3,686,329)		(3,686,329)	(1,949,261)						0006
0099999. Subtotal - Purchased Options - Hedging Other - Put Options										253,750,733	40,072,072		(152,623,973)	XXX	(152,623,973)	(119,892,004)					XXX	XXX
Interest Rate Collar - 5Yr CMS 3% floor/ (5Yr CMS 11.25% cap)	FIXED ANNUITY	Exhibit 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/18/2010	02/22/2023		100,000,000	0			547,267	4,719,694		4,719,694	(201,646)				1,188,700		0001
Interest Rate Collar - 5Yr CMS 3% floor/ (5Yr CMS 11.55% cap)	FIXED ANNUITY	Exhibit 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/18/2010	02/22/2023		100,000,000	0			547,267	4,721,307		4,721,307	(207,401)				1,188,700		0001
Interest Rate Collar - 5Yr CMS 3% floor/ (5Yr CMS 11.47% cap)	FIXED ANNUITY	Exhibit 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/18/2010	02/22/2023		100,000,000	0			547,267	4,720,898		4,720,898	(205,912)				1,188,700		0001
Interest Rate Collar - 5Yr CMS 3% floor/ (5Yr CMS 11.47% cap)	FIXED ANNUITY	Exhibit 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/18/2010	02/22/2023		200,000,000	0			1,094,533	9,439,153		9,439,153	(819,181)				2,377,400		0001
Interest Rate Cap - 5 Yr CMS 5.5% cap/ (5 Yr CMS 7% cap)	FIXED ANNUITY	Exhibit 5	Interest Rate	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/25/2013	07/15/2018		235,000,000	0	1,104,500			6		6	(6,011)				1,198,853		0001
Interest Rate Cap - 5 Yr CMS 5.5% cap/ (5 Yr CMS 7% cap)	FIXED ANNUITY	Exhibit 5	Interest Rate	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/25/2013	08/15/2018		235,000,000	0	1,104,500			27		27	(8,050)				1,246,793		0001
Interest Rate Cap - 5 Yr CMS 5.5% cap/ (5 Yr CMS 7% cap)	FIXED ANNUITY	Exhibit 5	Interest Rate	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/25/2013	09/15/2018		235,000,000	0	1,057,500			59		59	(10,344)				1,292,970		0001
Interest Rate Cap - 5 Yr CMS 5.5% cap/ (5 Yr CMS 7% cap)	FIXED ANNUITY	Exhibit 5	Interest Rate	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/25/2013	10/15/2018		235,000,000	0	1,151,500			115		115	(12,986)				1,336,210		0001
Interest Rate Cap - 5 Yr CMS 5.5% cap/ (5 Yr CMS 7% cap)	FIXED ANNUITY	Exhibit 5	Interest Rate	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/25/2013	11/15/2018		235,000,000	0	1,175,000			223		223	(16,070)				1,379,333		0001
Interest Rate Cap - 5 Yr CMS 5.5% cap/ (5 Yr CMS 7% cap)	FIXED ANNUITY	Exhibit 5	Interest Rate	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/25/2013	12/15/2018		250,000,000	0	1,301,000			396		396	(20,810)				1,510,500		0001
Interest Rate Cap - 5 Yr CMS 5.5% cap/ (5 Yr CMS 7% cap)	FIXED ANNUITY	Exhibit 5	Interest Rate	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/25/2013	01/15/2019		235,000,000	0	1,292,500			562		562	(23,421)				1,460,643		0001
Interest Rate Cap - 5 Yr CMS 5.5% cap/ (5 Yr CMS 7% cap)	FIXED ANNUITY	Exhibit 5	Interest Rate	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/25/2013	02/15/2019		235,000,000	0	1,339,500			828		828	(27,859)				1,500,240		0001
Interest Rate Cap - 5 Yr CMS 5.5% cap/ (5 Yr CMS 7% cap)	FIXED ANNUITY	Exhibit 5	Interest Rate	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/25/2013	03/15/2019		235,000,000	0	1,386,500			1,204		1,204	(32,700)				1,535,138		0001
Interest Rate Cap - 5 Yr CMS 5.5% cap/ (5 Yr CMS 7% cap)	FIXED ANNUITY	Exhibit 5	Interest Rate	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/25/2013	04/15/2019		235,000,000	0	1,457,000			1,654		1,654	(37,689)				1,572,855		0001
Interest Rate Cap - 5 Yr CMS 5.5% cap/ (5 Yr CMS 7% cap)	FIXED ANNUITY	Exhibit 5	Interest Rate	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/25/2013	05/15/2019		235,000,000	0	1,480,500			2,313		2,313	(43,396)				1,608,458		0001
Interest Rate Cap - 5 Yr CMS 3.5% cap/ (5 Yr CMS 5.5% cap)	FIXED ANNUITY	Exhibit 5	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/29/2014	05/31/2018		150,000,000	0	1,162,500			2,750		2,750	(56,678)				718,500		0001
Interest Rate Cap - 5 Yr CMS 3.5% cap/ (5 Yr CMS 5.5% cap)	FIXED ANNUITY	Exhibit 5	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/29/2014	07/31/2018		150,000,000	0	1,275,000			5,933		5,933	(76,550)				781,200		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Cap - 5 Yr CMS 3.5% cap/ (5 Yr CMS 5.5% cap)	FIXED ANNUITY	Exhibit 5	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/29/2014	09/30/2018		200,000,000	0	1,845,000			14,714		14,714	(131,714)				1,119,000		0001
Interest Rate Cap - 5 Yr CMS 3.5% cap/ (5 Yr CMS 5.5% cap)	FIXED ANNUITY	Exhibit 5	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/29/2014	11/30/2018		150,000,000	0	1,507,500			18,842		18,842	(123,795)				893,475		0001
Interest Rate Cap - 5 Yr CMS 3.5% cap/ (5 Yr CMS 5.5% cap)	FIXED ANNUITY	Exhibit 5	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/29/2014	01/31/2019		150,000,000	0	1,627,500			29,179		29,179	(149,565)				945,450		0001
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/11/2016	07/07/2017	1,609	3,426,008	2129.9 (2209.77)	69,858			128,417		128,417	41,629				2,373		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/11/2016	07/07/2017	136	290,007	2129.9 (2205.51)	5,623			10,291		10,291	3,306				201		0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/13/2016	07/12/2017	916	1,971,554	2152.14 (2410.4)	91,536			223,424		223,424	110,306				1,787		0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/13/2016	07/12/2017	320	1,301,730	4071.85 (4738.15)	51,492			98,151		98,151	42,817				1,180		0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/18/2016	07/14/2017	2,933	6,341,010	2161.74 (2235.24)	117,273			214,776		214,776	77,968				6,208		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/18/2016	07/14/2017	340	734,992	2161.74 (2233.08)	13,240			24,165		24,165	8,734				720		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/25/2016	07/21/2017	1,275	2,772,989	2175.03 (2260.94)	56,594			108,245		108,245	42,049				3,326		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/25/2016	07/21/2017	408	888,000	2175.03 (2252.24)	16,535			31,173		31,173	11,908				1,065		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/03/2016	08/01/2017	3,280	7,120,008	2170.84 (2251.16)	136,015			258,062		258,062	96,487				10,541		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/03/2016	08/01/2017	681	1,477,995	2170.84 (2240.31)	24,926			46,385		46,385	17,001				2,188		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/10/2016	08/08/2017	1,728	3,768,011	2180.89 (2259.4)	71,477			131,776		131,776	50,489				6,159		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/10/2016	08/08/2017	306	668,007	2180.89 (2251.77)	11,639			21,116		21,116	7,983				1,092		0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/15/2016	08/11/2017	1,343	2,932,196	2184.05 (2446.14)	139,572			295,338		295,338	145,334				4,973		0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/15/2016	08/11/2017	451	1,866,683	4139.63 (4817.02)	72,325			128,216		128,216	62,771				3,166		0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/18/2016	08/15/2017	1,900	4,162,008	2190.15 (2270.09)	80,574			146,077		146,077	57,361				7,388		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/18/2016	08/15/2017	229	502,004	2190.15 (2262.42)	8,882			15,954		15,954	6,185				891		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/24/2016	08/22/2017	1,908	4,163,997	2182.64 (2261.22)	79,764			143,536		143,536	54,386				7,935		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/24/2016	08/22/2017	267	583,005	2182.64 (2248.12)	9,563			16,792		16,792	6,228				1,111		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/06/2016	09/01/2017	3,532	7,667,999	2170.86 (2245.75)	147,577			251,997		251,997	90,423				15,930		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/06/2016	09/01/2017	1,342	2,914,011	2170.86 (2241.41)	53,156			90,298		90,298	32,180				6,054		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/12/2016	09/08/2017	1,833	3,998,999	2181.3 (2262.01)	77,127			139,135		139,135	51,542				8,756		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/12/2016	09/08/2017	365	796,000	2181.3 (2252.19)	13,732			24,389		24,389	8,903				1,743		0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	09/13/2016	09/12/2017	1,326	2,862,196	2159.04 (2418.12)	129,691			293,731		293,731	128,786				6,444		0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	09/13/2016	09/12/2017	338	1,385,908	4099.47 (4770.29)	50,301			126,127		126,127	58,031				3,120		0011

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	09/19/2016	09/15/2017	3,456	7,420,995	2147.26 (2221.34)	141,524			242,935		242,935	79,882				17,042		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/19/2016	09/15/2017	190	409,010	2147.26 (2214.9)	7,318			12,241		12,241	3,986				939		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/26/2016	09/22/2017	2,608	5,679,000	2177.18 (2258.82)	106,189			197,745		197,745	71,080				13,621		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/26/2016	09/22/2017	314	684,005	2177.18 (2239.23)	10,478			18,203		18,203	6,362				1,641		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/03/2016	09/29/2017	3,448	7,476,997	2168.27 (2256.08)	160,556			280,126		280,126	98,101				18,666		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/03/2016	09/29/2017	132	286,992	2168.27 (2239.82)	5,146			8,802		8,802	3,013				716		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/05/2016	10/03/2017	992	2,143,003	2161.2 (2226.04)	36,411			59,854		59,854	19,785				5,467		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2016	10/06/2017	2,535	5,458,999	2153.74 (2234.51)	113,249			189,932		189,932	62,685				14,144		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/10/2016	10/06/2017	112	241,994	2153.74 (2219.43)	4,202			6,873		6,873	2,221				627		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/12/2016	10/10/2017	794	1,717,989	2163.66 (2228.57)	27,513			47,633		47,633	15,721				4,541		0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/13/2016	10/12/2017	1,672	3,577,607	2139.18 (2395.88)	172,142			366,916		366,916	145,447				9,549		0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/13/2016	10/12/2017	312	1,268,364	4068.92 (4734.74)	50,545			141,838		141,838	63,256				3,385		0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/17/2016	10/13/2017	1,688	3,600,001	2132.98 (2209.77)	71,191			120,745		120,745	37,095				9,653		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/17/2016	10/13/2017	164	348,998	2132.98 (2203.37)	6,416			10,745		10,745	3,271				936		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/19/2016	10/17/2017	497	1,055,999	2126.5 (2190.3)	18,394			29,580		29,580	8,720				2,886		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/24/2016	10/20/2017	1,611	3,450,008	2141.16 (2221.45)	72,056			119,312		119,312	37,388				9,555		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/24/2016	10/20/2017	304	650,998	2141.16 (2207.54)	11,474			18,675		18,675	5,740				1,803		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/26/2016	10/24/2017	502	1,080,011	2151.33 (2215.87)	17,736			29,763		29,763	9,337				3,044		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/03/2016	11/01/2017	5,335	11,264,991	2111.72 (2185.63)	206,979			365,174		365,174	102,473				32,832		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/03/2016	11/01/2017	328	693,003	2111.72 (2175.07)	11,168			19,297		19,297	5,328				2,020		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/10/2016	11/08/2017	2,865	6,130,011	2139.56 (2208.03)	114,030			178,752		178,752	53,712				18,362		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/10/2016	11/08/2017	185	395,006	2139.56 (2201.61)	6,831			10,455		10,455	3,115				1,183		0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/14/2016	11/10/2017	1,327	2,872,377	2164.45 (2424.18)	139,515			276,506		276,506	110,787				8,669		0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/14/2016	11/10/2017	307	1,267,581	4123.69 (4798.48)	51,734			137,608		137,608	64,160				3,826		0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/17/2016	11/15/2017	2,138	4,662,001	2180.39 (2252.34)	84,970			136,002		136,002	45,139				14,333		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/17/2016	11/15/2017	185	404,004	2180.39 (2252.34)	7,363			11,786		11,786	3,912				1,242		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/28/2016	11/22/2017	2,253	4,963,995	2202.94 (2277.84)	92,342			145,421		145,421	50,541				15,644		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/28/2016	11/22/2017	199	438,011	2202.94 (2285.55)	8,979			14,102		14,102	4,944				1,380		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/05/2016	12/01/2017	3,200	7,010,996	2191.08 (2263.39)	127,928			199,722		199,722	66,399				22,772		0003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/05/2016	12/01/2017	135	295,007	2191.08 (2274.34)	6,130			9,630		9,630	3,241				958		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/12/2016	12/08/2017	1,982	4,451,994	2246.19 (2324.81)	84,474			125,871		125,871	46,768				14,785		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	12/12/2016	12/08/2017	365	819,994	2246.19 (2337.16)	17,895			26,596		26,596	9,997				2,723		0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/13/2016	12/12/2017	1,384	3,124,648	2256.96 (2527.8)	156,443			238,470		238,470	108,185				10,505		0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/13/2016	12/12/2017	514	2,216,174	4308.94 (5014.04)	89,163			152,530		152,530	75,963				7,451		0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/19/2016	12/15/2017	2,413	5,459,002	2262.03 (2337.81)	100,201			143,767		143,767	54,436				18,517		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/19/2016	12/15/2017	670	1,514,995	2262.03 (2361.56)	35,410			51,453		51,453	20,074				5,139		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	12/27/2016	12/22/2017	3,804	8,601,008	2260.96 (2337.83)	157,720			228,951		228,951	85,753				29,777		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	12/27/2016	12/22/2017	454	1,026,996	2260.96 (2360.44)	23,852			34,778		34,778	13,396				3,555		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/03/2017	12/29/2017	2,980	6,672,004	2238.83 (2319.43)		131,871		191,991		191,991	60,121				23,556		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/03/2017	12/29/2017	182	408,004	2238.83 (2329.5)		9,094		13,122		13,122	4,029				1,440		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/10/2017	01/08/2018	2,998	6,825,999	2276.98 (2361.23)		133,044		190,231		190,231	57,187				24,754		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/10/2017	01/08/2018	781	1,779,004	2276.98 (2378.31)		41,214		58,788		58,788	17,574				6,452		0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/13/2017	01/12/2018	1,761	3,998,222	2270.44 (2542.89)		189,993		292,495		292,495	102,502				14,649		0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/13/2017	01/12/2018	485	2,107,824	4342.09 (5052.61)		80,374		143,928		143,928	63,554				7,723		0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/17/2017	01/12/2018	1,951	4,438,005	2274.64 (2356.53)		85,438		120,665		120,665	35,227				16,261		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/17/2017	01/12/2018	186	423,993	2274.64 (2378.14)		10,079		14,316		14,316	4,237				1,554		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/24/2017	01/22/2018	1,504	3,415,005	2271.31 (2346.26)		61,570		85,466		85,466	23,896				12,828		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/24/2017	01/22/2018	612	1,388,997	2271.31 (2374.65)		32,895		46,890		46,890	13,996				5,218		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/03/2017	02/01/2018	2,799	6,380,005	2279.55 (2354.78)		119,089		156,865		156,865	37,776				24,541		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/03/2017	02/01/2018	1,331	3,034,993	2279.55 (2380.99)		73,600		98,542		98,542	24,942				11,674		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/10/2017	02/08/2018	2,165	4,968,006	2294.67 (2372.69)		94,395		122,289		122,289	27,894				19,415		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/10/2017	02/08/2018	985	2,259,998	2294.67 (2392.19)		52,219		68,378		68,378	16,159				8,832		0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index.	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	02/13/2017	02/12/2018	1,653	3,827,564	2316.1 (2594.03)		182,049		239,721		239,721	57,672				15,092		0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/13/2017	02/12/2018	550	2,437,884	4435.42 (5161.22)		92,829		131,394		131,394	38,566				9,613		0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/17/2017	02/15/2018	2,132	5,009,000	2349.25 (2433.82)		116,182		116,772		116,772	590				19,881		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/17/2017	02/15/2018	1,188	2,791,990	2349.25 (2446.74)		59,554		73,884		73,884	14,330				11,081		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/24/2017	02/22/2018	1,916	4,526,998	2362.82 (2449.06)		88,037		103,333		103,333	15,297				18,239		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/24/2017	02/22/2018	1,115	2,634,993	2362.82 (2458.51)		56,150		65,941		65,941	9,791				10,616		0003

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/03/2017	03/01/2018	1,812	4,341,000	2395.96 (2477.42)		75,661		85,210		85,210	9,549				17,746		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/03/2017	03/01/2018	1,823	4,366,996	2395.96 (2496.59)		91,479		102,856		102,856	11,377				17,852		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/10/2017	03/08/2018	2,427	5,735,992	2362.98 (2448.05)		112,148		128,810		128,810	16,662				23,784		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/10/2017	03/08/2018	818	1,934,005	2362.98 (2455.14)		40,522		46,648		46,648	6,126				8,019		0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index.	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	03/13/2017	03/12/2018	1,117	2,650,455	2372.6 (2657.31)		124,535		134,077		134,077	9,541				11,076		0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index.	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	03/13/2017	03/12/2018	364	1,655,891	4553.28 (5298.36)		63,024		61,566		61,566	(1,458)				6,920		0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/17/2017	03/15/2018	1,547	3,690,999	2385.26 (2467.55)		67,947		75,448		75,448	7,501				15,515		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/17/2017	03/15/2018	1,328	3,167,005	2385.26 (2483.06)		67,555		75,338		75,338	7,783				13,313		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/24/2017	03/22/2018	2,148	5,045,011	2348.45 (2428.3)		94,092		110,562		110,562	16,470				21,494		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/24/2017	03/22/2018	1,010	2,370,995	2348.45 (2448.26)		53,852		63,565		63,565	9,713				10,102		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/03/2017	03/29/2018	2,549	6,022,006	2362.72 (2453.68)		119,868		143,040		143,040	23,172				25,994		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/03/2017	03/29/2018	1,271	3,002,001	2362.72 (2456.05)		61,114		72,964		72,964	11,849				12,958		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/07/2017	04/03/2018	753	1,775,994	2358.84 (2429.61)		29,243		33,854		33,854	4,611				7,736		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/10/2017	04/06/2018	1,449	3,414,002	2355.54 (2445.05)		70,467		81,274		81,274	10,807				14,952		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/10/2017	04/06/2018	861	2,028,991	2355.54 (2454.47)		45,618		52,837		52,837	7,219				8,886		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/13/2017	04/10/2018	277	651,990	2357.16 (2427.87)		10,483		12,445		12,445	1,962				2,876		0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index.	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	04/13/2017	04/12/2018	958	2,247,498	2344.93 (2626.32)		102,008		130,578		130,578	28,570				9,947		0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index.	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	04/13/2017	04/12/2018	415	1,871,442	4507.76 (5245.39)		68,273		96,341		96,341	28,068				8,283		0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	04/17/2017	04/13/2018	2,764	6,437,008	2328.95 (2415.12)		131,921		157,108		157,108	25,186				28,538		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	04/17/2017	04/13/2018	962	2,240,007	2328.95 (2419.78)		48,187		57,381		57,381	9,195				9,931		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/19/2017	04/17/2018	193	453,993	2349.01 (2419.48)		7,592		8,785		8,785	1,193				2,027		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2017	04/20/2018	2,314	5,435,996	2348.69 (2435.59)		113,525		127,600		127,600	14,075				24,394		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/24/2017	04/20/2018	1,182	2,776,011	2348.69 (2443.81)		62,229		70,734		70,734	8,505				12,457		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/26/2017	04/24/2018	380	903,008	2374.15 (2445.37)		15,484		16,590		16,590	1,106				4,080		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/03/2017	05/01/2018	2,996	7,156,010	2388.33 (2474.31)		136,029		150,284		150,284	14,255				32,707		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/03/2017	05/01/2018	1,332	3,181,996	2388.33 (2486.25)		67,676		75,016		75,016	7,340				14,543		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/10/2017	05/08/2018	1,884	4,521,008	2399.38 (2482.16)		83,057		88,978		88,978	5,921				20,901		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/10/2017	05/08/2018	907	2,177,005	2399.38 (2495.36)		45,393		48,869		48,869	3,476				10,064		0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/15/2017	05/11/2018	2,032	4,857,735	2390.9 (2677.81)		229,873		241,108		241,108	11,234				22,564		0011

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/15/2017	05/11/2018	635	2,923,708	4602.96 (5356.17)		113,272		120,873		120,873	7,601				13,581		0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/17/2017	05/15/2018	1,889	4,538,007	2402.32 (2494.81)		86,347		97,754		97,754	11,408				21,213		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/17/2017	05/15/2018	991	2,380,002	2402.32 (2496.01)		45,781		51,855		51,855	6,075				11,125		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/24/2017	05/22/2018	2,708	6,482,001	2394.02 (2479.01)		124,928		132,339		132,339	7,412				30,631		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/24/2017	05/22/2018	676	1,617,998	2394.02 (2482.6)		32,502		34,286		34,286	1,785				7,646		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2017	06/01/2018	1,488	3,616,002	2430.06 (2516.33)		70,875		67,576		67,576	(3,299)				17,348		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2017	06/01/2018	1,304	3,167,996	2430.06 (2527.26)		68,873		65,723		65,723	(3,150)				15,198		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/12/2017	06/08/2018	1,170	2,847,997	2433.79 (2516.54)		51,828		50,747		50,747	(1,080)				13,804		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/12/2017	06/08/2018	848	2,063,002	2433.79 (2532.36)		43,578		42,865		42,865	(713)				9,999		0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index.	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	06/13/2017	06/12/2018	1,503	3,652,442	2429.39 (2720.92)		173,392		158,088		158,088	(15,304)				17,806		0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index.	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	06/13/2017	06/12/2018	1,177	5,515,771	4685.54 (5452.26)		209,269		192,884		192,884	(16,386)				26,889		0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/19/2017	06/15/2018	1,755	4,268,992	2432.46 (2515.16)		82,679		76,350		76,350	(6,329)				20,901		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/19/2017	06/15/2018	761	1,850,007	2432.46 (2526.11)		40,035		36,937		36,937	(3,098)				9,058		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	06/27/2017	06/22/2018	1,865	4,540,002	2434.5 (2523.36)		90,707		86,134		86,134	(4,573)				22,450		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index.	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	06/27/2017	06/22/2018	1,156	2,813,990	2434.5 (2524.58)		56,962		54,035		54,035	(2,927)				13,915		0003
0129999. Subtotal - Purchased Options - Hedging Other - Collars										25,351,638	5,239,557	2,736,333	37,209,540	XXX	37,209,540	1,516,209				27,415,997	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										279,360,370	45,311,628	2,736,333	(115,414,426)	XXX	(115,414,426)	(118,377,250)				27,415,997	XXX	XXX
0219999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0359999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										258,000			7	XXX	7	(1,455)					XXX	XXX
0379999. Total Purchased Options - Put Options										253,750,733	40,072,072		(152,623,973)	XXX	(152,623,973)	(119,892,004)					XXX	XXX
0389999. Total Purchased Options - Caps														XXX							XXX	XXX
0399999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999. Total Purchased Options - Collars										25,351,638	5,239,557	2,736,333	37,209,540	XXX	37,209,540	1,516,209				27,415,997	XXX	XXX
0419999. Total Purchased Options - Other														XXX							XXX	XXX
0429999. Total Purchased Options										279,360,370	45,311,628	2,736,333	(115,414,426)	XXX	(115,414,426)	(118,377,250)				27,415,997	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective														XXX							XXX	XXX
S&P 500 Put Option - Offset	OFFSETS S&P 500 PUT	DB A-1	Equity/Index.	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/01/2014	09/21/2020	26,224	30,000,004	1144	(2,468,444)			(528,317)		(528,317)	754,260						0012
S&P 500 Put Option - Offset	OFFSETS S&P 500 PUT	DB A-1	Equity/Index.	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/08/2014	10/19/2020	55,298	64,999,998	1175.44	(5,630,487)			(1,336,822)		(1,336,822)	1,629,540						0012
S&P 500 Put Option - Offset	OFFSETS S&P 500 PUT	DB A-1	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/15/2014	06/22/2020	26,961	30,000,005	1112.7	(2,563,225)			(399,447)		(399,447)	732,074						0012
S&P 500 Put Option - Offset	OFFSETS S&P 500 PUT	DB A-1	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/15/2014	06/29/2020	28,708	29,999,996	1045	(2,342,296)			(301,277)		(301,277)	621,613						0012
S&P 500 Put Option - Offset	OFFSETS S&P 500 PUT	DB A-1	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/22/2014	12/03/2018	23,635	20,000,004	846.22	(601,853)			(8,222)		(8,222)	81,183						0012
S&P 500 Put Option - Offset	OFFSETS S&P 500 PUT	DB A-1	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/22/2014	12/10/2018	22,108	19,999,998	904.64	(685,355)			(14,905)		(14,905)	116,128						0012
S&P 500 Put Option - Offset	OFFSETS S&P 500 PUT	DB A-1	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/22/2014	12/14/2018	22,989	20,000,004	870	(640,805)			(10,971)		(10,971)	96,271						0012

