LIFE ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2017
OF THE CONDITION AND AFFAIRS OF THE

ReliaStar Life Insurance Company of New York

NAIC Group Code 4832 (Current) 4832 (Prior) NAIC Company Code 61360 Employer's ID Number 53-0242530

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

Country of Domicile United States of America

Incorporated/Organized 06/11/1917 Commenced Business 09/18/1917

Statutory Home Office 1000 Woodbury Road, Suite 208 (Street and Number), Woodbury, NY, US 11797 (City or Town, State and Zip Code)

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

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

Primary Location of Books and Records 1000 Woodbury Road, Suite 208 (Street and Number)
Woodbury, NY, US 11797 (City or Town, State and Zip Code), 770-980-5100 (Area Code) (Telephone Number)

Internet Website Address www.voya.com

Statutory Statement Contact Jeanne Symonds (Name), 770-850-7519 (Area Code) (Telephone Number)
FSSC_Compliance@voya.com (E-mail Address), 770-980-5800 (FAX Number)

OFFICERS

President	Carolyn MacBurney Johnson, President and CEO	Treasurer	David Scott Pendergrass, SVP and Treasurer
Secretary	Jennifer Marie Ogren, Secretary	Appointed Actuary	David Peter Wiland, SVP and Appointed Actuary

OTHER

Carlo Bertucci, SVP and Chief Tax Officer #	Anthony Joseph Brantzeg, SVP and Actuary	Clyde Landon Cobb, Jr., SVP & Chief Accounting Officer
Robert Lawrence Grubka, Senior Vice President	Michael Robert Katz, SVP & Chief Financial Officer	Patrick Dearyl Lusk, Senior Vice President
Jesus Lazaro Montano, Senior Vice President #	Chetlur Srinivasan Ragavan, Executive Vice President	Justin Smith, SVP and Deputy General Counsel
Michael Scott Smith, Executive Vice President	Matthew Toms, Senior Vice President	Chad Joseph Tope, Senior Vice President
Patricia Julie Walsh, Executive Vice President	Jean Jinho Weng, Senior Vice President	

DIRECTORS OR TRUSTEES

Clyde Landon Cobb, Jr., Director	Carol Valentine Coleman, Director	Richard Michael Conley, Director
James Roderick Gelder, Director	Robert Lawrence Grubka, Director	Carolyn MacBurney Johnson, Chairman and Director
Michael Robert Katz, Director	James Francis Lille, Director	Michael Joseph Pagano, Director #
Chetlur Srinivasan Ragavan, Director	Chad Joseph Tope, Director	Charles Bruce Updike, Director
Ross Mathieson Weale, Director		

State of Connecticut/Minnesota/Georgia
County of Hartford/Hennepin/Fulton SS:

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

Carolyn MacBurney Johnson President	Jennifer Marie Ogren Secretary	David Scott Pendergrass Treasurer
Subscribed and sworn to before me this 22 day of Jan 2018	Subscribed and sworn to before me this 25 day of January 2018	Subscribed and sworn to before me this 30 day of January 2018