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Put Option - Offset	OFFSETS S&P 500 PUT	DB A-1	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/22/2014	12/21/2018	22,898	19,999,996	873.45	(648,806)			(11,695)		(11,695)	99,783						0012
S&P 500 Put Option - Offset	OFFSETS S&P 500 PUT	DB A-1	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/22/2014	01/07/2019	16,138	15,000,001	929.5	(555,702)			(15,955)		(15,955)	106,102						0012
0519999. Subtotal - Written Options - Hedging Other - Put Options										(16,136,975)			(2,627,612)	XXX	(2,627,612)	4,236,954					XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										(16,136,975)			(2,627,612)	XXX	(2,627,612)	4,236,954					XXX	XXX
0639999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0709999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0779999. Subtotal - Written Options - Other														XXX							XXX	XXX
0789999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0799999. Total Written Options - Put Options										(16,136,975)			(2,627,612)	XXX	(2,627,612)	4,236,954					XXX	XXX
0809999. Total Written Options - Caps														XXX							XXX	XXX
0819999. Total Written Options - Floors														XXX							XXX	XXX
0829999. Total Written Options - Collars														XXX							XXX	XXX
0839999. Total Written Options - Other														XXX							XXX	XXX
0849999. Total Written Options										(16,136,975)			(2,627,612)	XXX	(2,627,612)	4,236,954					XXX	XXX
Interest Rate Swap 3M LIB (5.1070)	084423AL6	D-1	Interest Rate	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	10/07/2004	08/15/2019		9,000,000	3M LIB (5.1070)			(182,402)			(653,779)					65,615		99/98
Interest Rate Swap 3M LIB (5.1070)	D8884#AC0	D-1	Interest Rate	NATIONAL AUSTRALIA BANK LIMITED F8SB4JFBSYQFRQEH3Z21	10/07/2004	08/17/2019		9,000,000	3M LIB (5.1070)			(182,492)			(655,375)					65,700		99/99
Interest Rate Swap 3M LIB (4.9010)	G2978#AD5	D-1	Interest Rate	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	12/22/2004	12/15/2018		12,750,000	3M LIB (4.9010)			(243,272)			(617,555)					77,036		100/99
Interest Rate Swap 6M LIB (4.6620)	459200AG6/17275RAH5	D-1	Interest Rate	MERRILL LYNCH CAPITAL SERVICES INC GDWTXX03601TB7DW3U69	01/03/2008	01/07/2020		50,000,000	6M LIB (4.6620)			(838,344)	(2,735,185)		(3,533,831)	408,117				397,125		95/93
Interest Rate Swap 6M LIB (4.7850)	654894AE4/42210*AZ1	D-1	Interest Rate	MERRILL LYNCH CAPITAL SERVICES INC GDWTXX03601TB7DW3U69	01/03/2008	01/07/2023		50,000,000	6M LIB (4.7850)			(869,094)	(5,317,251)		(6,996,383)	118,001				587,700		102/98
Interest Rate Swap 3M LIB (4.7000)	032165AD4/893939AE8/14 1781AE4/907834AB1/4062 1PAA7	D-1	Interest Rate	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	01/18/2008	01/23/2026		22,500,000	3M LIB (4.7000)			(402,521)	(19,629)		(4,416,961)	252				329,389		97/97
Interest Rate Swap 3M LIB (4.6975)	87942UAC5/158525AR6/03 2165AD4/90131HAY1	D-1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/18/2008	01/22/2026		25,000,000	3M LIB (4.6975)			(454,074)	(16,862)		(4,901,685)	213				365,925		89/90
Interest Rate Swap 3M LIB (4.7360)	29444GAJ6	D-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/18/2008	01/22/2028		25,000,000	3M LIB (4.7360)			(458,886)	(3,929,936)		(5,779,317)	7,140				406,388		104/104
Interest Rate Swap 3M LIB (4.7360)	294429AC9/208251AE8/00 440EAC1	D-1	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	01/18/2008	01/22/2028		25,000,000	3M LIB (4.7360)			(458,886)	(1,889,762)		(5,774,144)	18,532				406,388		100/96
Interest Rate Swap 3M LIB (4.7610)	03746AAA8/25156PAC7/26 439XAC7/195869AD4/9234 4GAM8/079857AH1/539830 AK5	D-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/18/2008	01/22/2030		50,000,000	3M LIB (4.7610)			(924,022)	(209,883)		(13,167,043)	(979)				886,450		97/97
Interest Rate Swap 3.0130 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/14/2011	08/15/2022		4,000,000	3.0130 (3M LIB)						197,528					45,294		98/98
Interest Rate Swap 3.0390 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/14/2011	11/15/2022		3,000,000	3.0390 (3M LIB)						143,590					34,796		98/98
Interest Rate Swap 3.0632 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/16/2011	08/15/2027		12,000,000	3.0632 (3M LIB)						840,057					190,980		98/98
Interest Rate Swap 3.0684 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/16/2011	11/15/2027		10,000,000	3.0684 (3M LIB)						669,262					161,120		98/98
Interest Rate Swap 1.6425 (3M LIB)	MEDIUM TERM NOTE	Exhibit 7	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/23/2013	10/15/2018		270,000,000	1.6425 (3M LIB)			753,454			497,964					1,535,220		100/100
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate												(4,260,540)	(14,118,507)	XXX	(44,147,671)	551,277				5,555,123	XXX	XXX
Currency Swap USD 6.68 (GBP 6.625)	5937062	D-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/07/2003	04/07/2020		16,302,000	USD 6.68 (GBP 6.625)			103,897	3,312,457		3,348,712		(633,033)			135,722		100/100
Currency Swap USD 5.92 (NZD NZBBR +1.227)	Q8513@AC7	D-1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/09/2004	03/15/2020		15,000,000	USD 5.92 (NZD NZBBR +1.227)			206,922	(468,981)		708,064		(737,260)			123,458		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap USD 7.255 (GBP 6.546)	B03N4K3	D-1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/22/2006	01/06/2020		17,415,000	USD 7.255 (GBP 6.546)			224,038	4,425,457		4,869,838		(633,033)			138,240		100/100
Currency Swap USD 7.231 (GBP 6.546)	B03N4K3	D-1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/24/2006	01/06/2020		17,450,000	USD 7.231 (GBP 6.546)			223,214	4,460,457		4,899,345		(633,033)			138,518		100/100
Currency Swap USD 5.8 (EUR 4.905)	N2962#AD5	D-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/20/2007	03/28/2022		3,940,500	USD 5.8 (EUR 4.905)			33,166	518,850		375,731		(257,393)			42,918		100/100
Currency Swap USD 6.19 (AUD 7.45)	Q0455#AL2	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/29/2007	05/15/2022		25,000,000	USD 6.19 (AUD 7.45)			(93,460)	1,231,791		1,014,702		(1,330,725)			276,038		100/100
Currency Swap EUR 5.2 (USD 5.421)	MEDIUM TERM NOTE	Exhibit 7	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/13/2008	03/27/2018		27,123,552	EUR 5.2 (USD 5.421)			(204,674)	(5,846,613)		(5,738,627)		1,600,556			116,645		100/100
Currency Swap USD 6.615 (JPY 3.97)	74815HCK6	D-1	Currency	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	09/17/2008	10/30/2017		16,060,463	USD 6.615 (JPY 3.97)			218,139	930,523		993,789		(554,555)			46,423		100/100
Currency Swap USD 6.635 (JPY 3.97)	748148E#6	D-1	Currency	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	09/17/2008	10/30/2018		16,060,463	USD 6.635 (JPY 3.97)			219,754	930,523		1,141,022		(554,555)			92,757		100/100
Currency Swap USD 4.538 (AUD 6.28)	NI1076603	D-1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/11/2014	08/14/2029		5,635,800	USD 4.538 (AUD 6.28)			(16,093)	1,033,514		953,629		(257,671)			98,147		100/100
Currency Swap USD 3.7 (GBP 2.81)	G4445*AH1	D-1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/14/2016	12/31/2039		89,206,000	USD 3.7 (GBP 2.81)			389,096	(5,617,667)		(11,652,146)		(4,621,144)			2,116,546		100/100
Currency Swap USD 2.795 (GBP 1.4)	NI1120273	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	05/11/2017	07/25/2020		32,175,000	USD 2.795 (GBP 1.4)				(298,859)		232,502		(298,859)			281,933		100/100
Currency Swap USD 3.7525 (EUR 1.77)	NI1120893	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	05/24/2017	08/17/2027		27,975,000	USD 3.7525 (EUR 1.77)				(538,749)		38,909		(538,749)			445,348		100/100
Currency Swap USD 3.675 (GBP 2.4)	NI1121633	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	06/06/2017	08/31/2024		51,540,000	USD 3.675 (GBP 2.4)				(418,174)		441,446		(418,174)			690,301		100/100
Currency Swap USD 3.1175 (EUR 0.98)	NI1122703	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	06/29/2017	07/19/2023		11,425,000	USD 3.1175 (EUR 0.98)				19,500		(1,410)		19,500			140,562		100/100
Currency Swap USD 3.2662 (EUR 1.17)	NI1122713	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	06/29/2017	07/19/2024		17,137,500	USD 3.2662 (EUR 1.17)				29,250		791		29,250			227,637		100/100
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange												1,304,001	3,703,281	XXX	1,626,298		(9,818,878)			5,111,194	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective												(2,956,539)	(10,415,227)	XXX	(42,521,374)	551,277	(9,818,878)			10,666,317	XXX	XXX
Interest Rate Swap 6.02 (Stepped Coupon Schedule)	PORTFOLIO	All	Interest Rate	UBS GROUP AG BFM8T61CT2L10CEMIK50	05/05/2005	12/30/2024		10,000,000	6.02 (Stepped Coupon)			15,751								136,995		0002
Interest Rate Swap 4.5900 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/01/2005	06/03/2025		4,182,000	4.5900 (3M LIB)			72,735			743,336					58,889		0006
Interest Rate Swap 4.9025 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/17/2005	08/19/2025		2,600,000	4.9025 (3M LIB)			50,170			531,648					37,096		0006
Interest Rate Swap 4.8110 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRILL LYNCH CAPITAL SERVICES INC GDWTXX03601TB7DW3U69	09/08/2005	09/12/2025		5,400,000	4.8110 (3M LIB)			100,832			1,073,266					77,355		0006
Interest Rate Swap 5.2000 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/30/2005	12/02/2025		9,300,000	5.2000 (3M LIB)			192,726			2,164,124					135,013		0006
Interest Rate Swap 5.3280 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/07/2006	03/09/2026		8,610,000	5.3280 (3M LIB)			183,142			2,139,272					126,950		0006
Interest Rate Swap 3M LIB (5.3060)	PORTFOLIO	All	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/07/2006	02/09/2018		10,000,000	3M LIB (5.3060)			(212,343)	(235,440)		(235,440)	(235,440)				39,170		0002
Interest Rate Swap 3M LIB (5.3030)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	03/07/2006	12/21/2017		15,000,000	3M LIB (5.3030)			(315,109)	(280,328)		(280,328)	320,692				51,780		0002
Interest Rate Swap 5.6125 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/09/2006	06/13/2026		4,100,000	5.6125 (3M LIB)			92,948			1,136,676					61,359		0006
Interest Rate Swap 5.4260 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRILL LYNCH CAPITAL SERVICES INC GDWTXX03601TB7DW3U69	09/07/2006	09/11/2026		8,000,000	5.4260 (3M LIB)			172,987			2,137,953					121,364		0006

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 5.0650 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRILL LYNCH CAPITAL SERVICES INC GDWTXX03601TB7DW3U69	11/30/2006	12/04/2026		5,500,000	5.0650 (3M LIB)			109,194			1,328,079					84,472		0006
Interest Rate Swap 5.2325 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/28/2007	03/02/2027		16,900,000	5.2325 (3M LIB)			352,969			4,406,631					262,854		0006
Interest Rate Swap 5.6525 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	UBS GROUP AG BFM8T61CT2L1QCEMIK50	06/01/2007	06/05/2027		4,700,000	5.6525 (3M LIB)			107,655			1,426,193					74,079		0006
Interest Rate Swap 6.0060 (3M LIB)	PORTFOLIO	All	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/13/2007	06/15/2037		13,000,000	6.0060 (3M LIB)			319,826	7,260,348		7,260,348	43,079				290,492		0002
Interest Rate Swap 5.9340 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	02/15/2028		1,000,000	5.9340 (3M LIB)			24,401	345,683		345,683	(4,632)				16,306		0002
Interest Rate Swap 5.9080 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	02/15/2038		2,000,000	5.9080 (3M LIB)			48,542	1,126,279		1,126,279	(2,703)				45,435		0002
Interest Rate Swap 5.9460 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	05/15/2028		1,000,000	5.9460 (3M LIB)			24,461	353,042		353,042	(4,386)				16,494		0002
Interest Rate Swap 5.9170 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	05/15/2038		2,000,000	5.9170 (3M LIB)			48,632	1,139,563		1,139,563	(2,635)				45,703		0002
Interest Rate Swap 5.9580 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	08/15/2028		1,000,000	5.9580 (3M LIB)			24,521	360,223		360,223	(4,107)				16,684		0002
Interest Rate Swap 5.9262 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	08/15/2038		2,000,000	5.9262 (3M LIB)			48,724	1,152,258		1,152,258	(2,565)				45,978		0002
Interest Rate Swap 5.9700 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	11/15/2028		1,000,000	5.9700 (3M LIB)			24,581	367,460		367,460	(3,792)				16,872		0002
Interest Rate Swap 5.9350 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	11/17/2038		2,000,000	5.9350 (3M LIB)			48,846	1,165,240		1,165,240	(2,478)				46,257		0002
Interest Rate Swap 5.9820 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	02/15/2029		1,000,000	5.9820 (3M LIB)			24,641	374,609		374,609	(3,600)				17,058		0002
Interest Rate Swap 5.9448 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	02/17/2039		2,000,000	5.9448 (3M LIB)			48,944	1,178,279		1,178,279	(2,407)				46,529		0002
Interest Rate Swap 5.9551 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	05/15/2039		2,000,000	5.9551 (3M LIB)			49,013	1,191,830		1,191,830	(2,355)				46,784		0002
Interest Rate Swap 6.0070 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	08/15/2029		1,000,000	6.0070 (3M LIB)			24,766	389,262		389,262	(3,415)				17,417		0002
Interest Rate Swap 5.9638 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	08/17/2039		2,000,000	5.9638 (3M LIB)			49,140	1,204,647		1,204,647	(2,255)				47,059		0002
Interest Rate Swap 6.0160 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	11/15/2029		1,000,000	6.0160 (3M LIB)			24,811	396,320		396,320	(3,114)				17,597		0002
Interest Rate Swap 5.9793 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	11/16/2039		2,000,000	5.9793 (3M LIB)			49,271	1,219,825		1,219,825	(2,209)				47,323		0002
Interest Rate Swap 6.0250 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	02/15/2030		1,000,000	6.0250 (3M LIB)			24,856	403,285		403,285	(2,811)				17,775		0002
Interest Rate Swap 5.9775 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	02/16/2040		2,000,000	5.9775 (3M LIB)			49,253	1,228,792		1,228,792	(2,050)				47,588		0002
Interest Rate Swap 6.0360 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	05/15/2030		1,000,000	6.0360 (3M LIB)			24,911	410,668		410,668	(2,519)				17,946		0002
Interest Rate Swap 5.9850 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	05/17/2040		2,000,000	5.9850 (3M LIB)			49,352	1,241,536		1,241,536	(1,962)				47,850		0002
Interest Rate Swap 6.0440 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	08/15/2030		1,000,000	6.0440 (3M LIB)			24,951	417,452		417,452	(2,213)				18,121		0002
Interest Rate Swap 5.9920 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	08/16/2040		2,000,000	5.9920 (3M LIB)			49,398	1,253,515		1,253,515	(1,847)				48,109		0002
Interest Rate Swap 6.0500 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	11/15/2030		1,000,000	6.0500 (3M LIB)			24,977	424,032		424,032	(1,904)				18,294		0002
Interest Rate Swap 5.9960 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	11/15/2040		2,000,000	5.9960 (3M LIB)			49,413	1,264,562		1,264,562	(1,750)				48,368		0002
Interest Rate Swap 6.0570 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	02/15/2031		1,000,000	6.0570 (3M LIB)			25,016	430,749		430,749	(1,588)				18,465		0002
Interest Rate Swap 6.0014 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	02/15/2041		2,000,000	6.0014 (3M LIB)			49,476	1,276,051		1,276,051	(1,627)				48,628		0002
Interest Rate Swap 6.0650 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	05/15/2031		1,000,000	6.0650 (3M LIB)			25,056	437,519		437,519	(1,296)				18,630		0002

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 6.0070 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	05/16/2041		2,000,000	6.0070 (3M LIB)			49,548	1,288,174		1,288,174	(1,479)				48,881		0002
Interest Rate Swap 6.0710 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	08/15/2031		1,000,000	6.0710 (3M LIB)			25,086	443,904		443,904	(986)				18,798		0002
Interest Rate Swap 6.0119 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	08/15/2041		2,000,000	6.0119 (3M LIB)			49,581	1,299,327		1,299,327	(1,374)				49,135		0002
Interest Rate Swap 6.0750 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	11/15/2031		1,000,000	6.0750 (3M LIB)			25,102	450,195		450,195	(665)				18,965		0002
Interest Rate Swap 6.0143 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	11/15/2041		2,000,000	6.0143 (3M LIB)			49,596	1,309,835		1,309,835	(1,227)				49,391		0002
Interest Rate Swap 6.0800 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	02/15/2032		1,000,000	6.0800 (3M LIB)			25,131	456,301		456,301	(534)				19,130		0002
Interest Rate Swap 6.0169 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	02/15/2042		2,000,000	6.0169 (3M LIB)			49,631	1,320,519		1,320,519	(1,067)				49,645		0002
Interest Rate Swap 6.0850 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	05/15/2032		1,000,000	6.0850 (3M LIB)			25,156	462,664		462,664	(613)				19,291		0002
Interest Rate Swap 6.0190 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	05/15/2042		2,000,000	6.0190 (3M LIB)			49,652	1,330,792		1,330,792	(917)				49,890		0002
Interest Rate Swap 6.0890 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	08/15/2032		1,000,000	6.0890 (3M LIB)			25,176	468,700		468,700	(553)				19,453		0002
Interest Rate Swap 6.0210 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	08/15/2042		2,000,000	6.0210 (3M LIB)			49,672	1,340,868		1,340,868	(753)				50,142		0002
Interest Rate Swap 6.0920 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	11/15/2032		1,000,000	6.0920 (3M LIB)			25,191	474,813		474,813	(323)				19,615		0002
Interest Rate Swap 6.0212 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	11/15/2042		2,000,000	6.0212 (3M LIB)			49,674	1,350,617		1,350,617	(576)				50,393		0002
Interest Rate Swap 6.0940 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	02/15/2033		1,000,000	6.0940 (3M LIB)			25,201	480,743		480,743	(89)				19,775		0002
Interest Rate Swap 6.0227 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	02/15/2043		2,000,000	6.0227 (3M LIB)			49,689	1,360,430		1,360,430	(403)				50,642		0002
Interest Rate Swap 6.0990 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	05/15/2033		1,000,000	6.0990 (3M LIB)			25,226	487,317		487,317	136				19,928		0002
Interest Rate Swap 6.0250 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	05/15/2043		2,000,000	6.0250 (3M LIB)			49,712	1,370,762		1,370,762	(243)				50,883		0002
Interest Rate Swap 6.1020 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	08/15/2033		1,000,000	6.1020 (3M LIB)			25,241	493,232		493,232	360				20,086		0002
Interest Rate Swap 6.0270 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	08/15/2043		2,000,000	6.0270 (3M LIB)			49,732	1,380,917		1,380,917	(63)				51,130		0002
Interest Rate Swap 6.1030 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	11/15/2033		1,000,000	6.1030 (3M LIB)			25,246	498,975		498,975	588				20,242		0002
Interest Rate Swap 6.0400 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	11/15/2043		3,000,000	6.0400 (3M LIB)			74,794	2,093,015		2,093,015	58				77,064		0002
Interest Rate Swap 6.1040 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	02/15/2034		1,000,000	6.1040 (3M LIB)			25,251	504,590		504,590	815				20,397		0002
Interest Rate Swap 6.0410 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	02/18/2044		2,000,000	6.0410 (3M LIB)			49,888	1,405,095		1,405,095	215				51,628		0002
Interest Rate Swap 6.1070 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	05/15/2034		1,000,000	6.1070 (3M LIB)			25,266	510,668		510,668	1,033				20,546		0002
Interest Rate Swap 6.0440 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	05/15/2044		3,000,000	6.0440 (3M LIB)			74,854	2,123,273		2,123,273	596				77,789		0002
Interest Rate Swap 6.1090 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	08/15/2034		1,000,000	6.1090 (3M LIB)			25,276	516,333		516,333	1,253				20,699		0002
Interest Rate Swap 6.0440 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	08/15/2044		3,000,000	6.0440 (3M LIB)			74,854	2,136,682		2,136,682	890				78,152		0002
Interest Rate Swap 6.1080 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	11/15/2034		1,000,000	6.1080 (3M LIB)			25,271	521,608		521,608	1,475				20,850		0002
Interest Rate Swap 6.0430 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	11/17/2044		3,000,000	6.0430 (3M LIB)			74,889	2,150,220		2,150,220	1,223				78,522		0002
Interest Rate Swap 6.1090 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	02/15/2035		1,000,000	6.1090 (3M LIB)			25,276	527,035		527,035	1,692				21,001		0002

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 6.0430 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	02/17/2045		3,000,000	6.0430 (3M LIB)			74,889	2,163,658		2,163,658	1,527				78,882		0002
Interest Rate Swap 6.1110 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	05/15/2035		1,000,000	6.1110 (3M LIB)			25,286	532,795		532,795	1,903				21,146		0002
Interest Rate Swap 6.0440 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	05/15/2045		4,000,000	6.0440 (3M LIB)			99,805	2,903,989		2,903,989	2,385				105,628		0002
Interest Rate Swap 6.1110 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	08/15/2035		1,000,000	6.1110 (3M LIB)			25,286	537,983		537,983	2,117				21,294		0002
Interest Rate Swap 6.0430 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	08/17/2045		2,000,000	6.0430 (3M LIB)			49,926	1,460,682		1,460,682	1,427				53,057		0002
Interest Rate Swap 6.1090 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	11/15/2035		1,000,000	6.1090 (3M LIB)			25,276	542,911		542,911	2,332				21,441		0002
Interest Rate Swap 6.0400 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	11/16/2045		3,000,000	6.0400 (3M LIB)			74,807	2,202,556		2,202,556	2,490				79,938		0002
Interest Rate Swap 6.1080 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	02/15/2036		1,000,000	6.1080 (3M LIB)			25,271	547,847		547,847	2,543				21,588		0002
Interest Rate Swap 6.0380 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	02/16/2046		2,000,000	6.0380 (3M LIB)			49,851	1,476,319		1,476,319	1,886				53,528		0002
Interest Rate Swap 6.1080 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	05/15/2036		1,000,000	6.1080 (3M LIB)			25,271	553,070		553,070	2,748				21,730		0002
Interest Rate Swap 6.0370 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	05/16/2046		2,000,000	6.0370 (3M LIB)			49,841	1,485,089		1,485,089	2,102				53,755		0002
Interest Rate Swap 6.1070 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	08/15/2036		1,000,000	6.1070 (3M LIB)			25,266	557,904		557,904	2,954				21,875		0002
Interest Rate Swap 6.0350 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	08/15/2046		2,000,000	6.0350 (3M LIB)			49,812	1,492,827		1,492,827	2,306				53,986		0002
Interest Rate Swap 6.1050 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	11/15/2036		1,000,000	6.1050 (3M LIB)			25,252	562,734		562,734	3,161				22,018		0002
Interest Rate Swap 6.0320 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	11/15/2046		2,000,000	6.0320 (3M LIB)			49,773	1,500,424		1,500,424	2,541				54,219		0002
Interest Rate Swap 6.1030 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	02/15/2037		1,000,000	6.1030 (3M LIB)			18,944	567,252		567,252	9,642				22,161		0002
Interest Rate Swap 6.0290 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	02/15/2047		2,000,000	6.0290 (3M LIB)			37,329	1,507,749		1,507,749	15,444				54,451		0002
Interest Rate Swap 6.1010 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	05/15/2037		1,000,000	6.1010 (3M LIB)			6,253	571,954		571,954	22,109				22,298		0002
Interest Rate Swap 6.0290 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	05/15/2047		2,000,000	6.0290 (3M LIB)			12,322	1,516,775		1,516,775	40,530				54,675		0002
Interest Rate Swap 6.0930 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2007	08/15/2037		1,000,000	6.0930 (3M LIB)				569,664		569,664	28,038				22,439		0005
Interest Rate Swap 6.0250 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	08/15/2047		2,000,000	6.0250 (3M LIB)				1,511,603		1,511,603	53,060				54,905		0005
Interest Rate Swap 6.0210 (3M LIB)	Forecasted Transaction	N/A	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/05/2007	11/15/2047		1,000,000	6.0210 (3M LIB)				747,722		747,722	26,707				27,567		0005
Interest Rate Swap 5.8240 (3M LIB)	PORTFOLIO	All	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/06/2007	07/10/2017		40,000,000	5.8240 (3M LIB)			943,288	51,525		51,525	(946,552)				33,100		0002
Interest Rate Swap 5.4460 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	08/06/2007	08/08/2017		66,000,000	5.4460 (3M LIB)			1,447,886	293,096		293,096	(1,453,817)				107,877		0002
Interest Rate Swap 6M LIB (5.4750)	PORTFOLIO	All	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/20/2007	08/22/2019		50,000,000	6M LIB (5.4750)			(1,036,524)	(3,921,550)		(3,921,550)	771,846				366,175		0002
Interest Rate Swap 6M LIB (5.4740)	PORTFOLIO	All	Interest Rate	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	08/20/2007	08/22/2019		50,000,000	6M LIB (5.4740)			(1,036,274)	(3,920,499)		(3,920,499)	771,604				366,175		0002
Interest Rate Swap 3M LIB (5.2500)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	08/29/2007	08/31/2017		29,000,000	3M LIB (5.2500)			(612,967)			(196,598)					59,755		0006
Interest Rate Swap 5.4625 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	08/29/2007	08/31/2027		29,000,000	5.4625 (3M LIB)			643,950			8,490,629					462,536		0006
Interest Rate Swap 5.1550 (3M LIB)	PORTFOLIO	All	Interest Rate	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	09/05/2007	09/07/2017		6,000,000	5.1550 (3M LIB)			122,444	43,201		43,201	(120,898)				13,044		0002
Interest Rate Swap 6M LIB (5.0850)	PORTFOLIO	All	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/12/2007	09/14/2017		50,000,000	6M LIB (5.0850)			(927,306)	(369,600)		(369,600)	947,716				114,075		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 5.3510 (3M LIB)	PORTFOLIO	All	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/20/2007	09/24/2017		9,000,000	5.3510 (3M LIB)			189,624	84,852		84,852	(192,076)				21,843		0002
Interest Rate Swap 3M LIB (5.2160)	PORTFOLIO	All	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2007	09/24/2017		2,000,000	3M LIB (5.2160)			(40,804)	(18,223)		(18,223)	41,343				4,854		0002
Interest Rate Swap 5.1650 (3M LIB)	PORTFOLIO	All	Interest Rate	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	10/03/2007	10/05/2017		10,000,000	5.1650 (3M LIB)			204,303	99,795		99,795	(205,458)				25,775		0002
Interest Rate Swap 5.1450 (3M LIB)	PORTFOLIO	All	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/04/2007	10/09/2017		11,000,000	5.1450 (3M LIB)			220,945	115,080		115,080	(224,590)				28,930		0002
Interest Rate Swap 5.2670 (3M LIB)	PORTFOLIO	All	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/05/2007	10/09/2017		41,000,000	5.2670 (3M LIB)			848,253	442,736		442,736	(861,923)				107,830		0002
Interest Rate Swap 5.2770 (3M LIB)	PORTFOLIO	All	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2007	10/11/2017		5,000,000	5.2770 (3M LIB)			104,878	54,684		54,684	(105,315)				13,280		0002
Interest Rate Swap 5.2600 (3M LIB)	PORTFOLIO	All	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/10/2007	10/12/2017		5,000,000	5.2600 (3M LIB)			104,503	55,006		55,006	(104,863)				13,345		0002
Interest Rate Swap 5.3040 (3M LIB)	PORTFOLIO	All	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/15/2007	10/17/2017		7,000,000	5.3040 (3M LIB)			147,923	81,819		81,819	(148,098)				19,128		0002
Interest Rate Swap 6M LIB (5.0225)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	10/29/2007	10/31/2017		50,000,000	6M LIB (5.0225)			(929,043)	(595,966)		(595,966)	913,620				145,125		0002
Interest Rate Swap 5.0560 (3M LIB)	PORTFOLIO	All	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/05/2007	11/07/2017		62,000,000	5.0560 (3M LIB)			1,240,039	807,848		807,848	(1,228,168)				185,008		0002
Interest Rate Swap 4.8425 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/19/2007	11/21/2017		12,000,000	4.8425 (3M LIB)			227,629	163,971		163,971	(223,433)				37,686		0002
Interest Rate Swap 3M LIB (4.7100)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2007	11/30/2017		19,100,000	3M LIB (4.7100)			(351,749)	(266,488)							61,827		0006
Interest Rate Swap 4.9620 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2007	11/30/2027		35,000,000	4.9620 (3M LIB)			688,912	8,751,842							565,023		0006
Interest Rate Swap 6M LIB (4.5670)	PORTFOLIO	All	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/03/2008	01/07/2018		50,000,000	6M LIB (4.5670)			(814,594)	(818,179)		(818,179)	748,017				180,850		0002
Interest Rate Swap 3M LIB (4.5040)	PORTFOLIO	All	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/04/2008	01/08/2018		50,000,000	3M LIB (4.5040)			(859,027)	(804,133)		(804,133)	684,783				181,325		0002
Interest Rate Swap 3M LIB (4.6275)	PORTFOLIO	All	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/04/2008	01/08/2020		25,000,000	3M LIB (4.6275)			(444,951)	(1,817,252)		(1,817,252)	349,997				198,663		0002
Interest Rate Swap 3M LIB (4.7550)	PORTFOLIO	All	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/04/2008	01/08/2023		25,000,000	3M LIB (4.7550)			(460,888)	(3,616,418)		(3,616,418)	188,345				293,913		0002
Interest Rate Swap 3M LIB (4.5350)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	02/27/2008	02/28/2018		8,200,000	3M LIB (4.5350)			(140,681)			(168,326)					33,452		0006
Interest Rate Swap 5.0250 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	02/27/2008	02/28/2028		3,800,000	5.0250 (3M LIB)			74,928			989,057					62,067		0006
Interest Rate Swap 4.4690 (3M LIB)	PORTFOLIO	All	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/02/2008	05/07/2018		3,000,000	4.4690 (3M LIB)			51,197	77,140		77,140	(50,379)				13,847		0002
Interest Rate Swap 3M LIB (4.6680)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	05/28/2008	05/30/2018		35,400,000	3M LIB (4.6680)			(644,458)			(1,045,255)					169,318		0006
Interest Rate Swap 5.0100 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	05/28/2008	05/30/2028		48,600,000	5.0100 (3M LIB)			968,332			12,799,163					803,115		0006
Interest Rate Swap 4.6610 (3M LIB)	PORTFOLIO	All	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/06/2008	06/10/2018		27,000,000	4.6610 (3M LIB)			478,721	814,129		814,129	(473,172)				131,247		0002
Interest Rate Swap 4.7725 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/06/2008	08/08/2018		36,000,000	4.7725 (3M LIB)			668,662	1,296,556		1,296,556	(648,769)				189,378		0002
Interest Rate Swap 3M LIB (4.4825)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/27/2008	08/29/2018		22,300,000	3M LIB (4.4825)			(379,436)			(770,057)					120,320		0006
Interest Rate Swap 4.7530 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/27/2008	08/29/2028		30,900,000	4.7530 (3M LIB)			567,326			7,479,130					516,416		0006
Interest Rate Swap 4.2260 (3M LIB)	PORTFOLIO	All	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/08/2008	09/10/2018		18,000,000	4.2260 (3M LIB)			280,433	581,734		581,734	(271,363)				98,478		0002
Interest Rate Swap 4.0950 (3M LIB)	PORTFOLIO	All	Interest Rate	UBS GROUP AG BFM8T61CT2L1QCEMIK50	09/17/2008	09/19/2018		9,000,000	4.0950 (3M LIB)			134,667	281,895		281,895	(130,238)				49,743		0002
Interest Rate Swap 10Y CMS (3M LIB +0.805)	PORTFOLIO	All	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/17/2008	09/19/2018		16,000,000	10Y CMS (3M LIB +0.805)			(29,941)	2,050		2,050	(58,143)				88,432		0002
Interest Rate Swap 4.5575 (3M LIB)	PORTFOLIO	All	Interest Rate	UBS GROUP AG BFM8T61CT2L1QCEMIK50	09/22/2008	09/24/2018		15,000,000	4.5575 (3M LIB)			257,188	558,602		558,602	(252,113)				83,370		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 4.5600 (3M LIB)	PORTFOLIO	All	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/24/2008	09/26/2018		2,000,000	4.5600 (3M LIB)			34,759	74,865		74,865	(33,697)				11,140		0002
Interest Rate Swap 4.3050 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/09/2008	10/14/2018		10,000,000	4.3050 (3M LIB)			161,413	356,300		356,300	(155,383)				56,800		0002
Interest Rate Swap 4.5725 (3M LIB)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/14/2008	10/16/2018		16,000,000	4.5725 (3M LIB)			277,807	626,022		626,022	(269,422)				91,072		0002
Interest Rate Swap 4.0800 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/22/2008	10/24/2028		10,000,000	4.0800 (3M LIB)			150,285	1,767,094		1,767,094					168,270		0006
Interest Rate Swap 4.3120 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/28/2008	10/30/2028		25,000,000	4.3120 (3M LIB)			408,491	5,006,856		5,006,856					420,988		0006
Interest Rate Swap 4.3380 (3M LIB)	PORTFOLIO	All	Interest Rate	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	10/29/2008	10/31/2018		19,000,000	4.3380 (3M LIB)			312,550	708,047		708,047	(295,382)				109,849		0002
Interest Rate Swap 3M LIB (4.1162)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	11/06/2008	11/10/2018		10,000,000	3M LIB (4.1162)			(153,377)	(351,102)		(351,102)					58,405		0006
Interest Rate Swap 4.1800 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/06/2008	11/10/2028		18,000,000	4.1800 (3M LIB)			281,816	3,369,336		3,369,336					303,507		0006
Interest Rate Swap 3M LIB (3.3475)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	11/20/2008	11/24/2018		4,500,000	3M LIB (3.3475)			(51,266)	(114,118)		(114,118)					26,649		0006
Interest Rate Swap 3.2675 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	11/20/2008	11/24/2028		37,500,000	3.2675 (3M LIB)			412,304	3,507,974		3,507,974					633,375		0006
Interest Rate Swap 3.2575 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	11/20/2008	11/24/2028		37,500,000	3.2575 (3M LIB)			410,439	3,469,673		3,469,673					633,375		0006
Interest Rate Swap 3M LIB (2.4425)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	12/17/2008	11/15/2038		2,000,000	3M LIB (2.4425)			(13,889)	32,372		32,372	(21,245)				46,251		0002
Interest Rate Swap 3M LIB (2.5020)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	12/17/2008	11/15/2028		1,000,000	3M LIB (2.5020)			(7,242)	(15,409)		(15,409)	(7,942)				16,872		0002
Interest Rate Swap 3M LIB (3.2040)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	02/17/2009	02/15/2029		1,000,000	3M LIB (3.2040)			(10,751)	(87,631)		(87,631)	(5,143)				17,058		0002
Interest Rate Swap 3M LIB (3.0550)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/24/2009	02/26/2019		20,000,000	3M LIB (3.0550)			(200,948)	(488,692)		(488,692)					128,850		0006
Interest Rate Swap 3.1975 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/24/2009	02/26/2029		25,000,000	3.1975 (3M LIB)			268,997	2,232,847		2,232,847					426,988		0006
Interest Rate Swap 3.1950 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/24/2009	02/26/2029		25,000,000	3.1950 (3M LIB)			268,684	2,226,425		2,226,425					426,988		0006
Interest Rate Swap 3.0450 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	02/24/2009	02/26/2019		18,000,000	3.0450 (3M LIB)			179,953	436,914		436,914	(156,437)				115,965		0002
Interest Rate Swap 3M LIB (3.7275)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/20/2009	05/22/2029		11,000,000	3M LIB (3.7275)			(147,297)	(1,600,806)		(1,600,806)					189,739		0006
Interest Rate Swap 3.2850 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/20/2009	05/22/2019		7,000,000	3.2850 (3M LIB)			78,247	221,717		221,717					48,157		0006
Interest Rate Swap 3.8850 (3M LIB)	PORTFOLIO	All	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/30/2009	08/03/2019		5,000,000	3.8850 (3M LIB)			70,610	233,127		233,127	(58,386)				36,170		0002
Interest Rate Swap 3.6925 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/25/2009	08/27/2019		19,700,000	3.6925 (3M LIB)			254,427	862,901		862,901					144,726		0006
Interest Rate Swap 3.7500 (3M LIB)	PORTFOLIO	All	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/30/2009	10/02/2024		12,000,000	3.7500 (3M LIB)			159,446	1,321,382		1,321,382	(4,363)				161,700		0002
Interest Rate Swap 3.8525 (3M LIB)	PORTFOLIO	All	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/30/2009	10/02/2029		8,000,000	3.8525 (3M LIB)			110,374	1,291,035		1,291,035	31,165				140,088		0002
Interest Rate Swap 3.8950 (3M LIB)	PORTFOLIO	All	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/30/2009	10/02/2034		5,000,000	3.8950 (3M LIB)			70,041	1,024,463		1,024,463	34,138				103,888		0002
Interest Rate Swap 3.4050 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	11/24/2009	11/27/2019		10,000,000	3.4050 (3M LIB)			116,907	412,032		412,032					77,635		0006
Interest Rate Swap 4.0075 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/24/2009	11/27/2029		20,000,000	4.0075 (3M LIB)			293,729	3,590,349		3,590,349					352,410		0006
Interest Rate Swap 4.4630 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	01/05/2010	01/07/2040		5,000,000	4.4630 (3M LIB)			84,573	1,710,971		1,710,971	19,546				118,683		0002
Interest Rate Swap 3M LIB (4.3950)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/23/2010	02/25/2030		20,000,000	3M LIB (4.3950)			(334,233)	(4,488,498)		(4,488,498)					355,890		0006
Interest Rate Swap 3M LIB (3.7775)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/22/2010	04/26/2020		31,000,000	3M LIB (3.7775)			(419,847)	(1,761,426)		(1,761,426)					260,509		0006

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 4.4538 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/22/2010	04/26/2040		50,000,000	4.4538 (3M LIB)			846,235			17,088,014					1,194,725		0006
Interest Rate Swap 3.8480 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/25/2010	05/27/2040		84,000,000	3.8480 (3M LIB)			1,166,130			19,843,563					2,010,876		0006
Interest Rate Swap 3.7690 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	06/16/2010	06/18/2026		5,000,000	3.7690 (3M LIB)			66,256	630,288		630,288	2,812				74,885		0002
Interest Rate Swap 2.5150 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/24/2010	08/26/2020		33,000,000	2.5150 (3M LIB)			242,464			774,209					293,255		0006
Interest Rate Swap 3.2125 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	08/24/2010	08/26/2040		35,000,000	3.2125 (3M LIB)			379,221			4,239,435					842,415		0006
Interest Rate Swap 3M LIB (2.9160)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	11/23/2010	11/26/2020		215,000,000	3M LIB (2.9160)			(1,975,988)			(8,024,498)					1,985,418		0006
Interest Rate Swap 3M LIB (3.8730)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	11/23/2010	11/26/2040		20,000,000	3M LIB (3.8730)			(278,450)			(4,862,550)					483,990		0006
Interest Rate Swap 2.9713 (3M LIB)	PORTFOLIO	All	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/09/2010	12/13/2018		50,000,000	2.9713 (3M LIB)			473,370	1,036,904		1,036,904	(424,096)				301,525		0002
Interest Rate Swap 3M LIB (3.5275)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/01/2011	03/03/2021		5,000,000	3M LIB (3.5275)			(60,223)			(305,334)					47,938		0006
Interest Rate Swap 3M LIB (4.2675)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	03/01/2011	03/03/2041		22,000,000	3M LIB (4.2675)			(345,026)			(6,998,322)					535,403		0006
Interest Rate Swap 3.3780 (3M LIB)	PORTFOLIO	All	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/18/2011	05/20/2022		6,500,000	3.3780 (3M LIB)			75,258	438,643		438,643	(16,187)				71,871		0002
Interest Rate Swap 3M LIB (3.2450)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/24/2011	05/26/2021		85,000,000	3M LIB (3.2450)			(919,476)			(4,518,854)					840,055		0006
Interest Rate Swap 3.9090 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/24/2011	05/26/2031		60,000,000	3.9090 (3M LIB)			846,028			10,873,509					1,118,970		0006
Interest Rate Swap 3.7020 (3M LIB)	PORTFOLIO	All	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/30/2011	07/05/2025		5,000,000	3.7020 (3M LIB)			65,737	567,670		567,670	3,114				70,795		0002
Interest Rate Swap 3.9380 (3M LIB)	PORTFOLIO	All	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/30/2011	07/05/2031		10,000,000	3.9380 (3M LIB)			143,275	1,853,929		1,853,929	52,392				187,230		0002
Interest Rate Swap 3.5150 (3M LIB)	PORTFOLIO	All	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/08/2011	07/12/2024		12,000,000	3.5150 (3M LIB)			146,146	1,110,336		1,110,336	2,965				159,180		0002
Interest Rate Swap 2.2225 (3M LIB)	PORTFOLIO	All	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/21/2011	07/25/2017		40,000,000	2.2225 (3M LIB)			230,254	29,336		29,336	(228,017)				52,340		0002
Interest Rate Swap 3M LIB (2.2763)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/23/2011	08/25/2021		35,000,000	3M LIB (2.2763)			(214,380)			(582,183)					356,773		0006
Interest Rate Swap 3.0640 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/23/2011	08/25/2041		72,000,000	3.0640 (3M LIB)			724,600			7,271,382					1,769,868		0006
Interest Rate Swap 1.9350 (3M LIB)	PORTFOLIO	All	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/11/2011	10/13/2018		50,000,000	1.9350 (3M LIB)			213,717	271,113		271,113	(195,972)				283,700		0002
Interest Rate Swap 3M LIB (2.1125)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	11/22/2011	11/25/2021		60,000,000	3M LIB (2.1125)			(318,383)			(548,538)					629,880		0006
Interest Rate Swap 2.6120 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/22/2011	11/25/2041		89,000,000	2.6120 (3M LIB)			694,546			1,632,423					2,199,146		0006
Interest Rate Swap 2.3800 (3M LIB)	PORTFOLIO	All	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/30/2011	12/02/2023		5,000,000	2.3800 (3M LIB)			33,116	97,163		97,163	23,473				63,380		0002
Interest Rate Swap 2.5000 (3M LIB)	PORTFOLIO	All	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/30/2011	12/02/2025		5,000,000	2.5000 (3M LIB)			36,116	121,426		121,426	31,655				72,588		0002
Interest Rate Swap 2.8141 (3M LIB)	PORTFOLIO	All	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/16/2011	05/15/2025		28,000,000	2.8141 (3M LIB)			246,467	1,343,118		1,343,118	170,554		(47,632)		392,980		0002
Interest Rate Swap 2.4000 (3M LIB)	PORTFOLIO	All	Interest Rate	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	12/20/2011	12/22/2025		10,000,000	2.4000 (3M LIB)			64,741	163,566		163,566	66,178				145,645		0002
Interest Rate Swap 2.4425 (3M LIB)	PORTFOLIO	All	Interest Rate	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	12/20/2011	12/22/2026		10,000,000	2.4425 (3M LIB)			66,906	173,858		173,858	72,730				153,990		0002
Interest Rate Swap 3M LIB (2.1510)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/21/2012	02/23/2022		60,000,000	3M LIB (2.1510)			(329,788)			(641,636)					647,250		0006
Interest Rate Swap 2.8763 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/21/2012	02/23/2042		29,000,000	2.8763 (3M LIB)			264,681	1,947,621		1,947,621	720,172				720,172		0006
Interest Rate Swap 2.9700 (3M LIB)	PORTFOLIO	All	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/30/2012	04/03/2042		25,000,000	2.9700 (3M LIB)			237,279	2,117,795		2,117,795	272,679				622,188		0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 2.8375 (3M LIB)	PORTFOLIO	All	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/30/2012	04/03/2032		95,000,000	2.8375 (3M LIB)			838,722	5,060,199		5,060,199	841,699				1,825,520		0002
Interest Rate Swap 3M LIB (1.2395)	PORTFOLIO	All	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/30/2012	12/01/2017		25,000,000	3M LIB (1.2395)			(23,977)	10,221		10,221	18,258				81,200		0002
Interest Rate Swap 3M LIB (1.7775)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/30/2012	06/01/2022		18,000,000	3M LIB (1.7775)			(65,683)			132,770					199,692		0006
Interest Rate Swap 2.3163 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/30/2012	06/01/2032		38,000,000	2.3163 (3M LIB)			241,028			(476,837)					734,179		0006
Interest Rate Swap 3M LIB (2.4330)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/30/2012	06/02/2042		25,000,000	3M LIB (2.4330)			(173,165)			381,216					624,250		0006
Interest Rate Swap 1.0125 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/21/2012	08/23/2017		30,000,000	1.0125 (3M LIB)			(5,881)			(8,788)					57,690		0006
Interest Rate Swap 3M LIB (1.9525)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/21/2012	08/23/2022		14,000,000	3M LIB (1.9525)			(63,055)			2,000					158,865		0006
Interest Rate Swap 2.5900 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/21/2012	08/23/2032		17,000,000	2.5900 (3M LIB)			130,755			369,440					330,939		0006
Interest Rate Swap 2.7380 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/21/2012	08/23/2042		9,000,000	2.7380 (3M LIB)			75,883			376,386					225,738		0006
Interest Rate Swap 2.4380 (3M LIB)	PORTFOLIO	All	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/21/2012	08/23/2029		10,000,000	2.4380 (3M LIB)			69,304	100,069		100,069	88,496				174,330		0002
Interest Rate Swap 2.5488 (3M LIB)	PORTFOLIO	All	Interest Rate	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/21/2012	08/23/2033		10,000,000	2.5488 (3M LIB)			74,842	153,354		153,354	101,374				200,990		0002
Interest Rate Swap 0.7675 (3M LIB)	PORTFOLIO	All	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/04/2012	09/06/2017		175,000,000	0.7675 (3M LIB)			(268,218)	(158,171)		(158,171)	286,906				377,650		0002
Interest Rate Swap 3M LIB (0.8200)	PORTFOLIO	All	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/20/2012	09/24/2017		100,000,000	3M LIB (0.8200)			133,397	119,753		119,753	(114,782)				242,700		0002
Interest Rate Swap 3M LIB (1.0570)	PORTFOLIO	All	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/20/2012	10/13/2018		50,000,000	3M LIB (1.0570)			5,783	288,354		288,354	(19,476)				283,700		0002
Interest Rate Swap 3M LIB (0.9888)	PORTFOLIO	All	Interest Rate	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/06/2012	06/10/2018		16,000,000	3M LIB (0.9888)			6,829	68,284		68,284	(9,057)				77,776		0002
Interest Rate Swap 0.7870 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/27/2012	11/29/2017		22,000,000	0.7870 (3M LIB)			(29,434)			(49,886)					70,983		0006
Interest Rate Swap 3M LIB (1.6838)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/27/2012	11/29/2022		7,000,000	3M LIB (1.6838)			(22,021)			105,609					81,477		0006
Interest Rate Swap 3M LIB (0.7570)	PORTFOLIO	All	Interest Rate	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/04/2012	12/06/2017		300,000,000	3M LIB (0.7570)			475,201	759,545		759,545	(487,891)				990,000		0002
Interest Rate Swap 0.7330 (3M LIB)	PORTFOLIO	All	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/06/2012	12/10/2017		70,000,000	0.7330 (3M LIB)			(118,705)	(190,824)		(190,824)	120,821				233,905		0002
Interest Rate Swap 3M LIB (1.0825)	PORTFOLIO	All	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/17/2012	12/18/2018		19,000,000	3M LIB (1.0825)			2,254	122,286		122,286	(14,124)				115,121		0002
Interest Rate Swap 3M LIB (2.5920)	PORTFOLIO	All	Interest Rate	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/18/2012	12/31/2031		50,000,000	3M LIB (2.5920)			(379,887)	(1,164,675)		(1,164,675)	(489,477)				952,375		0002
Interest Rate Swap 3M LIB (2.5920)	PORTFOLIO	All	Interest Rate	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/18/2012	12/31/2031		50,000,000	3M LIB (2.5920)			(379,887)	(1,164,675)		(1,164,675)	(489,477)				952,375		0002
Interest Rate Swap 3M LIB (1.1087)	PORTFOLIO	All	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/19/2012	01/30/2019		26,898,000	3M LIB (1.1087)			(6,810)	183,980		183,980	(19,842)				169,390		0002
Interest Rate Swap 3M LIB (2.0900)	PORTFOLIO	All	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/13/2013	02/15/2023		5,000,000	3M LIB (2.0900)			(103,643)	(136,088)		(136,088)	(131,908)				59,335		0002
Interest Rate Swap 3M LIB (0.9350)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/26/2013	02/28/2018		19,000,000	3M LIB (0.9350)			12,386	58,258		58,258					77,511		0006
Interest Rate Swap 1.9725 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/26/2013	02/28/2023		14,000,000	1.9725 (3M LIB)			62,692	(19,971)							166,663		0006
Interest Rate Swap 2.7550 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/26/2013	02/28/2033		18,000,000	2.7550 (3M LIB)			150,246	774,066							356,346		0006
Interest Rate Swap 2.9337 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/26/2013	02/28/2043		14,000,000	2.9337 (3M LIB)			129,231	1,113,716							354,746		0006
Interest Rate Swap 0.8780 (3M LIB)	PORTFOLIO	All	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/05/2013	12/31/2017		340,000,000	0.8780 (3M LIB)			(346,754)	(838,868)		(838,868)	256,500				1,207,000		0002
Interest Rate Swap 3M LIB (2.0600)	PORTFOLIO	All	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/26/2013	03/28/2023		20,000,000	3M LIB (2.0600)			(96,724)	(59,028)		(59,028)	(96,020)				239,690		0002

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 2.7513 (3M LIB)	PORTFOLIO	All	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/09/2013	05/13/2033		15,000,000	2.7513 (3M LIB)			126,836	638,535		638,535	141,016				298,868		0002
Interest Rate Swap 1.2040 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/29/2013	05/31/2018		12,000,000	1.2040 (3M LIB)			9,500			(25,649)					57,480		0006
Interest Rate Swap 2.2860 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/29/2013	05/31/2023		12,000,000	2.2860 (3M LIB)			74,781			178,295					145,992		0006
Interest Rate Swap 3.0313 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/29/2013	05/31/2033		31,000,000	3.0313 (3M LIB)			309,339			2,477,167					618,621		0006
Interest Rate Swap 3.1930 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/29/2013	05/31/2043		23,000,000	3.1930 (3M LIB)			248,214			2,986,595					585,649		0006
Interest Rate Swap 2.8010 (3M LIB)	PORTFOLIO	All	Interest Rate	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/05/2013	06/07/2028		60,000,000	2.8010 (3M LIB)			518,419	2,919,601		2,919,601	428,369				992,520		0002
Interest Rate Swap 3.0130 (3M LIB)	PORTFOLIO	All	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/05/2013	06/07/2033		20,000,000	3.0130 (3M LIB)			194,006	1,549,219		1,549,219	176,013				399,350		0002
Interest Rate Swap 1.6700 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/25/2013	06/27/2018		60,000,000	1.6700 (3M LIB)			171,574	131,176		131,176	(183,011)				298,770		0002
Interest Rate Swap 2.1600 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/05/2013	07/15/2019		34,000,000	2.1600 (3M LIB)			185,957	372,100		372,100	(119,208)				242,879		0002
Interest Rate Swap 1.6920 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/10/2013	07/12/2018		90,000,000	1.6920 (3M LIB)			276,468	221,458		221,458	(279,559)				457,335		0002
Interest Rate Swap 1.7175 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/27/2013	08/29/2018		12,000,000	1.7175 (3M LIB)			39,197			34,504					64,746		0006
Interest Rate Swap 3.7020 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/27/2013	08/29/2043		6,000,000	3.7020 (3M LIB)			78,803			1,369,256					153,501		0006
Interest Rate Swap 1.9330 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/06/2013	10/01/2018		50,000,000	1.9330 (3M LIB)			211,131	271,283		271,283	(202,700)				280,050		0002
Interest Rate Swap 1.4325 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/12/2013	09/16/2017		7,500,000	1.4325 (3M LIB)			12,934	2,363		2,363	(15,809)				17,336		0002
Interest Rate Swap 3.4475 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/12/2013	09/16/2027		20,000,000	3.4475 (3M LIB)			235,992	2,122,320		2,122,320	60,496				319,670		0002
Interest Rate Swap 3.6060 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/12/2013	09/16/2030		20,000,000	3.6060 (3M LIB)			251,842	2,775,725		2,775,725	91,891				363,620		0002
Interest Rate Swap 1.5880 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/24/2013	09/26/2018		9,000,000	1.5880 (3M LIB)			22,674	10,387		10,387	(21,154)				50,130		0002
Interest Rate Swap 3M LIB (1.1420)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/03/2013	10/07/2017		5,000,000	3M LIB (1.1420)			(1,644)	2,494		2,494	3,704				13,020		0002
Interest Rate Swap 1.6175 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/12/2013	12/31/2018		13,300,000	1.6175 (3M LIB)			35,939	16,294		16,294	(26,960)				81,556		0002
Interest Rate Swap 2.9275 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/12/2013	12/31/2023		13,300,000	2.9275 (3M LIB)			123,538	691,422		691,422	21,134				169,635		0002
Interest Rate Swap 3.5390 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/26/2013	11/29/2033		21,000,000	3.5390 (3M LIB)			260,978			3,099,131					425,576		0006
Interest Rate Swap 3.7090 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/26/2013	11/29/2043		45,000,000	3.7090 (3M LIB)			597,489			10,395,852					1,156,793		0006
Interest Rate Swap 3M LIB (2.7940)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/25/2014	02/27/2024		34,000,000	3M LIB (2.7940)			(288,754)			(1,493,331)					438,906		0006
Interest Rate Swap 1.9530 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/05/2014	03/07/2020		9,000,000	1.9530 (3M LIB)			39,603	59,985		59,985	(7,432)				73,773		0002
Interest Rate Swap 3.1120 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/19/2014	03/21/2026		50,000,000	3.1120 (3M LIB)			502,618	3,560,807		3,560,807	162,982				738,600		0002
Interest Rate Swap 3.3720 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/29/2014	05/01/2034		26,000,000	3.3720 (3M LIB)			299,777			3,270,609					533,585		0006
Interest Rate Swap 3.4860 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/29/2014	05/01/2044		36,000,000	3.4860 (3M LIB)			435,596			6,765,310					932,796		0006
Interest Rate Swap 1.7360 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/07/2014	05/09/2019		10,000,000	1.7360 (3M LIB)			33,899	27,462		27,462	(18,429)				68,145		0002
Interest Rate Swap 3M LIB (2.5415)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	05/28/2014	05/30/2024		25,000,000	3M LIB (2.5415)			(187,836)			(699,608)					328,838		0006
Interest Rate Swap 3.1975 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	06/26/2014	06/30/2034		10,000,000	3.1975 (3M LIB)			106,280	1,015,467		1,015,467	76,640				206,220		0002