My commission expires 5/31/2018

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

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

B JAYNE SMITH
MY COMMISSION EXPIRES
NOTARY PUBLIC
JUNE 22, 2020
CHEROKEE COUNTY, GEORGIA

ASSETS

		Current Year 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	Prior Year 4 Net Admitted Assets
1.	Bonds (Schedule D)	1,716,374,373	0	1,716,374,373	1,723,763,222
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	2,950,000	0	2,950,000	3,050,000
	2.2 Common stocks	1,039,565	0	1,039,565	606,762
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	199,290,112	0	199,290,112	178,613,353
	3.2 Other than first liens	0	0	0	0
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ 51,161,649 , Schedule E - Part 1), cash equivalents ($ 0 , Schedule E - Part 2) and short-term investments ($ 0 , Schedule DA)	51,161,649	0	51,161,649	53,445,678
6.	Contract loans (including $ 0 premium notes)	105,573,825	116,530	105,457,295	106,666,100
7.	Derivatives (Schedule DB)	25,215,987	0	25,215,987	25,584,392
8.	Other invested assets (Schedule BA)	4,278,581	0	4,278,581	4,963,839
9.	Receivables for securities	6,719,247	0	6,719,247	28,680
10.	Securities lending reinvested collateral assets (Schedule DL)	71,937,230	0	71,937,230	8,194,760
11.	Aggregate write-ins for invested assets	381,741	0	381,741	456,967
12.	Subtotals, cash and invested assets (Lines 1 to 11)	2,184,922,309	116,530	2,184,805,779	2,105,373,752
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	20,645,480	0	20,645,480	20,706,070
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	(7,537,631)	1,558,152	(9,095,783)	(10,291,679)
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	7,096,114	0	7,096,114	7,985,110
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	1,706,809	0	1,706,809	24,403,692
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	2,375,479	0	2,375,479	2,634,372
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2	Net deferred tax asset	96,076,097	63,790,830	32,285,267	41,208,578
19.	Guaranty funds receivable or on deposit	391,789	0	391,789	376,075
20.	Electronic data processing equipment and software	0	0	0	0
21.	Furniture and equipment, including health care delivery assets ($ 0)	0	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	555,683	339	555,344	503,216
24.	Health care ($ 0) and other amounts receivable	195,533	195,533	0	0
25.	Aggregate write-ins for other than invested assets	14,301,689	718,994	13,582,695	13,626,851
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,320,729,352	66,380,379	2,254,348,973	2,206,526,037
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	762,400,408	0	762,400,408	771,478,178
28.	Total (Lines 26 and 27)	3,083,129,760	66,380,379	3,016,749,381	2,978,004,215
	DETAILS OF WRITE-INS				
1101.	Derivative receivables	381,741	0	381,741	456,967
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	381,741	0	381,741	456,967
2501.	Margin call collateral	11,756,514	0	11,756,514	11,685,086
2502.	Miscellaneous assets	1,856,070	29,889	1,826,181	1,934,805
2503.	Negative IMR	689,105	689,105	0	0
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	6,960
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	14,301,689	718,994	13,582,695	13,626,851