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 3.3130 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	06/26/2014	06/30/2044		15,000,000	3.3130 (3M LIB)			168,131	2,304,638		2,304,638	128,581				389,850		0002
Interest Rate Swap 1.0820 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/08/2014	07/10/2017		11,000,000	1.0820 (3M LIB)			16	(233)		(233)	(2,893)				9,103		0002
Interest Rate Swap 2.9570 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/23/2014	07/25/2029		20,000,000	2.9570 (3M LIB)			188,666	1,249,939		1,249,939	129,544				347,520		0002
Interest Rate Swap 3.1170 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/29/2014	07/31/2034		53,000,000	3.1170 (3M LIB)			555,515	4,780,534		4,780,534					1,095,696		0006
Interest Rate Swap 3.2195 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/29/2014	07/31/2044		47,000,000	3.2195 (3M LIB)			517,115	6,336,493		6,336,493					1,223,457		0006
Interest Rate Swap 3M LIB (1.7985)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/26/2014	08/28/2019		13,000,000	3M LIB (1.7985)			(47,109)	(46,969)		(46,969)					95,570		0006
Interest Rate Swap 3M LIB (2.5315)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/26/2014	08/28/2024		60,000,000	3M LIB (2.5315)			(434,883)	(1,624,343)		(1,624,343)					803,130		0006
Interest Rate Swap 3M LIB (2.7300)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	10/15/2014	11/15/2034		1,000,000	3M LIB (2.7300)			(8,382)	(34,308)		(34,308)	(9,511)				20,850		0002
Interest Rate Swap 2.6970 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/21/2014	10/23/2029		35,000,000	2.6970 (3M LIB)			282,120	1,199,688		1,199,688	270,435				614,338		0002
Interest Rate Swap 1.5085 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/13/2014	11/17/2018		28,000,000	1.5085 (3M LIB)			64,134	(530)		(530)	(45,462)				164,668		0002
Interest Rate Swap 3M LIB (1.7325)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/25/2014	11/28/2019		20,000,000	3M LIB (1.7325)			(67,874)	(32,361)		(32,361)					155,360		0006
Interest Rate Swap 3M LIB (2.4180)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/25/2014	11/28/2024		36,000,000	3M LIB (2.4180)			(245,563)	(678,743)		(678,743)					490,284		0006
Interest Rate Swap 2.8310 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/04/2014	12/08/2034		15,000,000	2.8310 (3M LIB)			131,715	736,004		736,004	137,412				313,320		0002
Interest Rate Swap 1.5953 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	12/05/2014	12/09/2018		30,000,000	1.5953 (3M LIB)			78,323	33,218		33,218	(57,956)				180,240		0002
Interest Rate Swap 2.5569 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/10/2014	12/12/2029		14,000,000	2.5569 (3M LIB)			103,645	262,160		262,160	117,692				247,093		0002
Interest Rate Swap 2.7595 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/10/2014	12/12/2039		12,000,000	2.7595 (3M LIB)			100,994	461,109		461,109	115,425				284,388		0002
Interest Rate Swap 2.7950 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/10/2014	12/12/2044		30,000,000	2.7950 (3M LIB)			257,811	1,448,447		1,448,447	310,012				786,195		0002
Interest Rate Swap 1.2456 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/11/2014	12/15/2017		5,000,000	1.2456 (3M LIB)			4,082	(1,891)		(1,891)	(6,007)				16,960		0002
Interest Rate Swap 2.5870 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/11/2014	12/15/2029		20,000,000	2.5870 (3M LIB)			150,467	439,892		439,892	165,555				353,110		0002
Interest Rate Swap 1.6650 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/12/2014	12/16/2019		12,000,000	1.6650 (3M LIB)			34,645	(1,892)		(1,892)	81				94,164		0002
Interest Rate Swap 2.5010 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/12/2014	12/16/2029		16,000,000	2.5010 (3M LIB)			113,074	199,970		199,970	138,305				282,520		0002
Interest Rate Swap 2.6365 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/12/2014	12/16/2034		12,500,000	2.6365 (3M LIB)			96,807	257,422		257,422	123,226				261,263		0002
Interest Rate Swap 2.7010 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/12/2014	12/16/2039		9,000,000	2.7010 (3M LIB)			72,604	251,877		251,877	88,302				213,345		0002
Interest Rate Swap 2.7382 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/12/2014	12/16/2044		9,000,000	2.7382 (3M LIB)			74,278	328,921		328,921	94,560				235,904		0002
Interest Rate Swap 2.5710 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/16/2014	12/18/2034		111,000,000	2.5710 (3M LIB)			809,687			1,218,836					2,320,344		0006
Interest Rate Swap 2.6664 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/16/2014	12/18/2044		81,000,000	2.6664 (3M LIB)			629,275			1,758,330					2,123,375		0006
Interest Rate Swap 2.5170 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/30/2014	01/02/2030		10,000,000	2.5170 (3M LIB)			70,215	140,368		140,368	85,289				176,905		0002
Interest Rate Swap 2.6320 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/30/2014	01/02/2035		10,000,000	2.6320 (3M LIB)			75,869	197,674		197,674	98,008				209,290		0002
Interest Rate Swap 1.2855 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/02/2015	01/06/2018		44,000,000	1.2855 (3M LIB)			45,810	(17,224)		(17,224)	(63,114)				158,730		0002
Interest Rate Swap 1.7510 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/02/2015	01/06/2020		91,000,000	1.7510 (3M LIB)			306,545	152,085		152,085	(30,695)				722,358		0002

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 1.1845 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/06/2015	01/08/2018		8,000,000	1.1845 (3M LIB)			4,748	(7,307)		(7,307)	(7,329)				29,012		0002
Interest Rate Swap 1.6268 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/07/2015	01/09/2020		75,000,000	1.6268 (3M LIB)			201,155	(105,466)		(105,466)	23,134				596,325		0002
Interest Rate Swap 3M LIB (1.9620)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/14/2015	01/16/2025		30,000,000	3M LIB (1.9620)			(129,966)	412,306		412,306	(221,272)				412,245		0002
Interest Rate Swap 3M LIB (2.0235)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/22/2015	01/26/2025		20,000,000	3M LIB (2.0235)			(95,469)	191,176		191,176	(142,748)				275,330		0002
Interest Rate Swap 3M LIB (2.2810)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	01/27/2015	02/17/2045		3,000,000	3M LIB (2.2810)			(18,459)	174,310		174,310	(35,857)				78,882		0002
Interest Rate Swap 3M LIB (2.2130)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	01/27/2015	02/15/2035		1,000,000	3M LIB (2.2130)			(5,797)	42,045		42,045	(11,432)				21,001		0002
Interest Rate Swap 1.6640 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/13/2015	02/17/2020		91,300,000	1.6640 (3M LIB)			280,109	(73,806)		(73,806)	41,989				741,128		0002
Interest Rate Swap 3M LIB (1.7636)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	02/18/2015	02/20/2020		56,000,000	3M LIB (1.7636)			(196,200)			(99,351)					455,280		0006
Interest Rate Swap 3M LIB (2.2530)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/18/2015	02/20/2025		119,000,000	3M LIB (2.2530)			(704,883)			(768,008)					1,645,592		0006
Interest Rate Swap 1.2650 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	02/19/2015	02/23/2018		20,000,000	1.2650 (3M LIB)			21,329	(14,019)		(14,019)	(23,972)				80,750		0002
Interest Rate Swap 2.5580 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	02/19/2015	02/23/2035		10,000,000	2.5580 (3M LIB)			75,315	87,631		87,631	101,787				210,135		0002
Interest Rate Swap 3M LIB (1.2635)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/02/2015	03/04/2018		9,000,000	3M LIB (1.2635)			(8,233)	6,419		6,419	10,741				37,017		0002
Interest Rate Swap 1.3550 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	03/06/2015	03/10/2018		8,500,000	1.3550 (3M LIB)			11,727	(1,083)		(1,083)	(13,872)				35,386		0002
Interest Rate Swap 2.4240 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	03/17/2015	03/19/2035		51,000,000	2.4240 (3M LIB)			336,956			(566,348)					1,073,703		0006
Interest Rate Swap 2.4753 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	03/17/2015	03/19/2045		61,000,000	2.4753 (3M LIB)			418,673			(1,089,424)					1,606,313		0006
Interest Rate Swap 2.2797 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	03/18/2015	03/20/2035		10,000,000	2.2797 (3M LIB)			58,770	(324,761)		(324,761)	111,765				210,545		0002
Interest Rate Swap 3M LIB (1.1586)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/20/2015	03/24/2018		12,000,000	3M LIB (1.1586)			(3,987)	21,046		21,046	8,449				51,318		0002
Interest Rate Swap 3M LIB (1.1575)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/20/2015	03/24/2018		12,000,000	3M LIB (1.1575)			(3,921)	21,143		21,143	8,384				51,318		0002
Interest Rate Swap 1.1553 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/20/2015	03/24/2018		12,000,000	1.1553 (3M LIB)			3,791	(21,337)		(21,337)	(8,253)				51,318		0002
Interest Rate Swap 2.3725 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	03/26/2015	03/30/2035		15,000,000	2.3725 (3M LIB)			97,142	(282,686)		(282,686)	161,628				316,058		0002
Interest Rate Swap 3M LIB (1.0640)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/15/2015	04/17/2018		25,000,000	3M LIB (1.0640)			1,703	67,923		67,923	4,141				111,613		0002
Interest Rate Swap 2.1930 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/16/2015	04/20/2030		10,000,000	2.1930 (3M LIB)			55,888	(231,986)		(231,986)	101,104				178,980		0002
Interest Rate Swap 2.3000 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/16/2015	04/20/2035		10,000,000	2.3000 (3M LIB)			61,238	(297,793)		(297,793)	110,927				211,050		0002
Interest Rate Swap 3M LIB (1.0950)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2015	04/23/2018		7,000,000	3M LIB (1.0950)			(666)	17,674		17,674	2,024				31,574		0002
Interest Rate Swap 3M LIB (1.1095)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/23/2015	04/27/2018		7,000,000	3M LIB (1.1095)			(1,258)	17,236		17,236	2,512				31,784		0002
Interest Rate Swap 3M LIB (2.0705)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/28/2015	04/30/2025		20,000,000	3M LIB (2.0705)			(100,849)	149,791		149,791	(143,414)				279,970		0002
Interest Rate Swap 2.3785 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/28/2015	04/30/2035		10,000,000	2.3785 (3M LIB)			65,910	(180,524)		(180,524)	108,100				211,210		0002
Interest Rate Swap 3M LIB (2.6240)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/07/2015	05/15/2035		1,000,000	3M LIB (2.6240)			(7,852)	(18,338)		(18,338)	(9,932)				21,146		0002
Interest Rate Swap 3M LIB (2.6990)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/07/2015	05/15/2045		4,000,000	3M LIB (2.6990)			(32,908)	(114,791)		(114,791)	(42,928)				105,628		0002
Interest Rate Swap 1.7250 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/13/2015	05/15/2020		70,000,000	1.7250 (3M LIB)			234,986	2,779		2,779	51,309				593,635		0002

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 2.5770 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/14/2015	05/18/2030		10,000,000	2.5770 (3M LIB)			76,238	201,439		201,439	85,934				179,515		0002
Interest Rate Swap 2.7735 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/14/2015	05/18/2040		10,000,000	2.7735 (3M LIB)			86,063	410,854		410,854	96,076				239,265		0002
Interest Rate Swap 2.8095 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/14/2015	05/18/2045		10,000,000	2.8095 (3M LIB)			87,863	517,547		517,547	103,916				264,110		0002
Interest Rate Swap 3M LIB (2.2050)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	05/15/2015	05/15/2025		28,000,000	3M LIB (2.2050)			(161,194)	(59,597)		(59,597)	(185,249)				392,980		0002
Interest Rate Swap 3M LIB (1.7090)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/27/2015	05/29/2020		32,000,000	3M LIB (1.7090)			(104,691)			16,469					273,184		0006
Interest Rate Swap 3M LIB (2.2612)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	05/27/2015	05/29/2025		36,000,000	3M LIB (2.2612)			(217,174)			(223,100)					506,502		0006
Interest Rate Swap 3M LIB (1.4535)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/28/2015	06/01/2019		10,000,000	3M LIB (1.4535)			(20,291)	26,779		26,779	2,530				69,290		0002
Interest Rate Swap 1.2475 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	06/02/2015	06/04/2018		10,000,000	1.2475 (3M LIB)			8,703	(16,375)		(16,375)	(9,474)				48,185		0002
Interest Rate Swap 1.3446 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	06/09/2015	06/11/2018		19,000,000	1.3446 (3M LIB)			25,234	(15,025)		(15,025)	(26,910)				92,492		0002
Interest Rate Swap 1.6425 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	06/09/2015	06/11/2019		19,000,000	1.6425 (3M LIB)			53,378	16,010		16,010	(21,914)				132,592		0002
Interest Rate Swap 2.7695 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	06/09/2015	06/11/2030		28,000,000	2.7695 (3M LIB)			235,565	1,174,474		1,174,474	219,686				503,930		0002
Interest Rate Swap 2.8840 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/09/2015	06/11/2035		58,000,000	2.8840 (3M LIB)			520,977	3,311,978		3,311,978	520,989				1,228,962		0002
Interest Rate Swap 2.9388 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/09/2015	06/11/2040		46,000,000	2.9388 (3M LIB)			425,723	3,265,472		3,265,472	417,406				1,102,183		0002
Interest Rate Swap 2.9645 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	06/09/2015	06/11/2045		57,000,000	2.9645 (3M LIB)			534,810	4,798,010		4,798,010	566,853				1,507,194		0002
Interest Rate Swap 2.9015 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	06/11/2015	06/15/2045		20,000,000	2.9015 (3M LIB)			181,917	1,420,172		1,420,172	202,493				528,940		0002
Interest Rate Swap 1.3485 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/17/2015	06/19/2018		55,000,000	1.3485 (3M LIB)			67,622	(47,853)		(47,853)	(78,054)				270,820		0002
Interest Rate Swap 2.7700 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	06/25/2015	06/29/2030		10,000,000	2.7700 (3M LIB)			83,971	420,290		420,290	78,093				180,315		0002
Interest Rate Swap 2.8845 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	06/25/2015	06/29/2035		10,000,000	2.8845 (3M LIB)			89,696	572,622		572,622	89,201				212,180		0002
Interest Rate Swap 3M LIB (1.2540)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/29/2015	07/01/2018		32,000,000	3M LIB (1.2540)			(29,920)	62,218		62,218	31,833				160,224		0002
Interest Rate Swap 3M LIB (0.9012)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	06/29/2015	07/01/2017		59,000,000	3M LIB (0.9012)			48,910	1,221		1,221	(37,034)				15,429		0002
Interest Rate Swap 3M LIB (0.8952)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	06/29/2015	07/01/2017		93,000,000	3M LIB (0.8952)			79,886	1,970		1,970	(61,156)				24,320		0002
Interest Rate Swap 1.2930 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/01/2015	07/03/2018		30,000,000	1.2930 (3M LIB)			30,636	(46,869)		(46,869)	(35,609)				150,615		0002
Interest Rate Swap 2.7750 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/02/2015	07/06/2030		15,000,000	2.7750 (3M LIB)			127,329	636,869		636,869	117,054				270,675		0002
Interest Rate Swap 2.8990 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/02/2015	07/06/2035		15,000,000	2.8990 (3M LIB)			136,629	889,584		889,584	132,987				318,443		0002
Interest Rate Swap 2.7410 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/07/2015	07/09/2035		30,000,000	2.7410 (3M LIB)			245,735	1,068,605		1,068,605	283,675				637,020		0002
Interest Rate Swap 3M LIB (0.8285)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/08/2015	07/10/2017		6,000,000	3M LIB (0.8285)			7,554	547		547	(5,999)				4,965		0002
Interest Rate Swap 3M LIB (1.1605)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/08/2015	07/10/2018		29,000,000	3M LIB (1.1605)			(11,361)	85,748		85,748	13,974				146,972		0002
Interest Rate Swap 3M LIB (0.8270)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/08/2015	07/10/2017		50,000,000	3M LIB (0.8270)			63,325	4,580		4,580	(50,365)				41,375		0002
Interest Rate Swap 3M LIB (0.8305)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/08/2015	07/10/2017		5,350,000	3M LIB (0.8305)			6,683	485		485	(5,296)				4,427		0002
Interest Rate Swap 3M LIB (0.8335)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/08/2015	07/10/2017		6,000,000	3M LIB (0.8335)			7,405	539		539	(5,850)				4,965		0002

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 3M LIB (0.8310)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/08/2015	07/10/2017		8,000,000	3M LIB (0.8310)			9,973	724		724	(7,899)				6,620		0002
Interest Rate Swap 3M LIB (1.1620)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/08/2015	07/10/2018		8,000,000	3M LIB (1.1620)			(3,194)	23,533		23,533	3,914				40,544		0002
Interest Rate Swap 3M LIB (1.1620)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/08/2015	07/10/2018		12,000,000	3M LIB (1.1620)			(4,790)	35,299		35,299	5,871				60,816		0002
Interest Rate Swap 3M LIB (0.8285)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/08/2015	07/10/2017		20,000,000	3M LIB (0.8285)			25,181	1,824		1,824	(19,997)				16,550		0002
Interest Rate Swap 1.2460 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/14/2015	07/16/2018		8,000,000	1.2460 (3M LIB)			6,336	(17,078)		(17,078)	(6,905)				40,868		0002
Interest Rate Swap 1.2540 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/16/2015	07/20/2018		16,000,000	1.2540 (3M LIB)			14,301	(33,377)		(33,377)	(14,161)				82,160		0002
Interest Rate Swap 2.7128 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/16/2015	07/20/2030		14,000,000	2.7128 (3M LIB)			114,630	494,740		494,740	113,819				253,001		0002
Interest Rate Swap 2.8300 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/16/2015	07/20/2035		18,000,000	2.8300 (3M LIB)			157,929	882,194		882,194	165,016				382,536		0002
Interest Rate Swap 2.9235 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/16/2015	07/20/2045		16,000,000	2.9235 (3M LIB)			147,861	1,211,827		1,211,827	161,249				423,880		0002
Interest Rate Swap 1.3001 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/22/2015	07/24/2018		40,000,000	1.3001 (3M LIB)			43,735	(64,947)		(64,947)	(43,714)				206,480		0002
Interest Rate Swap 3M LIB (2.6940)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/05/2015	08/15/2035		1,000,000	3M LIB (2.6940)			(8,202)	(28,537)		(28,537)	(9,687)				21,294		0002
Interest Rate Swap 3M LIB (2.7650)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/05/2015	08/17/2045		2,000,000	3M LIB (2.7650)			(17,146)	(85,245)		(85,245)	(21,210)				53,057		0002
Interest Rate Swap 2.6930 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	08/05/2015	08/07/2035		30,000,000	2.6930 (3M LIB)			243,455	851,055		851,055	290,053				638,430		0002
Interest Rate Swap 2.5535 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/06/2015	08/10/2030		10,000,000	2.5535 (3M LIB)			75,240	168,918		168,918	88,107				181,110		0002
Interest Rate Swap 2.6540 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/06/2015	08/10/2035		15,000,000	2.6540 (3M LIB)			120,397	337,370		337,370	147,087				319,283		0002
Interest Rate Swap 3M LIB (1.2998)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	08/10/2015	08/12/2018		7,000,000	3M LIB (1.2998)			(8,991)	12,656		12,656	7,118				37,005		0002
Interest Rate Swap 3M LIB (2.4690)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/12/2015	08/14/2030		50,000,000	3M LIB (2.4690)			(351,369)	(358,050)		(358,050)	(459,185)				905,925		0002
Interest Rate Swap 1.7016 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	08/14/2015	08/18/2020		79,100,000	1.7016 (3M LIB)			256,823	(131,686)		(131,686)	115,356				700,510		0002
Interest Rate Swap 0.9497 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/18/2015	08/20/2017		20,000,000	0.9497 (3M LIB)			(10,414)	(7,001)		(7,001)	7,679				37,380		0002
Interest Rate Swap 1.2555 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/18/2015	08/20/2018		19,500,000	1.2555 (3M LIB)			19,330	(45,493)		(45,493)	(14,582)				104,091		0002
Interest Rate Swap 1.5005 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/18/2015	08/20/2019		15,000,000	1.5005 (3M LIB)			33,040	(39,118)		(39,118)	692				109,710		0002
Interest Rate Swap 1.7018 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	08/18/2015	08/20/2020		15,000,000	1.7018 (3M LIB)			47,970	(24,780)		(24,780)	22,560				132,953		0002
Interest Rate Swap 2.2720 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	08/18/2015	08/20/2025		35,000,000	2.2720 (3M LIB)			210,607	210,316		210,316	230,539				499,450		0002
Interest Rate Swap 2.5010 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	08/18/2015	08/20/2030		90,500,000	2.5010 (3M LIB)			647,040	982,269		982,269	822,640				1,640,765		0002
Interest Rate Swap 2.6500 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	08/18/2015	08/20/2040		8,000,000	2.6500 (3M LIB)			63,091	149,490		149,490	80,591				192,484		0002
Interest Rate Swap 2.6773 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/18/2015	08/20/2045		28,500,000	2.6773 (3M LIB)			228,607	691,347		691,347	310,394				756,176		0002
Interest Rate Swap 2.4810 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/04/2015	09/08/2030		15,000,000	2.4810 (3M LIB)			105,465	125,368		125,368	137,873				272,490		0002
Interest Rate Swap 1.1409 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/09/2015	09/11/2018		10,000,000	1.1409 (3M LIB)			3,153	(39,872)		(39,872)	(1,313)				54,770		0002
Interest Rate Swap 3M LIB (2.0216)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	09/09/2015	09/11/2023		75,000,000	3M LIB (2.0216)			(352,074)	160,477		160,477	(412,030)				933,938		0002
Interest Rate Swap 3M LIB (2.1215)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/09/2015	09/11/2024		75,000,000	3M LIB (2.1215)			(389,328)	55,848		55,848	(471,690)				1,006,613		0002

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 3M LIB (2.2055)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/09/2015	09/11/2025		150,000,000	3M LIB (2.2055)			(841,306)	(99,530)		(99,530)	(1,036,727)				2,148,375		0002
Interest Rate Swap 0.7505 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/29/2015	10/01/2017		20,000,000	0.7505 (3M LIB)			(32,484)	(29,227)		(29,227)	23,849				50,480		0002
Interest Rate Swap 0.9885 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/29/2015	10/01/2018		50,000,000	0.9885 (3M LIB)			(22,370)	(313,531)		(313,531)	31,360				280,050		0002
Interest Rate Swap 3M LIB (0.9980)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	09/30/2015	10/02/2018		75,000,000	3M LIB (0.9980)			29,359	462,791		462,791	(43,761)				420,525		0002
Interest Rate Swap 3M LIB (2.5390)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	09/30/2015	10/02/2045		53,000,000	3M LIB (2.5390)			(385,349)	261,545		261,545	(594,897)				1,409,164		0002
Interest Rate Swap 0.9770 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/05/2015	10/07/2018		5,000,000	0.9770 (3M LIB)			(2,481)	(32,779)		(32,779)	3,713				28,188		0002
Interest Rate Swap 1.3910 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	10/05/2015	10/07/2020		10,000,000	1.3910 (3M LIB)			15,739	(122,410)		(122,410)	32,411				90,470		0002
Interest Rate Swap 3M LIB (2.1010)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/08/2015	10/13/2025		35,000,000	3M LIB (2.1010)			(178,652)	274,244		274,244	(259,918)				503,965		0002
Interest Rate Swap 3M LIB (2.2365)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	10/14/2015	10/16/2030		110,000,000	3M LIB (2.2365)			(632,934)	2,253,186		2,253,186	(1,121,909)				2,006,125		0002
Interest Rate Swap 3M LIB (2.1200)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	10/29/2015	11/02/2025		30,000,000	3M LIB (2.1200)			(158,051)	199,811		199,811	(222,642)				433,395		0002
Interest Rate Swap 3M LIB (2.3815)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/29/2015	11/02/2030		100,000,000	3M LIB (2.3815)			(657,587)	375,981		375,981	(965,790)				1,826,950		0002
Interest Rate Swap 3M LIB (2.5684)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	10/29/2015	11/02/2040		50,000,000	3M LIB (2.5684)			(375,519)	(178,977)		(178,977)	(516,200)				1,208,275		0002
Interest Rate Swap 3M LIB (2.6190)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/10/2015	11/15/2035		1,000,000	3M LIB (2.6190)			(7,827)	(16,922)		(16,922)	(9,965)				21,441		0002
Interest Rate Swap 3M LIB (2.7115)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	11/10/2015	11/16/2045		3,000,000	3M LIB (2.7115)			(24,879)	(94,595)		(94,595)	(32,507)				79,938		0002
Interest Rate Swap 0.9510 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/13/2015	11/17/2017		13,000,000	0.9510 (3M LIB)			(6,461)	(17,817)		(17,817)	3,503				40,255		0002
Interest Rate Swap 1.2370 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	11/13/2015	11/17/2018		26,000,000	1.2370 (3M LIB)			24,258	(97,124)		(97,124)	(7,250)				152,906		0002
Interest Rate Swap 3M LIB (2.5634)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/19/2015	11/23/2045		30,000,000	3M LIB (2.5634)			(226,754)	(8,162)		(8,162)	(338,689)				799,650		0002
Interest Rate Swap 3M LIB (1.8715)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/23/2015	11/25/2022		10,000,000	3M LIB (1.8715)			(41,014)	61,958		61,958	(50,472)				116,280		0002
Interest Rate Swap 3M LIB (2.1315)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	11/23/2015	11/25/2025		80,000,000	3M LIB (2.1315)			(432,111)	481,505		481,505	(596,058)				1,160,080		0002
Interest Rate Swap 1.6025 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/02/2015	12/04/2020		30,000,000	1.6025 (3M LIB)			79,063	(188,604)		(188,604)	78,836				277,920		0002
Interest Rate Swap 3M LIB (2.0325)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	12/02/2015	12/04/2024		60,000,000	3M LIB (2.0325)			(286,410)	481,011		481,011	(417,444)				818,040		0002
Interest Rate Swap 3M LIB (2.3435)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	12/02/2015	12/04/2030		40,000,000	3M LIB (2.3435)			(252,795)	337,363		337,363	(394,761)				733,160		0002
Interest Rate Swap 2.4965 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/03/2015	12/07/2030		25,000,000	2.4965 (3M LIB)			177,945	238,449		238,449	231,655				458,375		0002
Interest Rate Swap 1.6425 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/10/2015	12/14/2020		15,000,000	1.6425 (3M LIB)			42,334	(76,677)		(76,677)	37,124				139,515		0002
Interest Rate Swap 1.2930 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	12/15/2015	12/17/2018		150,000,000	1.2930 (3M LIB)			138,627	(504,908)		(504,908)	(62,524)				908,025		0002
Interest Rate Swap 3M LIB (2.2055)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/15/2015	12/17/2025		40,000,000	3M LIB (2.2055)			(217,439)	23,577		23,577	(286,081)				582,100		0002
Interest Rate Swap 1.6831 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/18/2015	12/22/2020		20,000,000	1.6831 (3M LIB)			57,953	(78,752)		(78,752)	46,006				186,610		0002
Interest Rate Swap 2.5331 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/18/2015	12/22/2035		20,000,000	2.5331 (3M LIB)			142,953	71,896		71,896	204,700				430,000		0002
Interest Rate Swap 2.6262 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/18/2015	12/22/2045		11,000,000	2.6262 (3M LIB)			83,744	148,130		148,130	121,686				293,612		0002
Interest Rate Swap 3M LIB (1.1025)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	12/21/2015	12/23/2017		20,000,000	3M LIB (1.1025)			26	24,221		24,221	10,165				69,440		0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 1.6815 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	12/21/2015	12/23/2020		130,000,000	1.6815 (3M LIB)			376,183	(521,176)		(521,176)	301,048				1,213,420		0002
Interest Rate Swap 1.3744 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/28/2015	12/30/2018		25,000,000	1.3744 (3M LIB)			36,447	(59,511)		(59,511)	(20,547)				153,163		0002
Interest Rate Swap 1.3740 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/28/2015	12/30/2018		20,000,000	1.3740 (3M LIB)			29,118	(47,728)		(47,728)	(16,398)				122,530		0002
Interest Rate Swap 1.1345 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/28/2015	12/30/2017		20,000,000	1.1345 (3M LIB)			5,035	(21,636)		(21,636)	(13,827)				70,810		0002
Interest Rate Swap 1.4460 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/30/2015	01/04/2019		30,000,000	1.4460 (3M LIB)			54,488	(41,422)		(41,422)	(34,921)				184,635		0002
Interest Rate Swap 1.1435 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/04/2016	01/06/2018		31,000,000	1.1435 (3M LIB)			10,265	(34,978)		(34,978)	(22,591)				111,833		0002
Interest Rate Swap 1.3760 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/04/2016	01/06/2019		38,000,000	1.3760 (3M LIB)			56,758	(93,475)		(93,475)	(30,149)				234,289		0002
Interest Rate Swap 1.6965 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/04/2016	01/06/2021		77,000,000	1.6965 (3M LIB)			238,402	(286,097)		(286,097)	177,025				722,645		0002
Interest Rate Swap 2.4922 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/07/2016	01/11/2036		25,000,000	2.4922 (3M LIB)			176,371	(69,672)		(69,672)	259,350				538,300		0002
Interest Rate Swap 1.3001 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/07/2016	01/11/2019		30,000,000	1.3001 (3M LIB)			32,831	(109,095)		(109,095)	(11,369)				185,790		0002
Interest Rate Swap 3M LIB (2.2030)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	01/13/2016	01/15/2031		50,000,000	3M LIB (2.2030)			(284,216)	1,279,682		1,279,682	(523,573)				920,375		0002
Interest Rate Swap 3M LIB (1.9635)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/14/2016	01/19/2026		30,000,000	3M LIB (1.9635)			(133,482)	605,539		605,539	(248,711)				438,900		0002
Interest Rate Swap 3M LIB (2.3124)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/15/2016	02/15/2036		1,000,000	3M LIB (2.3124)			(6,294)	30,616		30,616	(11,073)				21,588		0002
Interest Rate Swap 3M LIB (2.4023)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/15/2016	02/16/2046		2,000,000	3M LIB (2.4023)			(13,494)	68,078		68,078	(23,657)				53,528		0002
Interest Rate Swap 1.1000 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/19/2016	01/21/2019		40,000,000	1.1000 (3M LIB)			4,604	(273,690)		(273,690)	27,858				249,940		0002
Interest Rate Swap 1.2580 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	01/19/2016	01/21/2020		30,000,000	1.2580 (3M LIB)			27,153	(322,075)		(322,075)	67,147				240,075		0002
Interest Rate Swap 1.4030 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	01/19/2016	01/21/2021		40,000,000	1.4030 (3M LIB)			65,204	(560,360)		(560,360)	154,745				377,600		0002
Interest Rate Swap 3M LIB (2.1050)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/20/2016	01/22/2031		40,000,000	3M LIB (2.1050)			(208,018)	1,491,387		1,491,387	(435,840)				736,820		0002
Interest Rate Swap 3M LIB (2.2825)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	01/20/2016	01/22/2041		5,000,000	3M LIB (2.2825)			(30,440)	246,635		246,635	(56,412)				121,400		0002
Interest Rate Swap 3M LIB (2.3140)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/20/2016	01/22/2046		10,000,000	3M LIB (2.3140)			(62,454)	527,067		527,067	(120,545)				267,320		0002
Interest Rate Swap 1.1115 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/25/2016	01/27/2019		10,000,000	1.1115 (3M LIB)			1,897	(67,710)		(67,710)	6,768				62,810		0002
Interest Rate Swap 1.2705 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	01/25/2016	01/27/2020		30,000,000	1.2705 (3M LIB)			29,541	(316,021)		(316,021)	66,712				240,840		0002
Interest Rate Swap 3M LIB (1.5910)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/03/2016	02/05/2024		25,000,000	3M LIB (1.5910)			(67,996)	776,419		776,419	(200,972)				321,263		0002
Interest Rate Swap 3M LIB (1.6840)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	02/03/2016	02/05/2025		50,000,000	3M LIB (1.6840)			(159,241)	1,689,907		1,689,907	(436,247)				689,575		0002
Interest Rate Swap 3M LIB (2.0250)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/03/2016	02/05/2031		35,000,000	3M LIB (2.0250)			(171,144)	1,646,041		1,646,041	(393,241)				645,628		0002
Interest Rate Swap 3M LIB (2.1530)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	02/03/2016	02/05/2036		50,000,000	3M LIB (2.1530)			(276,491)	2,754,029		2,754,029	(581,783)				1,078,600		0002
Interest Rate Swap 3M LIB (2.2170)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	02/03/2016	02/05/2041		30,000,000	3M LIB (2.2170)			(175,495)	1,846,480		1,846,480	(344,883)				729,000		0002
Interest Rate Swap 3M LIB (2.2550)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/03/2016	02/05/2046		40,000,000	3M LIB (2.2550)			(241,593)	2,612,767		2,612,767	(489,505)				1,069,980		0002
Interest Rate Swap 3M LIB (1.6980)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	02/04/2016	02/08/2025		30,000,000	3M LIB (1.6980)			(95,918)	987,551		987,551	(259,886)				413,970		0002
Interest Rate Swap 3M LIB (1.2019)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/10/2016	02/12/2022		5,000,000	3M LIB (1.2019)			(3,975)	159,618		159,618	(34,715)				53,763		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 3M LIB (1.3110)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/10/2016	02/12/2023		25,000,000	3M LIB (1.3110)			(33,511)	937,645		937,645	(200,805)				296,450		0002
Interest Rate Swap 3M LIB (1.5800)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	02/10/2016	02/12/2026		25,000,000	3M LIB (1.5800)			(67,136)	1,277,539		1,277,539	(252,396)				367,150		0002
Interest Rate Swap 3M LIB (1.6470)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/10/2016	02/12/2027		20,000,000	3M LIB (1.6470)			(60,409)	1,103,721		1,103,721	(210,020)				310,280		0002
Interest Rate Swap 3M LIB (2.0620)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/10/2016	02/12/2046		20,000,000	3M LIB (2.0620)			(101,909)	2,126,253		2,126,253	(256,646)				535,170		0002
Interest Rate Swap 0.7555 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/12/2016	02/16/2018		3,800,000	0.7555 (3M LIB)			(5,651)	(14,592)		(14,592)	5,022				15,115		0002
Interest Rate Swap 3M LIB (1.4135)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/17/2016	02/19/2023		46,200,000	3M LIB (1.4135)			(102,802)	1,487,913		1,487,913	(748,629)				548,787		0002
Interest Rate Swap 3M LIB (2.1455)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/17/2016	02/19/2041		15,000,000	3M LIB (2.1455)			(82,756)	1,122,278		1,122,278	(176,349)				364,793		0002
Interest Rate Swap 3M LIB (1.6035)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	02/24/2016	02/26/2026		70,000,000	3M LIB (1.6035)			(195,310)	3,470,154		3,470,154	(703,546)				1,030,330		0002
Interest Rate Swap 3M LIB (1.6715)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/24/2016	02/26/2027		35,000,000	3M LIB (1.6715)			(109,555)	1,867,536		1,867,536	(365,723)				544,075		0002
Interest Rate Swap 3M LIB (2.0805)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	02/24/2016	02/26/2041		25,000,000	3M LIB (2.0805)			(129,379)	2,172,841		2,172,841	(299,715)				608,238		0002
Interest Rate Swap 0.8635 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/25/2016	02/28/2019		40,000,000	0.8635 (3M LIB)			(39,204)	(454,978)		(454,978)	84,215				258,120		0002
Interest Rate Swap 3M LIB (0.9465)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	03/09/2016	03/11/2018		90,000,000	3M LIB (0.9465)			58,619	266,772		266,772	(34,827)				375,390		0002
Interest Rate Swap 1.1905 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	03/09/2016	03/11/2020		10,000,000	1.1905 (3M LIB)			5,619	(134,484)		(134,484)	29,227				82,140		0002
Interest Rate Swap 3M LIB (1.7400)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	03/09/2016	03/11/2026		120,000,000	3M LIB (1.7400)			(395,296)	4,666,123		4,666,123	(1,131,375)				1,769,880		0002
Interest Rate Swap 1.3120 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	03/15/2016	03/17/2020		11,000,000	1.3120 (3M LIB)			11,199	(114,694)		(114,694)	26,076				90,624		0002
Interest Rate Swap 1.9445 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/15/2016	03/17/2028		13,000,000	1.9445 (3M LIB)			53,891	(477,498)		(477,498)	128,704				212,823		0002
Interest Rate Swap 3M LIB (1.6435)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/16/2016	03/18/2024		25,000,000	3M LIB (1.6435)			(67,069)	718,602		718,602	(198,498)				324,050		0002
Interest Rate Swap 3M LIB (1.7190)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/16/2016	03/18/2025		25,000,000	3M LIB (1.7190)			(76,454)	804,592		804,592	(216,968)				347,325		0002
Interest Rate Swap 3M LIB (2.2455)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	03/16/2016	03/18/2046		25,000,000	3M LIB (2.2455)			(141,901)	1,686,538		1,686,538	(307,477)				670,050		0002
Interest Rate Swap 1.2375 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	03/24/2016	03/30/2020		20,000,000	1.2375 (3M LIB)			15,472	(254,418)		(254,418)	54,973				165,850		0002
Interest Rate Swap 3M LIB (1.9647)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	03/30/2016	04/01/2031		30,000,000	3M LIB (1.9647)			(131,381)	1,654,970		1,654,970	(344,370)				556,455		0002
Interest Rate Swap 3M LIB (2.0970)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/30/2016	04/01/2036		32,000,000	3M LIB (2.0970)			(161,072)	2,061,570		2,061,570	(376,325)				693,136		0002
Interest Rate Swap 3M LIB (2.1610)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	03/30/2016	04/01/2041		35,000,000	3M LIB (2.1610)			(187,249)	2,532,483		2,532,483	(406,674)				853,195		0002
Interest Rate Swap 3M LIB (2.1962)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	03/30/2016	04/01/2046		7,000,000	3M LIB (2.1962)			(38,668)	546,842		546,842	(86,651)				187,740		0002
Interest Rate Swap 0.9465 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/05/2016	04/07/2019		30,000,000	0.9465 (3M LIB)			(19,459)	(330,640)		(330,640)	54,803				199,560		0002
Interest Rate Swap 3M LIB (1.1960)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/12/2016	04/14/2021		25,000,000	3M LIB (1.1960)			(14,939)	584,219		584,219	(133,833)				243,400		0002
Interest Rate Swap 3M LIB (1.1895)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/13/2016	04/15/2021		100,000,000	3M LIB (1.1895)			(55,074)	2,362,613		2,362,613	(538,940)				974,000		0002
Interest Rate Swap 3M LIB (2.0610)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/14/2016	04/18/2036		1,000,000	3M LIB (2.0610)			(4,923)	70,164		70,164	(11,941)				21,688		0002
Interest Rate Swap 3M LIB (2.1660)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/14/2016	04/18/2046		2,000,000	3M LIB (2.1660)			(10,895)	169,192		169,192	(25,066)				53,683		0002
Interest Rate Swap 3M LIB (1.4350)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/19/2016	04/21/2023		30,000,000	3M LIB (1.4350)			(53,703)	979,614		979,614	(230,677)				361,590		0002

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 3M LIB (1.4953)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/20/2016	04/22/2023		80,000,000	3M LIB (1.4953)			(165,510)	2,351,315		2,351,315	(594,342)				964,480		0002
Interest Rate Swap 1.2425 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/26/2016	04/28/2020		25,000,000	1.2425 (3M LIB)			20,991	(329,597)		(329,597)	74,323				210,288		0002
Interest Rate Swap 3M LIB (0.9695)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/27/2016	04/29/2018		539,000,000	3M LIB (0.9695)			266,778	1,964,557		1,964,557	(182,649)				2,455,415		0002
Interest Rate Swap 3M LIB (1.2250)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/27/2016	04/29/2020		303,000,000	3M LIB (1.2250)			(234,962)	4,144,664		4,144,664	(928,042)				2,549,897		0002
Interest Rate Swap 3M LIB (1.5175)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/27/2016	04/29/2023		40,000,000	3M LIB (1.5175)			(89,193)	1,128,587		1,128,587	(293,257)				483,020		0002
Interest Rate Swap 3M LIB (1.6860)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/27/2016	04/29/2025		90,000,000	3M LIB (1.6860)			(276,088)	3,196,767		3,196,767	(803,454)				1,259,640		0002
Interest Rate Swap 3M LIB (1.7580)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/27/2016	04/29/2026		90,000,000	3M LIB (1.7580)			(349,922)	3,472,973		3,472,973	(1,569,573)				1,337,625		0002
Interest Rate Swap 3M LIB (1.8220)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/27/2016	04/29/2027		25,000,000	3M LIB (1.8220)			(93,597)	1,034,388		1,034,388	(246,212)				392,025		0002
Interest Rate Swap 3M LIB (1.0728)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/28/2016	05/03/2019		141,000,000	3M LIB (1.0728)			(7,476)	1,307,889		1,307,889	(197,627)				956,615		0002
Interest Rate Swap 3M LIB (1.3105)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/28/2016	05/03/2021		85,000,000	3M LIB (1.3105)			(105,529)	1,667,133		1,667,133	(418,480)				833,255		0002
Interest Rate Swap 3M LIB (1.4210)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/28/2016	05/03/2022		94,000,000	3M LIB (1.4210)			(266,332)	2,264,306		2,264,306	(2,406,762)				1,034,423		0002
Interest Rate Swap 3M LIB (1.4233)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	05/04/2016	05/06/2023		12,000,000	3M LIB (1.4233)			(21,849)	404,774		404,774	(93,835)				145,146		0002
Interest Rate Swap 3M LIB (1.5940)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	05/04/2016	05/06/2025		20,000,000	3M LIB (1.5940)			(53,391)	848,876		848,876	(187,363)				280,260		0002
Interest Rate Swap 3M LIB (1.1720)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/11/2016	05/13/2021		70,000,000	3M LIB (1.1720)			(42,233)	1,748,830		1,748,830	(396,544)				688,625		0002
Interest Rate Swap 3M LIB (1.3675)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/11/2016	05/13/2023		65,000,000	3M LIB (1.3675)			(102,401)	2,405,703		2,405,703	(528,548)				787,508		0002
Interest Rate Swap 3M LIB (1.7335)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	05/11/2016	05/13/2028		34,000,000	3M LIB (1.7335)			(115,438)	1,989,242		1,989,242	(370,989)				560,660		0002
Interest Rate Swap 3M LIB (2.1485)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/12/2016	05/16/2046		25,000,000	3M LIB (2.1485)			(136,950)	2,210,710		2,210,710	(316,216)				671,938		0002
Interest Rate Swap 3M LIB (2.1455)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/16/2016	05/18/2046		15,000,000	3M LIB (2.1455)			(81,995)	1,336,167		1,336,167	(189,580)				403,200		0002
Interest Rate Swap 1.1450 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/18/2016	05/20/2019		30,000,000	1.1450 (3M LIB)			14,302	(246,408)		(246,408)	35,766				206,085		0002
Interest Rate Swap 3M LIB (1.9865)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/18/2016	05/20/2031		54,000,000	3M LIB (1.9865)			(251,687)	2,873,794		2,873,794	(624,525)				1,006,479		0002
Interest Rate Swap 3M LIB (1.7255)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	05/19/2016	05/23/2026		30,000,000	3M LIB (1.7255)			(101,069)	1,255,860		1,255,860	(290,138)				447,525		0002
Interest Rate Swap 1.1625 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/02/2016	06/06/2019		10,000,000	1.1625 (3M LIB)			4,468	(82,603)		(82,603)	11,901				69,540		0002
Interest Rate Swap 3M LIB (1.3885)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/07/2016	06/09/2023		60,000,000	3M LIB (1.3885)			(94,607)	2,192,482		2,192,482	(488,707)				731,490		0002
Interest Rate Swap 3M LIB (1.5665)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	06/09/2016	06/13/2026		30,000,000	3M LIB (1.5665)			(73,310)	1,664,467		1,664,467	(311,842)				448,965		0002
Interest Rate Swap 3M LIB (2.0022)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/09/2016	06/13/2041		20,000,000	3M LIB (2.0022)			(92,443)	2,050,282		2,050,282	(244,517)				489,590		0002
Interest Rate Swap 3M LIB (2.0365)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/09/2016	06/13/2046		40,000,000	3M LIB (2.0365)			(191,746)	4,504,110		4,504,110	(519,098)				1,076,520		0002
Interest Rate Swap 3M LIB (1.1143)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/17/2016	06/21/2021		14,000,000	3M LIB (1.1143)			(894)	397,527		397,527	(85,704)				139,615		0002
Interest Rate Swap 3M LIB (1.2075)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/17/2016	06/21/2022		19,000,000	3M LIB (1.2075)			(10,067)	675,531		675,531	(141,991)				211,964		0002
Interest Rate Swap 3M LIB (1.2925)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/17/2016	06/21/2023		15,000,000	3M LIB (1.2925)			(14,323)	636,262		636,262	(128,873)				183,375		0002
Interest Rate Swap 1.9525 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/21/2016	06/23/2036		50,000,000	1.9525 (3M LIB)			212,436			(4,400,532)					1,089,575		0006

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Interest Rate Swap 2.0485 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/21/2016	06/23/2046		75,000,000	2.0485 (3M LIB)			354,654			(8,266,181)					2,019,450		0006
Interest Rate Swap 3M LIB (1.1850)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/21/2016	06/23/2021		40,000,000	3M LIB (1.1850)			(16,449)	1,030,167		1,030,167	(231,198)				399,180		0002
Interest Rate Swap 3M LIB (1.1965)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/21/2016	06/23/2021		46,000,000	3M LIB (1.1965)			(21,561)	1,164,334		1,164,334	(263,309)				459,057		0002
Interest Rate Swap 3M LIB (1.6690)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/21/2016	06/23/2027		50,000,000	3M LIB (1.6690)			(141,561)	2,829,913		2,829,913	(529,636)				790,025		0002
Interest Rate Swap 3M LIB (1.8435)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	06/21/2016	06/23/2031		100,000,000	3M LIB (1.8435)			(370,372)	7,135,413		7,135,413	(1,211,075)				1,870,100		0002
Interest Rate Swap 3M LIB (2.0370)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	06/21/2016	06/23/2041		40,000,000	3M LIB (2.0370)			(186,849)	3,848,695		3,848,695	(483,414)				979,740		0002
Interest Rate Swap 3M LIB (2.0710)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	06/21/2016	06/23/2046		30,000,000	3M LIB (2.0710)			(145,237)	3,161,846		3,161,846	(385,566)				807,780		0002
Interest Rate Swap 3M LIB (1.9985)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/23/2016	06/27/2036		5,000,000	3M LIB (1.9985)			(67,394)	1,160,595		1,160,595	(234,451)				108,988		0002
Interest Rate Swap 3M LIB (2.0685)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/23/2016	06/27/2041		10,000,000	3M LIB (2.0685)			(48,410)	903,571		903,571	(119,639)				244,990		0002
Interest Rate Swap 3M LIB (2.1065)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/23/2016	06/27/2046		20,000,000	3M LIB (2.1065)			(100,599)	1,956,044		1,956,044	(254,552)				538,620		0002
Interest Rate Swap 3M LIB (0.8097)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/28/2016	06/30/2019		10,000,000	3M LIB (0.8097)			13,813	156,769		156,769	(30,031)				70,710		0002
Interest Rate Swap 3M LIB (0.8955)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/28/2016	06/30/2020		10,000,000	3M LIB (0.8955)			9,499	247,672		247,672	(50,292)				86,640		0002
Interest Rate Swap 3M LIB (0.9846)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/28/2016	06/30/2021		30,000,000	3M LIB (0.9846)			15,058	1,010,147		1,010,147	(202,837)				300,105		0002
Interest Rate Swap 3M LIB (1.2275)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/28/2016	06/30/2024		45,000,000	3M LIB (1.2275)			(32,369)	2,633,663		2,633,663	(456,161)				595,530		0002
Interest Rate Swap 3M LIB (1.2991)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/28/2016	06/30/2025		45,000,000	3M LIB (1.2991)			(48,569)	2,963,268		2,963,268	(485,671)				636,615		0002
Interest Rate Swap 3M LIB (1.4245)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/28/2016	06/30/2027		55,000,000	3M LIB (1.4245)			(94,038)	4,343,597		4,343,597	(640,501)				869,853		0002
Interest Rate Swap 3M LIB (1.5950)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/28/2016	06/30/2031		20,000,000	3M LIB (1.5950)			(51,340)	2,033,809		2,033,809	(261,690)				374,280		0002
Interest Rate Swap 0.8088 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	06/28/2016	06/30/2019		25,000,000	0.8088 (3M LIB)			(34,645)	(392,365)		(392,365)	75,189				176,775		0002
Interest Rate Swap 3M LIB (0.9615)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/06/2016	07/08/2021		20,000,000	3M LIB (0.9615)			10,429	696,912		696,912	(138,644)				200,620		0002
Interest Rate Swap 1.6810 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/06/2016	07/08/2036		20,000,000	1.6810 (3M LIB)			61,521			(2,614,444)					436,300		0006
Interest Rate Swap 1.7775 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	07/06/2016	07/08/2046		75,000,000	1.7775 (3M LIB)			266,890			(12,632,118)					2,020,875		0006
Interest Rate Swap 3M LIB (1.3555)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/13/2016	07/15/2026		60,000,000	3M LIB (1.3555)			(86,809)	4,433,845		4,433,845	(682,737)				902,340		0002
Interest Rate Swap 3M LIB (1.4055)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/13/2016	07/15/2027		30,000,000	3M LIB (1.4055)			(50,905)	2,435,286		2,435,286	(353,920)				475,440		0002
Interest Rate Swap 3M LIB (1.4520)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/13/2016	07/15/2028		40,000,000	3M LIB (1.4520)			(77,173)	3,521,528		3,521,528	(487,480)				664,820		0002
Interest Rate Swap 3M LIB (1.6700)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/13/2016	07/15/2036		10,000,000	3M LIB (1.6700)			(30,193)	1,325,604		1,325,604	(133,317)				218,260		0002
Interest Rate Swap 3M LIB (1.7600)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/13/2016	07/15/2046		15,000,000	3M LIB (1.7600)			(52,040)	2,583,601		2,583,601	(207,093)				404,310		0002
Interest Rate Swap 3M LIB (1.3530)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/14/2016	07/18/2025		50,000,000	3M LIB (1.3530)			(69,135)	3,120,716		3,120,716	(531,578)				709,525		0002
Interest Rate Swap 3M LIB (1.7945)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/25/2016	07/27/2036		1,000,000	3M LIB (1.7945)			(3,605)	113,258		113,258	(12,898)				21,845		0002
Interest Rate Swap 3M LIB (1.8820)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/25/2016	07/27/2046		2,000,000	3M LIB (1.8820)			(8,084)	292,301		292,301	(26,925)				53,938		0002
Interest Rate Swap 1.0440 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/26/2016	07/28/2019		35,000,000	1.0440 (3M LIB)			(5,350)	(411,200)		(411,200)	73,814				252,193		0002