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 1,687,402,384 (Exh. 5, Line 9999999) less $ 0 included in Line 6.3 (including $ 1,470,777 Modco Reserve)	1,687,402,384	1,665,485,410
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	17,681,015	18,222,795
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 0 Modco Reserve)	75,312,817	80,158,176
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	22,102,439	20,363,441
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	21,368,794	22,534,223
5.	Policyholders' dividends $ 21,494 and coupons $ 0 due and unpaid (Exhibit 4, Line 10)	21,494	21,008
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ 0 Modco)	1,214,905	1,206,115
	6.2 Dividends not yet apportioned (including $ 0 Modco)	0	0
	6.3 Coupons and similar benefits (including $ 0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 0 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	291,762	325,472
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	0	0
	9.2 Provision for experience rating refunds, including the liability of $ 31,633 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	524,382	842,606
	9.3 Other amounts payable on reinsurance, including $ 0 assumed and $ 603,356 ceded	603,356	513,001
	9.4 Interest maintenance reserve (IMR, Line 6)	0	0
10.	Commissions to agents due or accrued-life and annuity contracts $ 171,030 accident and health $ 474,160 and deposit-type contract funds $ 0	645,190	508,175
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 6)	83,904	79,592
13.	Transfers to Separate Accounts due or accrued (net) (including $ 1,410,276 accrued for expense allowances recognized in reserves, net of reinsured allowances)	1,226,550	(3,330,384)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5)	2,588,229	3,386,022
15.1	Current federal and foreign income taxes, including $ 6,096,789 on realized capital gains (losses)	441,932	2,680,932
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	3,794,250	3,735,382
17.	Amounts withheld or retained by company as agent or trustee	1,019,293	464,642
18.	Amounts held for agents' account, including $ 380,793 agents' credit balances	380,793	393,338
19.	Remittances and items not allocated	8,961,418	7,260,984
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	0	0
22.	Borrowed money $ 0 and interest thereon $ 0	0	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	422,133	755,351
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	153,592	4,326,043
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	0	0
	24.04 Payable to parent, subsidiaries and affiliates	18,559,851	14,988,411
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	0	0
	24.08 Derivatives	14,144,286	12,607,447
	24.09 Payable for securities	1,700,000	2,016,313
	24.10 Payable for securities lending	71,937,230	8,194,760
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	29,080,647	25,533,459
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	1,981,662,644	1,893,272,714
27.	From Separate Accounts Statement	762,400,408	771,478,178
28.	Total liabilities (Lines 26 and 27)	2,744,063,052	2,664,750,892
29.	Common capital stock	2,755,726	2,755,726
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	58,916,830	61,801,836
32.	Surplus notes	0	0
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	228,881,164	228,881,164
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	(17,867,391)	19,814,597
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 29 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 30 $ 0)	0	0
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 0 in Separate Accounts Statement)	269,930,603	310,497,597
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	272,686,329	313,253,323
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	3,016,749,381	2,978,004,215
	DETAILS OF WRITE-INS		
2501.	Margin call collateral	24,610,252	21,549,429
2502.	Unclaimed property	2,445,970	2,039,586
2503.	Derivative payable	1,557,691	1,447,115
2598.	Summary of remaining write-ins for Line 25 from overflow page	466,734	497,329
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	29,080,647	25,533,459
3101.	Deferred gain on reinsurance	58,916,830	61,801,836
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)	58,916,830	61,801,836
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	146,141,509	152,042,652
2.	Considerations for supplementary contracts with life contingencies	26,607,055	14,524,577
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	90,712,841	99,699,010
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	(24,403)	21,503
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	14,083,419	15,712,958
7.	Reserve adjustments on reinsurance ceded	0	0
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	17,410,863	18,355,239
	8.2 Charges and fees for deposit-type contracts	0	0
	8.3 Aggregate write-ins for miscellaneous income	2,905,374	3,687,840
9.	Total (Lines 1 to 8.3)	297,836,659	304,043,779
10.	Death benefits	96,559,015	97,693,648
11.	Matured endowments (excluding guaranteed annual pure endowments)	185,161	54,221
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	37,177,354	29,642,125
13.	Disability benefits and benefits under accident and health contracts	59,833,778	66,995,113
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0
15.	Surrender benefits and withdrawals for life contracts	132,791,660	127,960,315
16.	Group conversions	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	2,732,317	3,037,461
18.	Payments on supplementary contracts with life contingencies	8,531,887	5,391,202
19.	Increase in aggregate reserves for life and accident and health contracts	21,375,196	(22,117,940)
20.	Totals (Lines 10 to 19)	359,186,368	308,656,145
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	13,114,668	13,892,144
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	0	0
23.	General insurance expenses (Exhibit 2, Line 10, Cols. 1, 2, 3 and 4)	39,176,262	42,069,606
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	5,389,279	7,604,172
25.	Increase in loading on deferred and uncollected premiums	870,157	(65,179)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(110,002,940)	(101,869,191)
27.	Aggregate write-ins for deductions	394,799	(1,416,076)
28.	Totals (Lines 20 to 27)	308,128,593	268,871,621
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(10,291,934)	35,172,158
30.	Dividends to policyholders	1,152,143	1,125,966
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(11,444,077)	34,046,192
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	4,578,681	8,783,138
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(16,022,757)	25,263,054
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (6,293,288) (excluding taxes of $ 1,152,548 transferred to the IMR)	(16,050,296)	(19,685,285)
35.	Net income (Line 33 plus Line 34)	(32,073,053)	5,577,769
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	313,253,323	314,869,828
37.	Net income (Line 35)	(32,073,053)	5,577,769
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (1,140,230)	(2,120,528)	(240,797)
39.	Change in net unrealized foreign exchange capital gain (loss)	2,959	48,178
40.	Change in net deferred income tax	(50,942,756)	3,549,333
41.	Change in nonadmitted assets	42,945,722	(6,268,036)
42.	Change in liability for reinsurance in unauthorized and certified companies	4,172,451	(2,678,323)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0
44.	Change in asset valuation reserve	333,218	1,375,773
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	0	0
47.	Other changes in surplus in Separate Accounts Statement	0	0
48.	Change in surplus notes	0	0
49.	Cumulative effect of changes in accounting principles	0	0
50.	Capital changes:		
	50.1 Paid in	0	0
	50.2 Transferred from surplus (Stock Dividend)	0	0
	50.3 Transferred to surplus	0	0
51.	Surplus adjustment:		
	51.1 Paid in	0	0
	51.2 Transferred to capital (Stock Dividend)	0	0
	51.3 Transferred from capital	0	0
	51.4 Change in surplus as a result of reinsurance	(2,885,006)	(2,885,006)
52.	Dividends to stockholders	0	0
53.	Aggregate write-ins for gains and losses in surplus	0	(95,396)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(40,566,994)	(1,616,505)
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	272,686,329	313,253,323
	DETAILS OF WRITE-INS		
08.301.	Fee income	2,845,808	4,036,695
08.302.	Miscellaneous income	59,566	(348,855)
08.303.			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	2,905,374	3,687,840
2701.	Miscellaneous expense	364,644	68,723
2702.	Other contingency expense	30,155	(1,484,799)
2703.			
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	394,799	(1,416,076)
5301.	Prior period adjustment	0	(95,396)
5302.			
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	0	(95,396)