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Interest Rate Swap 0.9730 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/26/2016	07/28/2018		25,000,000	0.9730 (3M LIB)			(12,696)	(129,730)		(129,730)	13,579				129,700		0002
Interest Rate Swap 1.0800 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/27/2016	07/29/2020		11,000,000	1.0800 (3M LIB)			929	(221,208)		(221,208)	48,011				96,558		0002
Interest Rate Swap 3M LIB (1.8066)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	08/04/2016	08/08/2046		25,000,000	3M LIB (1.8066)			(93,506)	4,062,289		4,062,289	(342,168)				674,613		0002
Interest Rate Swap 3M LIB (1.4255)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	08/24/2016	08/26/2026		100,000,000	3M LIB (1.4255)			(190,014)	6,931,520		6,931,520	(1,120,477)				1,513,400		0002
Interest Rate Swap 3M LIB (1.6915)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/24/2016	08/26/2041		40,000,000	3M LIB (1.6915)			(129,206)	6,468,907		6,468,907	(531,592)				983,320		0002
Interest Rate Swap 3M LIB (1.7120)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	08/24/2016	08/26/2046		20,000,000	3M LIB (1.7120)			(66,653)	3,660,353		3,660,353	(280,711)				540,140		0002
Interest Rate Swap 1.1070 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/30/2016	09/01/2019		30,000,000	1.1070 (3M LIB)			8,897	(336,355)		(336,355)	62,115				221,100		0002
Interest Rate Swap 1.1618 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/30/2016	09/01/2020		30,000,000	1.1618 (3M LIB)			17,117	(555,074)		(555,074)	126,377				267,285		0002
Interest Rate Swap 1.1615 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/01/2016	09/06/2020		25,000,000	1.1615 (3M LIB)			11,044	(467,603)		(467,603)	106,101				223,225		0002
Interest Rate Swap 1.0280 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/13/2016	09/15/2018		20,000,000	1.0280 (3M LIB)			(5,437)	(109,059)		(109,059)	8,751				110,040		0002
Interest Rate Swap 3M LIB (1.2345)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	09/13/2016	09/15/2021		150,000,000	3M LIB (1.2345)			(114,125)	3,915,965		3,915,965	(901,460)				1,539,525		0002
Interest Rate Swap 3M LIB (1.3084)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	09/13/2016	09/15/2022		40,000,000	3M LIB (1.3084)			(45,213)	1,327,155		1,327,155	(295,505)				456,680		0002
Interest Rate Swap 3M LIB (1.3820)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/13/2016	09/15/2023		40,000,000	3M LIB (1.3820)			(59,933)	1,592,011		1,592,011	(340,243)				498,540		0002
Interest Rate Swap 3M LIB (1.4478)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/13/2016	09/15/2024		25,000,000	3M LIB (1.4478)			(45,683)	1,158,750		1,158,750	(235,190)				335,788		0002
Interest Rate Swap 3M LIB (1.5065)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/13/2016	09/15/2025		25,000,000	3M LIB (1.5065)			(53,021)	1,315,355		1,315,355	(252,024)				358,300		0002
Interest Rate Swap 3M LIB (1.9200)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/20/2016	09/22/2046		30,000,000	3M LIB (1.9200)			(122,464)	4,158,600		4,158,600	(400,748)				811,245		0002
Interest Rate Swap 3M LIB (1.8460)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/20/2016	09/22/2036		30,000,000	3M LIB (1.8460)			(111,364)	3,185,695		3,185,695	(380,255)				658,020		0002
Interest Rate Swap 3M LIB (1.9197)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/20/2016	09/22/2046		21,000,000	3M LIB (1.9197)			(85,693)	2,912,378		2,912,378	(280,543)				567,872		0002
Interest Rate Swap 3M LIB (1.2430)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/20/2016	09/22/2021		25,000,000	3M LIB (1.2430)			(17,428)	650,777		650,777	(149,429)				257,175		0002
Interest Rate Swap 3M LIB (1.5600)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/20/2016	09/22/2026		15,000,000	3M LIB (1.5600)			(34,232)	883,311		883,311	(158,677)				227,925		0002
Interest Rate Swap 3M LIB (1.4410)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/29/2016	10/03/2026		25,000,000	3M LIB (1.4410)			(45,825)	1,733,870		1,733,870	(277,268)				380,500		0002
Interest Rate Swap 3M LIB (1.5645)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/04/2016	10/06/2026		255,000,000	3M LIB (1.5645)			(621,212)			15,015,940					3,882,758		0006
Interest Rate Swap 3M LIB (1.8445)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/04/2016	10/06/2036		220,000,000	3M LIB (1.8445)			(843,948)			23,463,937					4,830,210		0006
Interest Rate Swap 1.1775 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/11/2016	10/13/2019		25,000,000	1.1775 (3M LIB)			12,171	(266,194)		(266,194)	48,709				189,063		0002
Interest Rate Swap 3M LIB (1.2581)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/19/2016	10/21/2021		135,000,000	3M LIB (1.2581)			(122,256)	3,531,898		3,531,898	(820,114)				1,401,705		0002
Interest Rate Swap 3M LIB (1.9815)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	10/20/2016	10/24/2046		30,000,000	3M LIB (1.9815)			(136,095)	3,766,685		3,766,685	(396,857)				812,460		0002
Interest Rate Swap 1.1823 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/31/2016	11/01/2019		40,000,000	1.1823 (3M LIB)			23,252	(434,851)		(434,851)	83,022				305,920		0002
Interest Rate Swap 1.1720 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	10/31/2016	11/02/2019		20,000,000	1.1720 (3M LIB)			10,567	(223,378)		(223,378)	42,914				153,050		0002
Interest Rate Swap 1.1970 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/08/2016	11/10/2019		35,000,000	1.1970 (3M LIB)			25,951	(376,277)		(376,277)	72,127				269,098		0002
Interest Rate Swap 1.2015 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/08/2016	11/10/2019		35,000,000	1.2015 (3M LIB)			26,739	(372,624)		(372,624)	71,351				269,098		0002

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 1.2020 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/08/2016	11/10/2019		20,000,000	1.2020 (3M LIB)			15,329	(212,696)		(212,696)	40,723				153,770		0002
Interest Rate Swap 3M LIB (2.2980)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/10/2016	11/14/2036		1,000,000	3M LIB (2.2980)			(6,241)	35,198		35,198	(11,112)				22,017		0002
Interest Rate Swap 3M LIB (2.3713)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/10/2016	11/14/2046		2,000,000	3M LIB (2.3713)			(13,215)	82,858		82,858	(24,205)				54,217		0002
Interest Rate Swap 1.4730 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	11/22/2016	11/25/2019		40,000,000	1.4730 (3M LIB)			84,907	(178,934)		(178,934)	32,849				310,200		0002
Interest Rate Swap 3M LIB (2.1707)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/29/2016	12/01/2026		170,000,000	3M LIB (2.1707)			(954,564)			1,369,932					2,609,840		0006
Interest Rate Swap 1.4840 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	11/29/2016	12/01/2019		30,000,000	1.4840 (3M LIB)			65,447	(128,824)		(128,824)	24,750				233,445		0002
Interest Rate Swap 3M LIB (2.0325)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	11/30/2016	12/02/2023		54,000,000	3M LIB (2.0325)			(264,363)	141,171		141,171	(312,129)				684,504		0002
Interest Rate Swap 3M LIB (2.5120)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	11/30/2016	12/02/2041		14,000,000	3M LIB (2.5120)			(356,595)	108,497		108,497	(1,180,559)				346,066		0002
Interest Rate Swap 1.8957 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/01/2016	12/05/2021		10,000,000	1.8957 (3M LIB)			41,226	(1,721)		(1,721)	32,489				105,305		0002
Interest Rate Swap 1.5425 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/08/2016	12/12/2019		35,000,000	1.5425 (3M LIB)			81,592	(105,962)		(105,962)	20,509				274,033		0002
Interest Rate Swap 2.3960 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/08/2016	12/12/2028		25,000,000	2.3960 (3M LIB)			164,967	109,697		109,697	210,938				423,163		0002
Interest Rate Swap 3M LIB (2.6100)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	12/08/2016	12/12/2041		115,000,000	3M LIB (2.6100)			(881,900)	(1,242,389)		(1,242,389)	(1,188,257)				2,844,295		0002
Interest Rate Swap 1.6007 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	12/13/2016	12/15/2019		20,000,000	1.6007 (3M LIB)			51,837	(34,036)		(34,036)	6,270				156,850		0002
Interest Rate Swap 2.5014 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/20/2016	12/22/2026		20,000,000	2.5014 (3M LIB)			139,783	404,429		404,429	131,687				307,980		0002
Interest Rate Swap 1.7460 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	12/20/2016	12/22/2019		20,000,000	1.7460 (3M LIB)			64,243	33,603		33,603	(7,627)				157,460		0002
Interest Rate Swap 2.0805 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/22/2016	12/28/2021		25,000,000	2.0805 (3M LIB)			123,574	186,312		186,312	60,214				265,125		0002
Interest Rate Swap 2.2865 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/22/2016	12/28/2023		25,000,000	2.2865 (3M LIB)			149,324	313,060		313,060	114,804				318,650		0002
Interest Rate Swap 2.6445 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	12/22/2016	12/28/2031		40,000,000	2.6445 (3M LIB)			310,519	1,016,677		1,016,677	364,890				761,680		0002
Interest Rate Swap 2.7124 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	12/22/2016	12/28/2036		60,000,000	2.7124 (3M LIB)			486,148	1,830,723		1,830,723	574,892				1,325,100		0002
Interest Rate Swap 1.4990 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/22/2016	12/28/2018		100,000,000	1.4990 (3M LIB)			203,547	(51,229)		(51,229)	(144,930)				611,550		0002
Interest Rate Swap 1.7419 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	12/22/2016	12/28/2019		150,000,000	1.7419 (3M LIB)			487,495	229,401		229,401	(50,468)				1,184,850		0002
Interest Rate Swap 1.9280 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/22/2016	12/28/2020		560,000,000	1.9280 (3M LIB)			2,341,062	2,397,307		2,397,307	629,823				5,237,400		0002
Interest Rate Swap 2.4273 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	12/22/2016	12/28/2025		55,000,000	2.4273 (3M LIB)			455,845	915,562		915,562	(190,798)				801,818		0002
Interest Rate Swap 2.7170 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/22/2016	12/28/2036		135,000,000	2.7170 (3M LIB)			1,096,938	4,218,259		4,218,259	1,291,315				2,981,475		0002
Interest Rate Swap 2.7430 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/22/2016	12/28/2044		125,000,000	2.7430 (3M LIB)			1,031,934	4,686,132		4,686,132	1,304,979				3,278,438		0002
Interest Rate Swap 1.4995 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	12/22/2016	12/28/2018		100,000,000	1.4995 (3M LIB)			203,797	(50,491)		(50,491)	(145,177)				611,550		0002
Interest Rate Swap 1.7430 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/22/2016	12/28/2019		190,000,000	1.7430 (3M LIB)			618,539	295,692		295,692	(64,955)				1,500,810		0002
Interest Rate Swap 1.9320 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	12/22/2016	12/28/2020		115,000,000	1.9320 (3M LIB)			483,054	507,925		507,925	127,094				1,075,538		0002
Interest Rate Swap 3M LIB (2.3625)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	12/22/2016	12/28/2024		30,000,000	3M LIB (2.3625)			(190,589)	(438,389)		(438,389)	(163,439)				410,835		0002
Interest Rate Swap 3M LIB (2.7315)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	12/22/2016	12/28/2041		15,000,000	3M LIB (2.7315)			(122,970)	(506,440)		(506,440)	(148,308)				371,325		0002

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 1.7635 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	12/27/2016	12/29/2019		25,000,000	1.7635 (3M LIB)			84,116	52,780		52,780	(10,423)				197,588		0002
Interest Rate Swap 2.1995 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	12/28/2016	12/30/2022		15,000,000	2.1995 (3M LIB)			83,739	156,423		156,423	53,215				175,958		0002
Interest Rate Swap 1.6875 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/03/2017	01/05/2020		400,000,000	1.6875 (3M LIB)			1,189,778	44,031		44,031	44,031				3,173,600		0002
Interest Rate Swap 1.6905 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	01/24/2017	01/26/2020		70,000,000	1.6905 (3M LIB)			179,236	3,704		3,704	3,704				561,680		0002
Interest Rate Swap 3M LIB (2.6800)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/25/2017	02/15/2037		1,000,000	3M LIB (2.6800)			(6,013)	(25,268)		(25,268)	(25,268)				22,161		0002
Interest Rate Swap 3M LIB (2.7120)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/25/2017	02/15/2047		2,000,000	3M LIB (2.7120)			(12,268)	(64,729)		(64,729)	(64,729)				54,451		0002
Interest Rate Swap 3M LIB (2.6839)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	01/31/2017	02/02/2047		25,000,000	3M LIB (2.6839)			(165,036)	(654,718)		(654,718)	(654,718)				680,225		0002
Interest Rate Swap 3M LIB (2.5637)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/31/2017	02/02/2032		60,000,000	3M LIB (2.5637)			(366,236)	(903,352)		(903,352)	(903,352)				1,146,420		0002
Interest Rate Swap 1.6866 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	02/03/2017	02/07/2020		60,000,000	1.6866 (3M LIB)			143,549	(9,581)		(9,581)	(9,581)				484,500		0002
Interest Rate Swap 1.8460 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	02/03/2017	02/07/2021		18,000,000	1.8460 (3M LIB)			54,541	19,902		19,902	19,902				171,027		0002
Interest Rate Swap 3M LIB (2.1465)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	02/07/2017	02/09/2024		30,000,000	3M LIB (2.1465)			(124,871)	(103,659)		(103,659)	(103,659)				385,830		0002
Interest Rate Swap 2.6470 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	02/07/2017	02/09/2042		85,000,000	2.6470 (3M LIB)			529,428	1,502,958		1,502,958	1,502,958				2,109,233		0002
Interest Rate Swap 1.8060 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	02/15/2017	02/17/2020		20,000,000	1.8060 (3M LIB)			53,450	56,977		56,977	56,977				162,350		0002
Interest Rate Swap 2.5465 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/15/2017	02/17/2029		20,000,000	2.5465 (3M LIB)			108,577	386,110		386,110	386,110				341,230		0002
Interest Rate Swap 3M LIB (2.6920)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/16/2017	02/21/2047		20,000,000	3M LIB (2.6920)			(115,559)	(561,300)		(561,300)	(561,300)				544,660		0002
Interest Rate Swap 3M LIB (2.4210)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	02/22/2017	02/24/2027		100,000,000	3M LIB (2.4210)			(467,681)	(1,272,502)		(1,272,502)	(1,272,502)				1,554,050		0002
Interest Rate Swap 3M LIB (2.7105)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	02/22/2017	02/24/2047		20,000,000	3M LIB (2.7105)			(113,962)	(641,361)		(641,361)	(641,361)				544,740		0002
Interest Rate Swap 3M LIB (2.6820)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/23/2017	02/27/2047		20,000,000	3M LIB (2.6820)			(109,634)	(517,712)		(517,712)	(517,712)				544,810		0002
Interest Rate Swap 1.9530 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	02/24/2017	02/28/2022		30,000,000	1.9530 (3M LIB)			88,244	41,172							324,105		0006
Interest Rate Swap 3M LIB (2.5855)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	02/24/2017	02/28/2037		45,000,000	3M LIB (2.5855)			(229,613)	(462,691)							998,145		0006
Interest Rate Swap 3M LIB (2.6260)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/24/2017	02/28/2047		20,000,000	3M LIB (2.6260)			(104,818)	(278,566)							544,840		0006
Interest Rate Swap 3M LIB (2.0990)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/28/2017	03/02/2023		50,000,000	3M LIB (2.0990)			(162,226)	(231,093)		(231,093)	(231,093)				595,500		0002
Interest Rate Swap 3M LIB (1.8300)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/01/2017	03/03/2020		35,000,000	3M LIB (1.8300)			(93,573)	(120,831)		(120,831)	(120,831)				286,318		0002
Interest Rate Swap 3M LIB (2.4475)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	03/01/2017	03/03/2027		80,000,000	3M LIB (2.4475)			(343,142)	(1,210,783)		(1,210,783)	(1,210,783)				1,244,480		0002
Interest Rate Swap 3M LIB (2.7060)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/01/2017	03/03/2047		20,000,000	3M LIB (2.7060)			(102,732)	(624,234)		(624,234)	(624,234)				544,910		0002
Interest Rate Swap 3M LIB (2.5285)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	03/08/2017	03/10/2027		150,000,000	3M LIB (2.5285)			(637,848)	(3,337,863)		(3,337,863)	(3,337,863)				2,335,725		0002
Interest Rate Swap 3M LIB (2.5920)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	03/14/2017	03/16/2027		15,000,000	3M LIB (2.5920)			(61,988)	(417,258)		(417,258)	(417,258)				233,768		0002
Interest Rate Swap 3M LIB (2.4065)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	03/14/2017	03/16/2024		65,000,000	3M LIB (2.4065)			(233,446)	(1,270,783)		(1,270,783)	(1,270,783)				842,173		0002
Interest Rate Swap 3M LIB (2.5865)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	03/14/2017	03/16/2027		100,000,000	3M LIB (2.5865)			(411,648)	(2,732,981)		(2,732,981)	(2,732,981)				1,558,450		0002
Interest Rate Swap 3M LIB (2.7456)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	03/14/2017	03/16/2032		50,000,000	3M LIB (2.7456)			(229,026)	(1,902,701)		(1,902,701)	(1,902,701)				959,175		0002

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 2.0755 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	03/21/2017	03/23/2022		35,000,000	2.0755 (3M LIB)			84,303	231,725		231,725	231,725				380,660		0002
Interest Rate Swap 3M LIB (1.8263)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	03/28/2017	03/30/2020		14,000,000	3M LIB (1.8263)			(22,903)	(43,415)		(43,415)	(43,415)				116,095		0002
Interest Rate Swap 3M LIB (1.8270)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	03/28/2017	03/30/2020		53,000,000	3M LIB (1.8270)			(86,797)	(165,327)		(165,327)	(165,327)				439,503		0002
Interest Rate Swap 3M LIB (1.8010)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	03/29/2017	03/31/2020		29,000,000	3M LIB (1.8010)			(46,914)	(68,648)		(68,648)	(68,648)				240,599		0002
Interest Rate Swap 1.7720 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/04/2017	04/06/2020		50,000,000	1.7720 (3M LIB)			71,854	77,659		77,659	77,659				416,075		0002
Interest Rate Swap 2.6165 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/06/2017	04/10/2037		10,000,000	2.6165 (3M LIB)			32,554	149,546		149,546	149,546				222,440		0002
Interest Rate Swap 3M LIB (2.0780)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/12/2017	04/18/2024		70,000,000	3M LIB (2.0780)			(128,274)	119,592		119,592	119,592				913,045		0002
Interest Rate Swap 3M LIB (2.5515)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/12/2017	04/18/2047		30,000,000	3M LIB (2.5515)			(83,779)	76,007		76,007	76,007				819,105		0002
Interest Rate Swap 1.6760 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/17/2017	04/19/2020		62,000,000	1.6760 (3M LIB)			62,176	(71,318)		(71,318)	(71,318)				519,250		0002
Interest Rate Swap 2.3230 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/17/2017	04/19/2029		70,000,000	2.3230 (3M LIB)			160,786	(317,647)		(317,647)	(317,647)				1,202,845		0002
Interest Rate Swap 2.4856 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/17/2017	04/19/2037		40,000,000	2.4856 (3M LIB)			104,883	(247,981)		(247,981)	(247,981)				890,320		0002
Interest Rate Swap 1.7365 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/18/2017	04/20/2021		25,000,000	1.7365 (3M LIB)			27,808	(90,029)		(90,029)	(90,029)				243,938		0002
Interest Rate Swap 3M LIB (1.6205)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/18/2017	04/20/2020		25,000,000	3M LIB (1.6205)			(22,089)	66,681		66,681	66,681				209,475		0002
Interest Rate Swap 1.8590 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/19/2017	04/21/2022		20,000,000	1.8590 (3M LIB)			66,565	(72,076)		(72,076)	(72,076)				219,340		0002
Interest Rate Swap 2.4624 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/19/2017	04/21/2042		45,000,000	2.4624 (3M LIB)			112,894	(794,204)		(794,204)	(794,204)				1,121,040		0002
Interest Rate Swap 1.8905 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2017	04/25/2022		50,000,000	1.8905 (3M LIB)			71,822	(109,368)		(109,368)	(109,368)				548,975		0002
Interest Rate Swap 1.7505 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/25/2017	04/27/2020		35,000,000	1.7505 (3M LIB)			34,958	29,717		29,717	29,717				294,263		0002
Interest Rate Swap 3M LIB (2.2770)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/02/2017	05/04/2027		20,000,000	3M LIB (2.2770)			(34,285)	14,355		14,355	14,355				313,840		0002
Interest Rate Swap 3M LIB (2.5575)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	05/02/2017	05/04/2047		20,000,000	3M LIB (2.5575)			(43,168)	24,138		24,138	24,138				546,470		0002
Interest Rate Swap 3M LIB (2.5573)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	05/02/2017	05/04/2047		30,000,000	3M LIB (2.5573)			(64,741)	37,650		37,650	37,650				819,705		0002
Interest Rate Swap 2.5475 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/02/2017	05/04/2042		50,000,000	2.5475 (3M LIB)			107,127	(67,577)		(67,577)	(67,577)				1,246,500		0002
Interest Rate Swap 2.2800 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/02/2017	05/04/2027		20,000,000	2.2800 (3M LIB)			34,380	(8,972)		(8,972)	(8,972)				313,840		0002
Interest Rate Swap 2.2815 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/02/2017	05/04/2027		10,000,000	2.2815 (3M LIB)			17,214	(3,141)		(3,141)	(3,141)				156,920		0002
Interest Rate Swap 3M LIB (2.0804)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	05/10/2017	05/12/2023		10,000,000	3M LIB (2.0804)			(35,585)	(27,906)		(27,906)	(27,906)				121,125		0002
Interest Rate Swap 3M LIB (2.5910)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	05/10/2017	05/12/2047		30,000,000	3M LIB (2.5910)			(56,593)	(184,799)		(184,799)	(184,799)				820,005		0002
Interest Rate Swap 3M LIB (2.0930)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/16/2017	05/18/2024		25,000,000	3M LIB (2.0930)			(26,408)	26,820		26,820	26,820				328,050		0002
Interest Rate Swap 2.2698 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	05/16/2017	05/18/2027		20,000,000	2.2698 (3M LIB)			25,350			(29,462)					314,450		0006
Interest Rate Swap 2.5570 (3M LIB)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/16/2017	05/18/2047		30,000,000	2.5570 (3M LIB)			48,316			(37,667)					820,230		0006
Interest Rate Swap 1.4660 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	05/17/2017	05/19/2019		15,000,000	1.4660 (3M LIB)			4,542	(33,883)		(33,883)	(33,883)				102,968		0002
Interest Rate Swap 1.6015 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	05/17/2017	05/19/2020		15,000,000	1.6015 (3M LIB)			6,913	(51,743)		(51,743)	(51,743)				127,448		0002

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 3M LIB (2.1657)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	05/17/2017	05/19/2027		35,000,000	3M LIB (2.1657)			(39,168)	379,586		379,586	379,586				550,358		0002
Interest Rate Swap 3M LIB (2.4660)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/17/2017	05/19/2047		10,000,000	3M LIB (2.4660)			(14,695)	211,562		211,562	211,562				273,425		0002
Interest Rate Swap 3M LIB (1.9095)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/23/2017	05/25/2022		60,000,000	3M LIB (1.9095)			(41,269)	97,256		97,256	97,256				664,350		0002
Interest Rate Swap 3M LIB (2.2212)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/25/2017	05/30/2027		40,000,000	3M LIB (2.2212)			(33,827)	237,650		237,650	237,650				629,940		0002
Interest Rate Swap 3M LIB (2.0460)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	05/25/2017	05/30/2024		35,000,000	3M LIB (2.0460)			(24,319)	147,865		147,865	147,865				460,373		0002
Interest Rate Swap 3M LIB (2.2245)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/25/2017	05/30/2027		120,000,000	3M LIB (2.2245)			(101,823)	677,209		677,209	677,209				1,889,820		0002
Interest Rate Swap 3M LIB (2.5080)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/25/2017	05/30/2042		45,000,000	3M LIB (2.5080)			(49,169)	399,772		399,772	399,772				1,123,448		0002
Interest Rate Swap 3M LIB (1.6545)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/01/2017	06/05/2020		45,000,000	3M LIB (1.6545)			(14,184)	98,781		98,781	98,781				385,425		0002
Interest Rate Swap 1.6410 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	06/05/2017	06/07/2020		35,000,000	1.6410 (3M LIB)			9,834	(91,445)		(91,445)	(91,445)				300,055		0002
Interest Rate Swap 1.7074 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/06/2017	06/08/2021		20,000,000	1.7074 (3M LIB)			6,241	(106,394)		(106,394)	(106,394)				198,560		0002
Interest Rate Swap 2.1897 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/08/2017	06/12/2027		26,000,000	2.1897 (3M LIB)			13,195	(236,183)		(236,183)	(236,183)				410,189		0002
Interest Rate Swap 2.4335 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/08/2017	06/12/2037		10,000,000	2.4335 (3M LIB)			6,362	(148,575)		(148,575)	(148,575)				223,410		0002
Interest Rate Swap 3M LIB (2.0140)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	06/13/2017	06/15/2024		45,000,000	3M LIB (2.0140)			(15,369)	299,698		299,698	299,698				593,775		0002
Interest Rate Swap 2.4600 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/13/2017	06/15/2037		20,000,000	2.4600 (3M LIB)			10,795	(211,844)		(211,844)	(211,844)				446,910		0002
Interest Rate Swap 2.1345 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/22/2017	06/26/2027		49,000,000	2.1345 (3M LIB)			5,709	(706,068)		(706,068)	(706,068)				774,543		0002
Interest Rate Swap 2.3755 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/22/2017	06/26/2037		13,000,000	2.3755 (3M LIB)			1,950	(318,417)		(318,417)	(318,417)				290,706		0002
Interest Rate Swap 2.4051 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	06/22/2017	06/26/2042		56,000,000	2.4051 (3M LIB)			8,630	(1,621,629)		(1,621,629)	(1,621,629)				1,400,140		0002
Interest Rate Swap 3M LIB (1.8908)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	06/27/2017	06/29/2022		35,000,000	3M LIB (1.8908)			(1,158)	107,156		107,156	107,156				391,318		0002
Interest Rate Swap 3M LIB (1.8893)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	06/28/2017	06/30/2022		50,000,000	3M LIB (1.8893)			(824)	157,367		157,367	157,367				559,175		0002
Interest Rate Swap 3M LIB (2.2203)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/28/2017	06/30/2027		30,000,000	3M LIB (2.2203)			(770)	196,757		196,757	196,757				474,465		0002
Interest Rate Swap 3M LIB (2.4865)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/28/2017	06/30/2042		30,000,000	3M LIB (2.4865)			(992)	391,509		391,509	391,509				750,240		0002
Interest Rate Swap 1.8260 (3M LIB)	PORTFOLIO	All	Interest Rate	MERRIL LYNCH PF&S INC_CME LCZ7XYGSLJUHFXXNXD88	06/29/2017	07/03/2021		30,000,000	1.8260 (3M LIB)				(38,537)		(38,537)	(38,537)				300,405		0002
Interest Rate Swap 1.9225 (3M LIB)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/29/2017	07/03/2022		29,000,000	1.9225 (3M LIB)				(50,264)		(50,264)	(50,264)				324,583		0002
0919999. Subtotal - Swaps - Hedging Other - Interest Rate												17,366,048	344,471,643	XXX	503,940,167	(55,591,310)		(47,632)		287,140,367	XXX	XXX
Credit Default Swap (Buy Prot - BUCKEYE PARTNERS LP)	118230AG6	D-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/08/2008	03/20/2018		10,000,000	Credit Event / (1.095)			(55,358)	(53,909)		(53,909)	5,761					2	0008
Credit Default Swap (Buy Prot - HASBRO INC)	418056AP2	D-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/09/2008	09/20/2017		20,000,000	Credit Event / (1.37)			(138,522)	(58,501)		(58,501)	120,279					2	0008
Credit Default Swap (Buy Prot - JPMORGAN CHASE & CO)	073902RU4	D-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/29/2008	03/20/2018		10,000,000	Credit Event / (2.2)			(111,222)	(148,688)		(148,688)	76,392					1	0008
Credit Default Swap (Buy Prot - KINDER MORGAN INC/DE)	494550AY2	D-1	Credit	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/05/2008	03/20/2018		10,000,000	Credit Event / (1.04)			(52,578)	(68,156)		(68,156)	26,674					2	0008

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Credit Default Swap (Buy Prot - HUMANA INC)	444859AY8	D-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/03/2008	06/20/2018		10,000,000	Credit Event / (1.7)			(85,944)	(159,627)		(159,627)	77,143					2	0008
Credit Default Swap (Buy Prot - COX ENTERPRISES INC)	224044BS5	D-1	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/16/2008	06/20/2018		10,000,000	Credit Event / (0.85)			(42,972)	(75,214)		(75,214)	5,056					2	0008
Credit Default Swap (Buy Prot - WESTERN UNION CO/THE)	959802AP4	D-1	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/17/2011	09/20/2018		5,000,000	Credit Event / (1)	61,125		(25,278)	(49,537)		(49,537)	14,802		(4,189)			2	0008
Credit Default Swap (Buy Prot - WESTERN UNION CO/THE)	959802AP4	D-1	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/17/2011	09/20/2018		5,000,000	Credit Event / (1)	64,306		(25,278)	(49,537)		(49,537)	15,017		(4,404)			2	0008
Credit Default Swap (Buy Prot - PEARSON PLC)	705011AA2	D-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/01/2012	06/20/2022		10,000,000	Credit Event / (1)	(223,955)		(50,556)	(3,701)		(3,701)	(107,894)		10,042			2	0008
Credit Default Swap (Buy Prot - RAYTHEON CO)	755111BT7	D-1	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/07/2013	06/20/2018		9,000,000	Credit Event / (1)	(312,893)		(45,500)	(84,100)		(84,100)	8,006		32,598			1	0008
Credit Default Swap (Buy Prot - RAYTHEON CO)	755111BR1	D-1	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/08/2013	06/20/2018		9,500,000	Credit Event / (1)	(325,104)		(48,028)	(88,772)		(88,772)	9,101		33,759			1	0008
Credit Default Swap (Buy Prot - LOCKHEED MARTIN CORP)	539830AT6	D-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/22/2013	06/20/2018		5,000,000	Credit Event / (1)	(126,360)		(25,278)	(47,205)		(47,205)	8,163		12,842			2	0008
Credit Default Swap (Buy Prot - LOCKHEED MARTIN CORP)	539830AT6	D-1	Credit	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	05/29/2013	06/20/2018		5,000,000	Credit Event / (1)	(122,893)		(25,278)	(46,991)		(46,991)	6,882		12,407			2	0008
Credit Default Swap (Buy Prot - TRANSOCEAN LTD)	893830AS8	D-1	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/28/2014	03/20/2018		10,000,000	Credit Event / (1)	15,617		(50,555)	(18,590)		(18,590)	(84,698)		(1,962)			4	0008
Credit Default Swap (Buy Prot - CVS HEALTH CORP)	126650CU2	D-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/14/2014	09/20/2019		10,000,000	Credit Event / (1)	(346,242)		(50,556)	(179,671)		(179,671)	8,569		35,050			2	0008
Credit Default Swap (Buy Prot - KINDER MORGAN INC/DE)	494550AL0	D-1	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/24/2014	12/20/2017		2,000,000	Credit Event / (1)	(39,591)		(10,111)	(9,197)		(9,197)	1,300		6,721			2	0008
Credit Default Swap (Buy Prot - TRANSOCEAN LTD)	893830AF6	D-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/11/2015	03/20/2020		5,000,000	Credit Event / (1)	1,145,429		(25,278)	270,528		270,528	(69,362)		(75,114)			4	0008
Credit Default Swap (Buy Prot - TRANSOCEAN LTD)	893830AF6	D-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/12/2015	03/20/2020		5,000,000	Credit Event / (1)	1,145,032		(25,278)	270,528		270,528	(69,695)		(74,782)			4	0008
Credit Default Swap (Buy Prot - AT&T INC)	00206RCS9	D-1	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/01/2016	12/20/2020		15,000,000	Credit Event / (1)	20,805		(75,833)	(258,960)		(258,960)	(85,255)		(2,316)			2	0008
0929999. Subtotal - Swaps - Hedging Other - Credit Default										955,276		(969,402)	(859,302)	XXX	(859,302)	(33,758)		(19,350)			XXX	XXX
Currency Swap EUR 3M EUR +0.48(USD 3M LIB +0.55)	MEDIUM TERM NOTE	Exhibit 7	Currency	BANCO BILBAO VIZCAYA ARGENTARIA SA K8MS7FD7N5Z2WQ51AZ71	12/19/2000	01/30/2019		26,898,000	EUR 3M EUR +0.48(USD 3M LIB +0.55)			(192,525)	7,512,438		7,512,438	(130,008)	2,573,934			169,390		0004
Currency Swap EUR 10Y CME -0.252(USD 3M LIB +0.12)	MEDIUM TERM NOTE	Exhibit 7	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/10/2006	08/24/2021		128,280,000	EUR 10Y CME -0.252(USD 3M LIB +0.12)			(499,122)	(8,044,298)		(8,044,298)	(452,272)	8,579,779			1,307,173		0004
Currency Swap GBP 6M GBP +1.03(USD 3M LIB +1.1345)	MEDIUM TERM NOTE	Exhibit 7	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/03/2008	04/10/2018		49,850,000	GBP 6M GBP +1.03(USD 3M LIB +1.1345)			(315,721)	(17,515,129)		(17,515,129)	91,187	1,582,583			219,863		0004
0939999. Subtotal - Swaps - Hedging Other - Foreign Exchange												(1,007,368)	(18,046,989)	XXX	(18,046,989)	(491,093)	12,736,296			1,696,427	XXX	XXX
Total Return Swap S&P 500 VIX Dynamic Futures Excess Return Index	ASSET PORTFOLIO	D-1	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/08/2017	09/08/2017		18,000,000	(1.4)			(15,879)	(573,650)		(573,650)	(573,650)				39,411		0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return Swap Barclays Custom Index	ASSET PORTFOLIO	D-1	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/08/2017	09/08/2017		18,000,000	(0.8)			(9,074)	(301,650)		(301,650)	(301,650)				39,411		0010
Total Return Swap BofAML U.S. Dynamic Long/Short Volatility Strategy Index	ASSET PORTFOLIO	D-1	Credit	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	06/08/2017	09/08/2017		18,000,000	(0.95)			(10,925)	87,168		87,168	87,168				39,411		0010
Total Return Swap Morgan Stanley Systematic Volatility Index	ASSET PORTFOLIO	D-1	Credit	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/08/2017	09/08/2017		18,000,000	(1.25)			(14,178)	(426,773)		(426,773)	(426,773)				39,411		0010
Total Return SwapDeutsche Bank ProVol Balanced Index	ASSET PORTFOLIO	D-1	Credit	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/08/2017	09/08/2017		18,000,000	(1)			(11,342)								39,411		0010
0949999. Subtotal - Swaps - Hedging Other - Total Return												(61,399)	(1,214,905)	XXX	(1,214,905)	(1,214,905)				197,055	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										955,276		15,327,879	324,350,447	XXX	483,818,971	(57,331,066)	12,736,296	(66,982)		289,033,849	XXX	XXX
Credit Default Swap (Sell Prot - AAA CMBS Index)	07387BA*4 Synthetic, AAA CMBS Index	DB-C	Credit	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/05/2005	10/15/2017		269,564	1.3/ (Credit Event)			9,221			79					269,564	1	N/A
Credit Default Swap (Sell Prot - AAA CMBS Index)	07387BA@2 Synthetic, AAA CMBS Index	DB-C	Credit	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/02/2005	12/16/2017		539,128	2.5/ (Credit Event)			10,269			1,042					539,128	1	N/A
Credit Default Swap (1st to Default - States of DE, GA, MN, VA, MA)	62618#AS9 Synthetic, First to Default Bucket 4170	DB-C	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/09/2007	09/20/2017		10,000,000	0.9/ (Credit Event)			45,500			(69,839)					10,000,000	1	N/A
Credit Default Swap (1st to Default - States of DE, GA, MN, VA, MA)	62618#AR1 Synthetic, First to Default Bucket 4171	DB-C	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/09/2007	09/20/2017		20,000,000	0.6/ (Credit Event)			60,667			(63,096)					20,000,000	1	N/A
Credit Default Swap (Sell Prot - Synthetic, City of New York Bond)	62618#AT7 Synthetic, City of New York Bond	DB-C	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/29/2007	12/20/2017		10,000,000	0.49/ (Credit Event)			24,772			19,556					10,000,000	1	N/A
Credit Default Swap (Sell Prot - Synthetic, United Parcel Services Bond)	911308A#1 Synthetic, United Parcel Services Bond	DB-C	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/10/2008	03/20/2018		10,000,000	0.5/ (Credit Event)			25,278			34,341					10,000,000	1	N/A
Credit Default Swap (Sell Prot - Synthetic, Wal-Mart)	931142G*8 Synthetic, Wal-Mart	DB-C	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/21/2008	06/20/2018		10,000,000	0.38/ (Credit Event)			19,211			30,642					10,000,000	1	N/A
Credit Default Swap (Sell Prot - Synthetic, Walt Disney)	254687D*4 Synthetic, Walt Disney	DB-C	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/21/2008	06/20/2018		10,000,000	0.4/ (Credit Event)			20,222			32,955					10,000,000	1	N/A
Credit Default Swap (Sell Prot - Synthetic, Dupont)	263534J#7 Synthetic, Dupont	DB-C	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/21/2008	06/20/2018		10,000,000	0.47/ (Credit Event)			23,761			41,078					10,000,000	1	N/A
Credit Default Swap (Sell Prot - Synthetic, Dupont)	263534K*9 Synthetic, Dupont	DB-C	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/21/2008	06/20/2018		10,000,000	0.47/ (Credit Event)			23,761			42,430					10,000,000	1	N/A
Credit Default Swap (Sell Prot - Synthetic, Monsanto Bond)	61166WA#8 Synthetic, Monsanto Bond	DB-C	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/18/2008	09/20/2018		10,000,000	0.51/ (Credit Event)			25,783			46,939					10,000,000	1	N/A

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Credit Default Swap (Sell Prot - Synthetic, Halliburton Co)	406216B*1 Synthetic, Halliburton Co	DB-C	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/18/2008	09/20/2018		10,000,000	0.57/ (Credit Event)			28,817			54,053					10,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Procter & Gamble)	742718D#3 Synthetic, Procter & Gamble	DB-C	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/21/2008	09/20/2018		10,000,000	0.52/ (Credit Event)			26,289			59,054					10,000,000	1	N/A
Credit Default Swap (Sell Prot - Synthetic, Medtronic)	585055D*4 Synthetic, Medtronic	DB-C	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/22/2008	09/20/2018		5,000,000	0.5/ (Credit Event)			12,639			26,502					5,000,000	1	N/A
Credit Default Swap (Sell Prot - Synthetic, Xeron Corporation)	984121G*8 Synthetic, Xeron Corporation	DB-C	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/21/2012	12/20/2017		10,000,000	1/ (Credit Event)	(584,592)		50,556	(55,398)		44,713			55,953		10,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, PSEG Power LLC)	69362BB@0 Synthetic, PSEG Power LLC	DB-C	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/21/2012	12/20/2017		5,000,000	1/ (Credit Event)	(205,136)		25,278	(19,277)		17,705			19,796		5,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, CISCO SYSTEMS INC)	17275RE@7 Synthetic, CISCO SYSTEMS INC	DB-C	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/21/2012	12/20/2017		15,000,000	1/ (Credit Event)	196,708		75,833	18,025		69,932			(19,443)		15,000,000	1	N/A
Credit Default Swap (Sell Prot - Synthetic, Southern California Edison Company)	842400H@5 Synthetic, Southern California Edison Company	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	09/21/2012	12/20/2017		15,000,000	1/ (Credit Event)	128,615		75,833	11,810		67,202			(12,688)		15,000,000	1	N/A
Credit Default Swap (Sell Prot - Synthetic, Enterprise Products Operating LLC)	293791A#9 Synthetic, Enterprise Products Operating LLC	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	09/24/2012	12/20/2017		10,000,000	1/ (Credit Event)	(128,569)		50,556	(11,928)		41,723			12,561		10,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Hess Corporation)	42809HC@4 Synthetic, Hess Corporation	DB-C	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/05/2012	12/20/2017		15,000,000	1/ (Credit Event)	(315,160)		75,833	(29,561)		52,180			31,437		15,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, American International Group Inc)	026874K@5 Synthetic, American International Group Inc	DB-C	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/25/2013	03/20/2018		20,000,000	1/ (Credit Event)	(156,183)		101,111	(22,385)		144,079			15,401		20,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Cameron International Corporation)	13342BA@4 Synthetic, Cameron International Corporation	DB-C	Credit	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/28/2013	03/20/2018		10,000,000	1/ (Credit Event)	(39,055)		50,556	(5,590)		64,064			3,859		10,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, General Electric Capital Corp)	36959*AF2 Synthetic, General Electric Capital Corp	DB-C	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/28/2013	03/20/2018		10,000,000	1/ (Credit Event)	24,544		50,556	3,507		67,853			(2,431)		10,000,000	1	N/A
Credit Default Swap (Sell Prot - Synthetic, Natural Rural Utilities Coop Finance Corp)	637432S*7 Synthetic, Natural Rural Utilities Coop Finance Corp	DB-C	Credit	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/28/2013	03/20/2018		10,000,000	1/ (Credit Event)	174,015		50,556	24,690		69,330			(17,411)		10,000,000	1	N/A

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Credit Default Swap (Sell Prot - Synthetic, Eaton Corp)	278058F#6 Synthetic, Eaton Corp	DB-C	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/07/2013	06/20/2018		10,000,000	1/ (Credit Event)	138,638		50,556	26,691		89,806			(14,218)		10,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Eaton Corp)	278058F#4 Synthetic, Eaton Corp	DB-C	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/22/2013	06/20/2018		5,000,000	1/ (Credit Event)	86,134		25,278	16,717		44,903			(8,700)		5,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Eaton Corp)	278058G*7 Synthetic, Eaton Corp	DB-C	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/29/2013	06/20/2020		5,000,000	1/ (Credit Event)	32,575		25,278	13,990		113,292			(2,106)		5,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, MetLife Inc)	59156RQ*2 Synthetic, MetLife Inc	DB-C	Credit	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/26/2013	09/20/2018		10,000,000	1/ (Credit Event)	(38,838)		50,556	(9,422)		109,017			3,733		10,000,000	1	N/A
Credit Default Swap (Sell Prot - Synthetic, American International Group Inc)	026874L#2 Synthetic, American International Group Inc	DB-C	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/01/2013	09/20/2018		10,000,000	1/ (Credit Event)	29,213		50,556	7,097		109,405			(2,960)		10,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Plains All American Pipeline LP/PAA Finance Corp)	72650RB*2 Synthetic, Plains All American Pipeline LP/PAA Finance Corp	DB-C	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/31/2013	12/20/2018		20,000,000	1/ (Credit Event)	295,786		101,111	86,017		105,405			(28,481)		20,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Agrium Inc)	008916A#5 Synthetic, Agrium Inc	DB-C	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/31/2013	12/20/2018		20,000,000	1/ (Credit Event)	(106,594)		101,111	(31,210)		222,513			10,052		20,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Microsoft Corp)	594918A#1 Synthetic, Microsoft Corp	DB-C	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/31/2013	12/20/2018		10,000,000	1/ (Credit Event)	320,091		50,556	92,514		138,181			(31,392)		10,000,000	1	N/A
Credit Default Swap (Sell Prot - Synthetic, Anadarko Petroleum Corporation)	032511F*3 Synthetic, Anadarko Petroleum Corporation	DB-C	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/06/2013	12/20/2018		10,000,000	1/ (Credit Event)	72,116		50,556	21,431		103,220			(7,415)		10,000,000	3	N/A
Credit Default Swap (Sell Prot - Synthetic, Ford Motor Company)	345370J*2 Synthetic, Ford Motor Company	DB-C	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/10/2013	12/20/2018		5,000,000	1/ (Credit Event)	(28,461)		25,278	(8,505)		58,105			2,880		5,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Microsoft Corporation)	594918B*4 Synthetic, Microsoft Corporation	DB-C	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/18/2013	12/20/2018		10,000,000	1/ (Credit Event)	327,070		50,556	96,944		139,187			(33,884)		10,000,000	1	N/A
Credit Default Swap (Sell Prot - Synthetic, Woodside Petroeum Ltd)	980228A*1 Synthetic, Woodside Petroeum Ltd	DB-C	Credit	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/18/2013	03/20/2019		15,000,000	1/ (Credit Event)	29,801		75,833	9,936		165,571			(2,836)		15,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Ford Motor Company)	345370J@0 Synthetic, Ford Motor Company	DB-C	Credit	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/28/2014	03/20/2019		10,000,000	1/ (Credit Event)	(9,563)		50,556	(3,310)		132,227			923		10,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Xeron Corporation)	984121H@5 Synthetic, Xeron Corporation	DB-C	Credit	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/07/2014	06/20/2019		10,000,000	1/ (Credit Event)	43,530		50,556	17,031		156,191			(4,377)		10,000,000	2	N/A

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Credit Default Swap (Sell Prot - Synthetic, Weatherford Corporation)	64716#AB3 Synthetic, Weatherford Corporation	DB-C	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/15/2014	09/20/2019		10,000,000	1/ (Credit Event)	78,411		50,556	34,078		(372,579)			(7,657)		10,000,000	5	N/A
Credit Default Swap (Sell Prot - Synthetic, The Southern Company)	842587A#6 Synthetic, The Southern Company	DB-C	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/19/2014	09/20/2019		5,000,000	1/ (Credit Event)	139,733		25,278	61,491		80,235			(14,102)		5,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Enbridge, Inc)	29250NE*2 Synthetic, Enbridge, Inc	DB-C	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/20/2014	09/20/2019		10,000,000	1/ (Credit Event)	106,228		50,556	47,077		123,291			(10,391)		10,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Martin Marietta Materials Inc)	573284A#3 Synthetic, Martin Marietta Materials Inc	DB-C	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/27/2014	09/20/2021		5,000,000	1/ (Credit Event)	(69,253)		25,278	(42,178)		78,132			4,262		5,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Packaging Corp. of America)	695156B*9 Synthetic, Packaging Corp. of America	DB-C	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/28/2014	09/20/2019		15,000,000	1/ (Credit Event)	202,259		75,833	89,939		289,920			(19,480)		15,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Republic of Panama)	698299F@8 Synthetic, Republic of Panama	DB-C	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/15/2014	09/20/2019		10,000,000	1/ (Credit Event)	71,456		50,556	32,086		140,528			(7,215)		10,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Republic of Colombia)	195325D@1 Synthetic, Republic of Colombia	DB-C	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/15/2014	09/20/2019		10,000,000	1/ (Credit Event)	38,022		50,556	17,089		89,960			(3,823)		10,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Republic of Chile)	168863E@3 Synthetic, Republic of Chile	DB-C	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/15/2014	09/20/2019		10,000,000	1/ (Credit Event)	143,619		50,556	64,358		158,333			(14,633)		10,000,000	1	N/A
Credit Default Swap (Sell Prot - Synthetic, Republic of Peru)	715638C#7 Synthetic, Republic of Peru	DB-C	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/15/2014	09/20/2019		10,000,000	1/ (Credit Event)	9,487		50,556	4,268		154,603			(949)		10,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Bunge Limited Finance Corp)	120568A*1 Synthetic, Bunge Limited Finance Corp	DB-C	Credit	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2014	09/20/2019		15,000,000	1/ (Credit Event)	(126,016)		75,833	(56,859)		89,601			12,450		15,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Ford Motor Company)	345370J#8 Synthetic, Ford Motor Company	DB-C	Credit	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2014	09/20/2019		10,000,000	1/ (Credit Event)	66,203		50,556	29,747		145,804			(6,665)		10,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Microsoft Corporation)	594918B@2 Synthetic, Microsoft Corporation	DB-C	Credit	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2014	09/20/2019		10,000,000	1/ (Credit Event)	363,676		50,556	162,068		195,939			(37,954)		10,000,000	1	N/A
Credit Default Swap (Sell Prot - Synthetic, Fedex Corporation)	31428XD*4 Synthetic, Fedex Corporation	DB-C	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/16/2014	09/20/2019		15,000,000	1/ (Credit Event)	343,427		75,833	153,612		282,453			(35,273)		15,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Nordstrom Inc)	655664E@5 Synthetic, Nordstrom Inc	DB-C	Credit	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2014	09/20/2019		10,000,000	1/ (Credit Event)	215,521		50,556	96,436		(14,983)			(22,100)		10,000,000	2	N/A