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	144,493,971	152,509,906
2.	Net investment income	92,281,866	102,706,213
3.	Miscellaneous income	58,622,356	50,013,952
4.	Total (Lines 1 through 3)	295,398,193	305,230,071
5.	Benefit and loss related payments	314,621,093	323,677,197
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(114,593,053)	(102,941,309)
7.	Commissions, expenses paid and aggregate write-ins for deductions	55,354,722	62,709,243
8.	Dividends paid to policyholders	1,142,867	1,102,218
9.	Federal and foreign income taxes paid (recovered) net of $ 1,028,672 tax on capital gains (losses)	1,676,941	1,022,410
10.	Total (Lines 5 through 9)	258,202,570	285,569,759
11.	Net cash from operations (Line 4 minus Line 10)	37,195,623	19,660,312
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	342,835,339	314,513,066
	12.2 Stocks	100,000	300,000
	12.3 Mortgage loans	19,504,241	10,689,729
	12.4 Real estate	0	0
	12.5 Other invested assets	64,402	745,648
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0
	12.7 Miscellaneous proceeds	2,793,877	1,627,821
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	365,297,859	327,876,264
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	333,406,095	275,404,527
	13.2 Stocks	506,456	950,000
	13.3 Mortgage loans	40,181,000	30,900,000
	13.4 Real estate	0	0
	13.5 Other invested assets	727	210,548
	13.6 Miscellaneous applications	25,696,502	24,349,628
	13.7 Total investments acquired (Lines 13.1 to 13.6)	399,790,780	331,814,703
14.	Net increase (decrease) in contract loans and premium notes	(1,132,907)	(993,704)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(33,360,013)	(2,944,735)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0
	16.3 Borrowed funds	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(4,845,359)	(5,124,806)
	16.5 Dividends to stockholders	0	0
	16.6 Other cash provided (applied)	(1,274,280)	(4,778,181)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(6,119,639)	(9,902,987)
	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)	(2,284,029)	6,812,591
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	53,445,678	46,633,087
	19.2 End of year (Line 18 plus Line 19.1)	51,161,649	53,445,678

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

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

	1	2	Ordinary			6	Group		Accident and Health			12
			3	4	5		7	8	9	10	11	
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (a)	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
1. Premiums and annuity considerations for life and accident and health contracts	146,141,509	0	74,198,287	4,318,444	0	0	12,901,778	0	51,374,270	0	3,348,731	0
2. Considerations for supplementary contracts with life contingencies	26,607,055	0	0	0	26,607,055	0	0	0	0	0	0	0
3. Net investment income	90,712,841	0	62,277,275	13,310,797	4,746,009	0	1,070,416	306,981	749,534	0	894,357	7,357,472
4. Amortization of Interest Maintenance Reserve (IMR)	(24,403)	0	30,595	(64,884)	332	0	1,993	1,161	3,629	0	2,771	0
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0	0	0	0	0	0
6. Commissions and expense allowances on reinsurance ceded	14,083,419	0	13,732,860	0	0	0	0	0	350,559	0	0	0
7. Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0	0
8. Miscellaneous Income:												
8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts	17,410,863	0	1,339,176	16,060,899	10,788	0	0	0	0	0	0	0
8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0	0	0	0	0	0
8.3 Aggregate write-ins for miscellaneous income	2,905,374	0	28,622	2,875,283	331	0	1,146	1	(9)	0	0	0
9. Totals (Lines 1 to 8.3)	297,836,659	0	151,606,815	36,500,540	31,364,515	0	13,975,333	308,144	52,477,982	0	4,245,859	7,357,472
10. Death benefits	96,559,015	0	86,679,504	0	0	0	9,879,511	0	0	0	0	0
11. Matured endowments (excluding guaranteed annual pure endowments)	185,161	0	185,161	0	0	0	0	0	0	0	0	0
12. Annuity benefits	37,177,354	0	0	36,161,071	0	0	0	1,016,283	0	0	0	0
13. Disability benefits and benefits under accident and health contracts	59,833,778	0	657,545	0	0	0	0	0	53,935,738	0	5,240,495	0
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0	0	0	0	0	0
15. Surrender benefits and withdrawals for life contracts	132,791,660	0	35,334,404	97,442,252	116	0	0	14,888	0	0	0	0
16. Group conversions	0	0	19,574	0	0	0	(19,574)	0	0	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	2,732,317	0	705,286	1,301,060	536,259	0	69,136	116,067	4,509	0	0	0
18. Payments on supplementary contracts with life contingencies	8,531,887	0	0	0	8,531,887	0	0	0	0	0	0	0
19. Increase in aggregate reserves for life and accident and health contracts	21,375,196	0	51,905,509	(57,560,645)	29,476,576	0	(1,381,018)	(523,447)	(260,543)	0	(281,237)	0
20. Totals (Lines 10 to 19)	359,186,368	0	175,486,984	77,343,738	38,544,838	0	8,548,055	623,792	53,679,704	0	4,959,258	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	13,114,668	0	5,761,156	2,557,115	0	0	864,512	237	3,492,813	0	438,833	0
22. Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0	0
23. General insurance expenses	39,176,262	0	23,965,903	4,249,351	777,371	0	2,988,916	67,301	6,667,074	0	460,344	0
24. Insurance taxes, licenses and fees, excluding federal income taxes	5,389,279	0	3,871,858	97,071	(27,807)	0	305,776	(1,973)	1,078,617	0	65,738	0
25. Increase in loading on deferred and uncollected premiums	870,157	0	837,553	0	0	0	(8,944)	0	32,000	0	9,548	0
26. Net transfers to or (from) Separate Accounts net of reinsurance	(110,002,940)	0	(1,599,584)	(108,340,333)	(63,023)	0	0	0	0	0	0	0
27. Aggregate write-ins for deductions	394,799	0	345,548	29,480	1,254	0	7,254	74	8,633	0	2,556	0
28. Totals (Lines 20 to 27)	308,128,593	0	208,669,418	(24,063,579)	39,232,634	0	12,705,570	689,432	64,958,842	0	5,936,277	0
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(10,291,934)	0	(57,062,603)	60,564,119	(7,868,119)	0	1,269,763	(381,288)	(12,480,860)	0	(1,690,418)	7,357,472
30. Dividends to policyholders	1,152,143	0	1,152,143	0	0	0	0	0	0	0	0	0
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(11,444,077)	0	(58,214,745)	60,564,119	(7,868,119)	0	1,269,763	(381,288)	(12,480,860)	0	(1,690,418)	7,357,472
32. Federal income taxes incurred (excluding tax on capital gains)	4,578,680	0	23,291,233	(24,231,198)	3,147,969	0	(508,021)	152,550	4,993,488	0	676,322	(2,943,663)
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(16,022,757)	0	(81,505,978)	84,795,317	(11,016,088)	0	1,777,784	(533,838)	(17,474,348)	0	(2,366,740)	10,301,135
DETAILS OF WRITE-INS												
08.301. Fee income	2,845,808	0	10,005	2,834,666	0	0	1,146	0	(9)	0	0	0
08.302. Miscellaneous income	59,566	0	18,617	40,617	331	0	0	1	0	0	0	0
08.303.												
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	2,905,374	0	28,622	2,875,283	331	0	1,146	1	(9)	0	0	0
2701. Miscellaneous expense	364,644	0	315,393	29,480	1,254	0	7,254	74	8,633	0	2,556	0
2702. Other contingency expense	30,155	0	30,155	0	0	0	0	0	0	0	0	0
2703.												
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	394,799	0	345,548	29,480	1,254	0	7,254	74	8,633	0	2,556	0