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Credit Default Swap (Sell Prot - Synthetic, Plains All American Pipeline LP)	726503B*5 Synthetic, Plains All American Pipeline LP	DB-C	Credit	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2014	09/20/2019		15,000,000	1/ (Credit Event)	279,487		75,833	125,160		70,779			(28,558)		15,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, International Business Machines Corporation)	459200L@8 Synthetic, International Business Machines Corporation	DB-C	Credit	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/16/2014	09/20/2019		10,000,000	1/ (Credit Event)	289,144		50,556	129,117		193,089			(29,912)		10,000,000	1	N/A
Credit Default Swap (Sell Prot - Synthetic, Republic of Panama)	698299F#6 Synthetic, Republic of Panama	DB-C	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/16/2014	09/20/2019		10,000,000	1/ (Credit Event)	71,457		50,556	32,103		122,182			(7,198)		10,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Commonwealth of Massachusetts)	57582#AA0 Synthetic, Commonwealth of Massachusetts	DB-C	Credit	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/08/2014	12/20/2019		10,000,000	1/ (Credit Event)	297,790		50,556	142,729		164,028			(30,181)		10,000,000	1	N/A
Credit Default Swap (Sell Prot - Synthetic, State of Ohio)	67752#AA3 Synthetic, State of Ohio	DB-C	Credit	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/08/2014	12/20/2019		10,000,000	1/ (Credit Event)	302,979		50,556	145,197		188,839			(30,727)		10,000,000	1	N/A
Credit Default Swap (Sell Prot - Synthetic, Weatherford International LTD)	947075C@4 Synthetic, Weatherford International LTD	DB-C	Credit	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/28/2014	12/20/2019		5,000,000	1/ (Credit Event)	(123,185)		25,278	(60,414)		(279,929)			11,113		5,000,000	5	N/A
Credit Default Swap (Sell Prot - Synthetic, Weatherford International LTD)	947075C#2 Synthetic, Weatherford International LTD	DB-C	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/28/2014	12/20/2019		5,000,000	1/ (Credit Event)	(141,663)		25,278	(69,546)		(278,587)			12,710		5,000,000	5	N/A
Credit Default Swap (Sell Prot - Synthetic, Encana Corporation)	292505E#7 Synthetic, Encana Corporation	DB-C	Credit	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/23/2014	03/20/2020		5,000,000	1/ (Credit Event)	(344,817)		25,278	(184,872)		33,680			28,586		5,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Tyson Foods Inc)	902494G*8 Synthetic, Tyson Foods Inc	DB-C	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/05/2015	03/20/2020		10,000,000	1/ (Credit Event)	163,076		50,556	86,054		207,382			(16,526)		10,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Republic of Panama)	RSATCDS100214 Synthetic, Republic of Panama	DB-C	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/01/2017	12/20/2021		15,000,000	1/ (Credit Event)		(184,127)	62,084	(169,503)		105,112			14,624		15,000,000	2	N/A
0989999. Subtotal - Swaps - Replication - Credit Default										2,663,725	(184,127)	2,920,773	1,119,051	XXX	4,549,350			(271,347)		635,808,693	XXX	XXX
1029999. Subtotal - Swaps - Replication										2,663,725	(184,127)	2,920,773	1,119,051	XXX	4,549,350			(271,347)		635,808,693	XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate												13,105,508	330,353,136	XXX	459,792,496	(55,040,033)		(47,632)		292,695,490	XXX	XXX
1169999. Total Swaps - Credit Default										3,619,000	(184,127)	1,951,371	259,749	XXX	3,690,048	(33,758)		(290,696)		635,808,693	XXX	XXX
1179999. Total Swaps - Foreign Exchange												296,633	(14,343,708)	XXX	(16,420,691)	(491,093)	2,917,418			6,807,620	XXX	XXX
1189999. Total Swaps - Total Return												(61,399)	(1,214,905)	XXX	(1,214,905)	(1,214,905)				197,055	XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps										3,619,000	(184,127)	15,292,113	315,054,271	XXX	445,846,947	(56,779,789)	2,917,418	(338,329)		935,508,858	XXX	XXX
1269999. Subtotal - Forwards														XXX							XXX	XXX
1399999. Subtotal - Hedging Effective												(2,956,539)	(10,415,227)	XXX	(42,521,374)	551,277	(9,818,878)			10,666,317	XXX	XXX
1409999. Subtotal - Hedging Other										264,178,671	45,311,628	18,064,212	206,308,408	XXX	365,776,932	(171,471,362)	12,736,296	(66,982)		316,449,846	XXX	XXX
1419999. Subtotal - Replication										2,663,725	(184,127)	2,920,773	1,119,051	XXX	4,549,350			(271,347)		635,808,693	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										266,842,396	45,127,501	18,028,446	197,012,232	XXX	327,804,908	(170,920,085)	2,917,418	(338,329)		962,924,856	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Reduce the sensitivity to interest rate movements of our assets compared to our liabilities.
0002	Economically hedge interest rate and spread risk from the time when cash is received to the time the cash can be invested .
0003	Economically hedge the embedded equity derivative in our fixed annuity product.
0004	Economically hedge currency risk in foreign denominated assets/liabilities.
0005	Hedge exposure to variability in the cash flows of a forecasted transaction.
0006	Economically hedge the embedded derivative in certain variable annuity contracts.
0007	Economically hedge embedded equity derivatives in medium term notes.
0008	Purchased credit default swaps provide protection on specified credit names we hold in our investment portfolio.
0009	Economically hedge the interest rate risk associated with medium term notes.
0010	Economically hedge the credit risk of investment portfolio.
0011	Economically hedge the embedded derivative in certain universal life contracts.
0012	Offsets existing derivative position.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ESU7	1,865	226,797,988	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	09/15/2017	CME	06/06/2017	2,432.1500	2,420.9000	83,925					(1,049,063)	(1,049,063)	7,833,000	0001	50
ESU7	205	24,892,125	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	09/15/2017	CME	06/06/2017	2,428.5000	2,420.9000	9,225					(77,900)	(77,900)	861,000	0001	50
ESU7	15	1,832,438	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	09/15/2017	CME	06/20/2017	2,443.2500	2,420.9000	675					(16,763)	(16,763)	63,000	0001	50
TYU7	5	500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	09/29/2017	CBT	05/24/2017	125.8438	125.5313	(1,406)					(1,563)	(1,563)	5,750	0001	1,000
TYU7	125	12,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	09/29/2017	CBT	06/06/2017	126.7969	125.5313	(35,156)					(158,203)	(158,203)	143,750	0001	1,000
TYU7	70	7,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	09/29/2017	CBT	06/20/2017	126.6094	125.5313	(19,688)					(75,469)	(75,469)	80,500	0001	1,000
USU7	65	6,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	09/29/2017	CBT	05/24/2017	152.4375	153.6875	(36,563)					81,250	81,250	204,750	0001	1,000
WNU7	95	9,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	09/29/2017	CBT	05/24/2017	163.0349	165.8750	(65,313)					269,813	269,813	370,500	0001	1,000
WNU7	55	5,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	09/29/2017	CBT	06/28/2017	167.8125	165.8750	(37,813)					(106,563)	(106,563)	214,500	0001	1,000
1289999. Subtotal - Long Futures - Hedging Other												(102,113)					(1,134,459)	(1,134,459)	9,776,750	XXX	XXX
1329999. Subtotal - Long Futures												(102,113)					(1,134,459)	(1,134,459)	9,776,750	XXX	XXX
UXN7	650	7,962,500	CBOE VIX FUTURE	Bond Portfolio	D-1	Credit	07/19/2017	CBF	06/20/2017	12.2500	12.3250	(195,000)					(48,750)	(48,750)	4,322,500	0002	1,000
MFSU	345	32,797,673	MINI MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	09/15/2017	ICE	06/06/2017	1,901.3144	1,889.6000	(25,875)					202,073	202,073	1,207,500	0001	50
MFSU	35	3,330,775	MINI MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	09/15/2017	ICE	06/28/2017	1,903.3000	1,889.6000	(2,625)					23,975	23,975	122,500	0001	50
RTAU	200	13,994,536	RUSSELL 2000 MINI	Variable Annuity	Exhibit 5	Equity/Index	09/15/2017	ICE	06/06/2017	1,399.4536	1,414.3000	37,000					(148,464)	(148,464)	670,000	0001	50
RTAU	30	2,133,600	RUSSELL 2000 MINI	Variable Annuity	Exhibit 5	Equity/Index	09/15/2017	ICE	06/28/2017	1,422.4000	1,414.3000	5,550					12,150	12,150	100,500	0001	50
FAU7	115	20,039,325	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	09/15/2017	CME	06/06/2017	1,742.5500	1,746.1000	(13,800)					(40,825)	(40,825)	690,000	0001	100
FAU7	15	2,638,050	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	09/15/2017	CME	06/28/2017	1,758.7000	1,746.1000	(1,800)					18,900	18,900	90,000	0001	100
TUU7	10	2,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/04/2017	CBT	05/31/2017	108.2344	108.0547	938					3,594	3,594	4,200	0001	2,000
TUU7	80	16,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/04/2017	CBT	06/28/2017	108.1250	108.0547	7,500					11,250	11,250	33,600	0001	2,000
FVU7	40	4,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/04/2017	CBT	05/24/2017	118.1016	117.8359	6,875					10,625	10,625	28,000	0001	1,000
FVU7	60	6,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/04/2017	CBT	06/14/2017	118.7500	117.8359	10,313					54,844	54,844	42,000	0001	1,000
FVU7	100	10,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/04/2017	CBT	06/28/2017	118.1406	117.8359	17,188					30,469	30,469	70,000	0001	1,000
1349999. Subtotal - Short Futures - Hedging Other												(153,738)					129,840	129,840	7,380,800	XXX	XXX
1389999. Subtotal - Short Futures												(153,738)					129,840	129,840	7,380,800	XXX	XXX
1399999. Subtotal - Hedging Effective																				XXX	XXX
1409999. Subtotal - Hedging Other												(255,850)					(1,004,619)	(1,004,619)	17,157,550	XXX	XXX
1419999. Subtotal - Replication																				XXX	XXX
1429999. Subtotal - Income Generation																				XXX	XXX
1439999. Subtotal - Other																				XXX	XXX
1449999 - Totals												(255,850)					(1,004,619)	(1,004,619)	17,157,550	XXX	XXX

NONE

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

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Economically hedge the embedded derivative in certain variable annuity contracts.
0002	Economically hedge the credit risk of investment portfolio.

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX							17,157,550	17,157,550
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Y	Y	12,053,025	12,733,104	(1,104,378)		16,757,950	(5,727,301)		56,614,645	56,190,346
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y		9,240,611	(28,908,002)		11,693,801	(34,394,962)		58,734,282	39,066,892
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Y	Y	14,680,910	19,621,765	(8,293,940)		21,575,757	(8,262,729)		61,203,524	57,850,439
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Y	Y		2,900,599	(23,963,799)		3,603,349	(24,759,789)		25,819,470	4,756,269
CREDIT AGRICOLE CORPORATE & INVESTMENT BANK	1VUV7VQFKUOQSJ21A208	Y	Y	340,000	48,751	(1,275,411)		713,649	(5,150,045)		2,218,855	652,195
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	Y	Y	14,100,000	15,680,082	(6,980,809)		20,238,544	(8,248,870)		72,634,724	67,233,998
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Y	Y		9,767,021	(48,386,008)		20,469,197	(51,206,148)		63,224,820	24,605,833
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Y	Y	33,610,000	347,291	(3,920,826)		36,193,770	(4,195,828)		132,990,116	95,806,581
JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	Y	Y		9,248,720	(9,701,903)		24,952,672	(24,774,933)	177,739	64,279,138	63,825,955
MERRILL LYNCH CAPITAL SERVICES INC	GDWTXXO3601TB7DWI3U69	Y	Y			(8,052,436)		4,539,299	(10,530,214)		1,268,016	
MERRILL LYNCH INTERNATIONAL	GGDZP1UYGU9STUHRDP48	Y	Y		2,381,600		2,381,600	2,381,600		2,381,600	270,199	270,199
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	Y	Y		9,942,164	(64,063,922)		12,378,927	(64,053,378)		131,287,878	77,166,120
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Y	Y	17,361,152	16,034,756	(58,919)		16,405,635	(46,991)		28,705,280	27,319,965
NATIONAL AUSTRALIA BANK LIMITED	F8SB4JFBSYQFRQEH3Z21	Y	Y						(655,375)		65,700	65,700
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	Y	Y			(1,817,252)			(1,817,252)		198,663	
UBS GROUP AG	BFM8T61CT2L1QCEMIK50	Y	Y	3,000,000	840,498			2,266,690			344,187	
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Y	Y	19,910,000	5,265,245	(19,350,316)		48,569,231	(30,514,928)		11,768,908	
0299999. Total NAIC 1 Designation				115,055,087	114,052,208	(225,877,921)	2,381,600	242,740,069	(274,338,742)	2,559,339	711,628,403	514,810,491
BANCO BILBAO VIZCAYA ARGENTARIA SA	K8MS7FD7N5Z2WQ51AZ71	Y	Y	7,325,000	7,512,438		187,438	7,512,438		187,438	169,390	169,390
ROYAL BANK OF SCOTLAND PLC	RR3QWICWWIPCS8A4S074	Y	Y		1,188,467	(3,920,499)		2,589,556	(5,093,706)		1,111,651	
0399999. Total NAIC 2 Designation				7,325,000	8,700,905	(3,920,499)	187,438	10,101,994	(5,093,706)	187,438	1,281,041	169,390
0899999. Aggregate Sum of Central Clearing houses				344,508,904	346,579,208	(42,521,668)		458,520,353	(104,125,060)	9,886,390	250,015,412	209,564,047
0999999 - Gross Totals				466,888,991	469,332,321	(272,320,089)	2,569,038	711,362,416	(383,557,508)	12,633,167	980,082,406	741,701,478
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					469,332,321	(272,320,089)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Barclays Bank PLC G5GSEF7VJP5I7OUK5573	Loan-backed and Structured	31416X-E3-0	FANNIE MAE POOL 4	2,787,416	2,739,932	2,714,470	12/01/2040	V
Barclays Bank PLC G5GSEF7VJP5I7OUK5573	Loan-backed and Structured	3138X7-6C-2	FANNIE MAE POOL 3	5,553,102	5,800,122	5,700,612	09/01/2043	V
Barclays Bank PLC G5GSEF7VJP5I7OUK5573	Loan-backed and Structured	3140EV-H4-2	FANNIE MAE POOL 2.5	4,808,394	5,232,605	5,252,265	06/01/2046	V
Barclays Bank PLC G5GSEF7VJP5I7OUK5573	Loan-backed and Structured	3140FB-LU-2	FANNIE MAE POOL 3	6,492,126	6,803,380	7,072,299	09/01/2046	V
Barclays Bank PLC G5GSEF7VJP5I7OUK5573	Loan-backed and Structured	3140FG-7F-0	FANNIE MAE POOL 3	3,501,192	3,666,765	3,764,117	11/01/2046	V
Citibank, N.A. E57ODZWZ7FF32TWEFA76	Loan-backed and Structured	3132WD-CU-6	FREDDIE MAC GOLD POOL 3	19,761,601	20,675,167	21,244,182	04/01/2046	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Loan-backed and Structured	31416X-E2-2	FANNIE MAE POOL 4	25,508,610	24,998,073	24,931,283	12/01/2040	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Loan-backed and Structured	31419K-J3-0	FANNIE MAE POOL 4	1,694,823	1,674,553	1,635,272	11/01/2040	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3132WD-CU-6	FREDDIE MAC GOLD POOL 3	1,730,651	1,810,658	1,860,490	04/01/2046	V
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Treasury	912828-SV-3	UNITED STATES TREASURY NOTE/BO 1.75	2,087,786	2,137,000	2,151,581	05/15/2022	V
Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	Loan-backed and Structured	31416W-HK-1	FANNIE MAE POOL 4	926,696	907,294	931,849	06/01/2025	V
Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	Loan-backed and Structured	312940-4W-6	FREDDIE MAC GOLD POOL 4.5	853,837	815,623	841,512	06/01/2040	V
Morgan Stanley & Co. Int'l PLC 4PQUHN3JPFGFNF3BB653	Loan-backed and Structured	31417K-LU-9	FANNIE MAE POOL 5	934,283	876,317	900,751	08/01/2039	V
Morgan Stanley & Co. Int'l PLC 4PQUHN3JPFGFNF3BB653	Loan-backed and Structured	31417D-TU-7	FANNIE MAE POOL 3	3,335,770	3,413,862	3,520,250	11/01/2032	V
Morgan Stanley & Co. Int'l PLC 4PQUHN3JPFGFNF3BB653	Loan-backed and Structured	31416W-YR-7	FANNIE MAE POOL 4	4,351,629	4,295,681	4,445,615	10/01/2040	V
Morgan Stanley & Co. Int'l PLC 4PQUHN3JPFGFNF3BB653	Loan-backed and Structured	31412P-P8-8	FANNIE MAE POOL 5	1,730,762	1,603,442	1,637,594	05/01/2039	V
Morgan Stanley & Co. Int'l PLC 4PQUHN3JPFGFNF3BB653	Loan-backed and Structured	31417C-B8-7	FANNIE MAE POOL 3	3,982,199	4,154,079	4,266,025	06/01/2042	V
Morgan Stanley & Co. Int'l PLC 4PQUHN3JPFGFNF3BB653	Loan-backed and Structured	3140EV-H4-2	FANNIE MAE POOL 2.5	9,330,056	10,153,182	10,191,330	06/01/2046	V
Morgan Stanley & Co. Int'l PLC 4PQUHN3JPFGFNF3BB653	Loan-backed and Structured	3140F8-SU-2	FANNIE MAE POOL 3	12,391,282	13,006,655	13,504,858	08/01/2046	V
Morgan Stanley & Co. Int'l PLC 4PQUHN3JPFGFNF3BB653	Loan-backed and Structured	3140FB-LU-2	FANNIE MAE POOL 3	9,919,399	10,394,968	10,805,853	09/01/2046	V
Morgan Stanley & Co. Int'l PLC 4PQUHN3JPFGFNF3BB653	Loan-backed and Structured	3140EU-5G-0	FANNIE MAE POOL 3	3,816,899	3,996,689	4,115,509	04/01/2046	V
JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	3128H5-M4-5	FREDDIE MAC GOLD POOL 5	167,525	133,131	132,919	07/01/2018	I
JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	31418S-FR-5	FANNIE MAE POOL 4	769,822	793,371	818,352	06/01/2025	I
JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	31402C-4G-4	FANNIE MAE POOL 5.5	1,520,739	1,349,087	1,365,370	05/01/2034	I
JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	31406D-JD-9	FANNIE MAE POOL 5	1,414,343	1,377,008	1,413,787	10/01/2034	I
JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	3128KO-PX-5	FREDDIE MAC GOLD POOL 6	1,183,588	1,107,047	1,115,995	12/01/2035	I
JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	3128L8-XS-9	FREDDIE MAC GOLD POOL 6	1,011,627	964,606	968,670	04/01/2038	I
JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	31419K-J3-0	FANNIE MAE POOL 4	9,742,688	10,160,954	9,922,602	11/01/2040	I
JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	3138A7-QC-5	FANNIE MAE POOL 4.5	8,390,165	8,516,100	8,648,007	02/01/2041	I
CME/Citigroup Global LCZ7XYGSLJJUHFXXNXD88	Treasury	912810-QY-7	UNITED STATES TREASURY NOTE/BO 2.75	22,927,620	24,990,000	23,687,501	11/15/2042	I
CME/Merrill Lynch PFS LCZ7XYGSLJJUHFXXNXD88	Treasury	912810-QY-7	UNITED STATES TREASURY NOTE/BO 2.75	6,811,311	7,424,000	7,119,074	11/15/2042	I
CME/Merrill Lynch PFS LCZ7XYGSLJJUHFXXNXD88	Treasury	912828-SX-9	UNITED STATES TREASURY NOTE/BO 1.125	14,034,791	14,373,000	14,380,627	05/31/2019	I
CME/Merrill Lynch PFS LCZ7XYGSLJJUHFXXNXD88	Treasury	912810-RB-6	UNITED STATES TREASURY NOTE/BO 2.875	14,495,817	15,545,000	14,936,178	05/15/2043	I
0199999 - Total				207,968,548	215,889,350	215,996,800	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Bank of America B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	31322Y-2U-4	Freddie Mac Gold Pool 3	2,975,748	3,140,321	XXX	04/01/2045	V
Bank of America B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	3128MM-U6-8	Freddie Mac Gold Pool 2.5	4,414,175	4,604,979	XXX	06/01/2031	V
Bank of America B4TYDEB6GKMZ0031MB27	Loan-backed and Structured	36179R-LP-2	Ginnie Mae II Pool 3.5	4,663,102	4,712,868	XXX	08/20/2045	V
Credit Suisse International E58DKGMJYYYJLN8C3868	Cash			14,100,000	14,100,000	XXX		V
Goldman Sachs Capital Markets LP KD3XUN7C6T14HNAYLU02	Cash			33,610,000	33,610,000	XXX		V
Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	Cash			17,361,152	17,361,152	XXX		V
UBS AG BFM8T61CT2L1QCEMIK50	Cash			3,000,000	3,000,000	XXX		V
BNP Paribas ROMUWSFPU8MPRO8K5P83	Cash			14,680,910	14,680,910	XXX		V
Wells Fargo Bank N.A. KB1H1DSPRFMYMCUFXT09	Cash			19,540,000	19,540,000	XXX		V
Banco Bilbao Vizcaya Argentaria SA K8MS7FD7N5Z2WQ51AZ71	Cash			7,325,000	7,325,000	XXX		V
Wells Fargo Bank N.A. KB1H1DSPRFMYMCUFXT09	Cash			370,000	370,000	XXX		V

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
CREDIT AGRICOLE 0E8Q7VBN47SSB1Z4MB56	Cash			340,000	340,000	XXX		V
CME/Citigroup Global LCZ7XYGSLJUHFXXNXD88	Cash			197,678,733	197,678,733	XXX		V
CME/Merrill Lynch PFS LCZ7XYGSLJUHFXXNXD88	Cash			146,830,171	146,830,171	XXX		V
0299999 - Total				466,888,991	467,294,134	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999 - Totals						XXX

NONE

General Interrogatories:

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

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999 - Totals						XXX

NONE

General Interrogatories:

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Bank Of Nova Scotia ..... Houston, Texas		1.210	101,508		50,497,485	50,537,896	50,583,942	XXX
Canadian Imperial ..... Toronto, Ontario, Canada ...					395,325	383,550	337,064	XXX
Citibank ..... New York, New York		0.800	6,780		75,906,303	68,930,713	82,076,444	XXX
Citizens ..... Des Moines, Iowa		1.100	109,444		45,440,619	45,475,353	45,516,474	XXX
Crescent State Bank ..... Raleigh, North Carolina					326,573	272,682	260,974	XXX
KeyBank ..... Cleveland, Ohio		1.260	88,112			45,041,443	45,088,112	XXX
Northern Trust ..... Chicago, Illinois					(25,005,183)	(23,929,233)	(24,632,073)	XXX
PNC Bank ..... Pittsburg, Pennsylvania		1.150	36,077		1,462,126	46,477,808	46,510,593	XXX
Principal Bank 1 ..... Des Moines, Iowa		0.870	1,180		500,000	500,000	500,000	XXX
State Street ..... Quincy, Massachusetts			0		(161,823)	6,882,720	(203,867)	XXX
US Bank ..... Minneapolis, Minnesota		0.630	1,240		675,259	675,666	676,105	XXX
Wells Fargo Bank ..... San Francisco, California .					524,386	580,855	636,293	XXX
Wells Fargo Bank Of Iowa ..... Des Moines, Iowa		0.100	1,583		32,770,900	106,862,219	4,284,245	XXX
0199998. Deposits in ... 7 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	(2,416)		400,029	636,202	470,065	XXX
0199999. Totals - Open Depositories	XXX	XXX	343,508		183,731,999	349,327,876	252,104,373	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX						XXX
0399999. Total Cash on Deposit	XXX	XXX	343,508		183,731,999	349,327,876	252,104,373	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	343,508		183,731,999	349,327,876	252,104,373	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
0599999. Total - U.S. Government Bonds							
1099999. Total - All Other Government Bonds							
1799999. Total - U.S. States, Territories and Possessions Bonds							
2499999. Total - U.S. Political Subdivisions Bonds							
3199999. Total - U.S. Special Revenues Bonds							
INTERCONTINENTAL EXCHANGE INC SENIOR		06/21/2017	1.110	07/03/2017	1,999,877		617
INTERCONTINENTAL EXCHANGE INC SENIOR		06/21/2017	1.110	07/03/2017	2,984,816		920
SYSCO CORP SENIOR		06/30/2017	1.300	07/03/2017	7,694,444		278
SYSCO CORP SENIOR		06/30/2017	1.300	07/03/2017	14,018,987		506
INTERCONTINENTAL EXCHANGE INC SENIOR		06/16/2017	1.130	07/05/2017	6,499,184		3,060
DOMINION ENERGY INC SECURED		06/07/2017	1.300	07/05/2017	8,998,700		7,800
INTERCONTINENTAL EXCHANGE INC SENIOR		06/15/2017	1.100	07/06/2017	3,499,465		1,711
INTERCONTINENTAL EXCHANGE INC SENIOR		06/22/2017	1.130	07/06/2017	5,684,108		1,606
HYUNDAI CAPITAL AMERICA		06/02/2017	1.260	07/06/2017	4,999,125		5,075
DEALERS CAPITAL ACCESS SENIOR		06/29/2017	1.290	07/12/2017	1,974,222		142
DEALERS CAPITAL ACCESS SENIOR		06/29/2017	1.290	07/12/2017	4,378,274		314
DEALERS CAPITAL ACCESS SENIOR		06/29/2017	1.290	07/12/2017	4,343,287		311
NISSAN MOTOR ACCEPTANCE CORP SECURED		06/30/2017	1.210	07/14/2017	7,236,837		243
Emerson Electric Co SENIOR		06/29/2017	1.090	07/17/2017	414,799		25
HYUNDAI CAPITAL AMERICA		06/16/2017	1.430	07/17/2017	9,993,644		5,958
NISSAN MOTOR ACCEPTANCE CORP SECURED		06/30/2017	1.210	07/19/2017	6,995,765		235
MOLEX ELECTRONIC TECHNOLOGIES		06/23/2017	1.440	07/21/2017	7,144,280		2,288
HYUNDAI CAPITAL AMERICA		06/19/2017	1.430	07/24/2017	4,495,889		2,145
HYUNDAI CAPITAL AMERICA		06/19/2017	1.430	07/24/2017	5,494,975		2,622
NATIONWIDE LIFE INSURANCE CO		06/21/2017	1.180	07/26/2017	3,996,722		1,311
Clorox Co/The SENIOR		06/21/2017	1.380	08/01/2017	5,992,870		2,300
FORD MOTOR CREDIT CO LLC		06/23/2017	1.350	08/07/2017	7,839,108		2,355
ILLINOIS TOOL WORKS INC SENIOR		06/23/2017	1.090	07/11/2017	4,778,553		1,158
FAIRWAY FINANCE LLC SECURED		06/30/2017	1.150	07/03/2017	4,099,738		131
TOTAL CAPITAL CANADA LTD SENIOR		06/23/2017	1.100	07/12/2017	3,998,656		978
BNP PARIBAS FINANCE INC SECURED		06/30/2017	1.020	07/03/2017	25,598,549		725
KFW INTERNATIONAL FINANCE SENIOR		06/07/2017	1.010	07/05/2017	999,888		673
BNP PARIBAS FINANCE INC SECURED		06/27/2017	1.120	07/05/2017	3,514,563		437
BNP PARIBAS FINANCE INC SECURED		06/27/2017	1.120	07/05/2017	6,954,134		866
DNB NOR BANK ASA SENIOR		06/28/2017	1.020	07/06/2017	4,999,292		425
DNB NOR BANK ASA SENIOR		06/28/2017	1.020	07/06/2017	4,959,297		422
BNP PARIBAS FINANCE INC SECURED		06/27/2017	1.120	07/07/2017	6,593,769		821
BANK OF TOKYO-MITSUBISHI NY SECURED		06/30/2017	1.130	07/07/2017	3,979,250		125
BANK OF TOKYO-MITSUBISHI NY SECURED		06/30/2017	1.130	07/07/2017	7,898,512		248
TELSTRA CORP LTD SECURED		06/09/2017	1.030	07/10/2017	4,998,713		3,147
NOVARTIS FINANCE CORP SENIOR		06/22/2017	1.110	07/10/2017	3,998,890		1,110
BANK OF TOKYO-MITSUBISHI NY SECURED		06/27/2017	1.180	07/10/2017	4,998,525		656
BNP PARIBAS FINANCE INC SECURED		06/27/2017	1.140	07/12/2017	5,997,910		760
MITSUBISHI UFJ TRUST AND BANKI SECURED		06/28/2017	1.160	07/20/2017	6,486,027		627
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					231,533,644		55,131
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					231,533,644		55,131
4899999. Total - Hybrid Securities							
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
6099999. Subtotal - SVO Identified Funds							
7799999. Total - Issuer Obligations					231,533,644		55,131
7899999. Total - Residential Mortgage-Backed Securities							
7999999. Total - Commercial Mortgage-Backed Securities							
8099999. Total - Other Loan-Backed and Structured Securities							
8199999. Total - SVO Identified Funds							
8399999. Total Bonds					231,533,644		55,131
8699999 - Total Cash Equivalents					231,533,644		55,131

SUPPLEMENT FOR THE QUARTER ENDING JUNE 30, 2017 OF THE Principal Life Insurance Company

MEDICARE PART D COVERAGE SUPPLEMENT

(Net of Reinsurance)

NAIC Group Code 0332 NAIC Company Code 61271

	Individual Coverage		Group Coverage		5
	1 Insured	2 Uninsured	3 Insured	4 Uninsured	Total Cash
1. Premiums Collected		XXX		XXX	
2. Earned Premiums		XXX		XXX	XXX
3. Claims Paid		XXX		XXX	
4. Claims Incurred		XXX		XXX	XXX
5. Reinsurance Coverage and Low Income Cost Sharing - Claims Paid Net of Reimbursements Applied (a)	XXX		XXX		
6. Aggregate Policy Reserves - Change		XXX		XXX	XXX
7. Expenses Paid		XXX		XXX	
8. Expenses Incurred		XXX		XXX	XXX
9. Underwriting Gain or Loss		XXX		XXX	XXX
10. Cash Flow Result	XXX	XXX	XXX	XXX	

NONE

(a) Uninsured Receivable/Payable with CMS at End of Quarter: $ ..... due from CMS or $ ..... due to CMS