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

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR

	1	2	Ordinary			6	Group	
			3	4	5		7	8
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)								
1. Reserve December 31, prior year	1,665,485,410	0	1,184,146,409	401,570,619	49,114,576	0	26,140,228	4,513,578
2. Tabular net premiums or considerations	167,675,496	0	143,379,125	(15,354,849)	26,728,228	0	12,922,992	0
3. Present value of disability claims incurred	1,175,034	0	183,847	0	XXX	0	991,187	0
4. Tabular interest	59,177,886	0	51,418,950	3,965,983	2,822,877	0	639,611	330,465
5. Tabular less actual reserve released	(2,982,477)	0	0	(2,912,241)	(155,948)	0	0	85,712
6. Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0	0
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve	0	XXX	0	XXX	XXX	XXX	XXX	XXX
7. Other increases (net)	33,012,208	0	43,818,287	(17,508,388)	6,702,100	0	209	0
8. Totals (Lines 1 to 7)	1,923,543,556	0	1,422,946,618	369,761,124	85,211,833	0	40,694,227	4,929,755
9. Tabular cost	141,375,002	0	127,522,452	0	XXX	0	13,852,550	0
10. Reserves released by death	20,308,093	0	19,119,604	XXX	XXX	0	1,188,489	XXX
11. Reserves released by other terminations (net)	67,340,156	0	40,569,121	22,253,620	3,623,437	0	893,978	0
12. Annuity, supplementary contract and disability payments involving life contingencies	7,434,398	0	0	3,497,530	2,997,244	0	0	939,624
13. Net transfers to or (from) Separate Accounts	(316,477)	0	(316,477)	0	0	0	0	0
14. Total Deductions (Lines 9 to 13)	236,141,172	0	186,894,700	25,751,150	6,620,681	0	15,935,017	939,624
15. Reserve December 31, current year	1,687,402,384	0	1,236,051,918	344,009,974	78,591,152	0	24,759,210	3,990,131

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 2,022,379	1,894,477
1.1	Bonds exempt from U.S. tax	(a) 0	0
1.2	Other bonds (unaffiliated)	(a) 77,062,607	77,020,412
1.3	Bonds of affiliates	(a) 0	0
2.1	Preferred stocks (unaffiliated)	(b) 173,875	167,324
2.11	Preferred stocks of affiliates	(b) 0	0
2.2	Common stocks (unaffiliated)	0	0
2.21	Common stocks of affiliates	0	0
3.	Mortgage loans	(c) 8,954,964	8,971,725
4.	Real estate	(d) 0	0
5	Contract loans	7,096,050	7,091,906
6	Cash, cash equivalents and short-term investments	(e) 6,957	6,957
7	Derivative instruments	(f) (1,809,629)	(1,826,471)
8.	Other invested assets	212,579	212,579
9.	Aggregate write-ins for investment income	59,517	59,517
10.	Total gross investment income	93,779,299	93,598,427
11.	Investment expenses		(g) 2,874,723
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 0
13.	Interest expense		(h) 10,863
14.	Depreciation on real estate and other invested assets		(i) 0
15.	Aggregate write-ins for deductions from investment income		0
16.	Total deductions (Lines 11 through 15)		2,885,586
17.	Net investment income (Line 10 minus Line 16)		90,712,842
	DETAILS OF WRITE-INS		
0901.	Miscellaneous investment income	59,517	59,517
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	59,517	59,517
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		0

(a) Includes $ 1,070,876 accrual of discount less $ 2,038,657 amortization of premium and less $ 562,430 paid for accrued interest on purchases.

(b) Includes $ 0 accrual of discount less $ 0 amortization of premium and less $ 0 paid for accrued dividends on purchases.

(c) Includes $ 0 accrual of discount less $ 0 amortization of premium and less $ 0 paid for accrued interest on purchases.

(d) Includes $ 0 for company's occupancy of its own buildings; and excludes $ 0 interest on encumbrances.

(e) Includes $ 0 accrual of discount less $ 0 amortization of premium and less $ 0 paid for accrued interest on purchases.

(f) Includes $ 713,815 accrual of discount less $ 425,635 amortization of premium.

(g) Includes $ 0 investment expenses and $ 0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(h) Includes $ 0 interest on surplus notes and $ 0 interest on capital notes.

(i) Includes $ 0 depreciation on real estate and $ 0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	84,363	0	84,363	0	0
1.1	Bonds exempt from U.S. tax	0	0	0	0	0
1.2	Other bonds (unaffiliated)	2,468,891	(378,931)	2,089,960	(66,438)	900,316
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	0	0	0	0	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	(136,133)	0	(136,133)	62,481	0
2.21	Common stocks of affiliates	0	0	0	0	0
3.	Mortgage loans	0	0	0	0	0
4.	Real estate	0	0	0	0	0
5.	Contract loans	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments	0	0	0	0	0
7.	Derivative instruments	(21,933,307)	844,529	(21,088,779)	(2,635,220)	(900,316)
8.	Other invested assets	0	0	0	(621,581)	0
9.	Aggregate write-ins for capital gains (losses)	0	0	0	0	2,959
10.	Total capital gains (losses)	(19,516,186)	465,598	(19,050,589)	(3,260,758)	2,959
	DETAILS OF WRITE-INS					
0901.	Change in unrealized foreign exchange capital gain	0	0	0	0	2,959
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	0	0	0	0	2,959

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

	1	2	Ordinary		5	Group		Accident and Health			11
			3	4		6	7	8	9	10	
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
FIRST YEAR (other than single)											
1. Uncollected	130,078	0	(22,162)	0	0	305	0	151,935	0	0	0
2. Deferred and accrued	29,410	0	29,410	0	0	0	0	0	0	0	0
3. Deferred , accrued and uncollected:											
3.1 Direct	516,537	0	48,582	0	0	305	0	467,650	0	0	0
3.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
3.3 Reinsurance ceded	357,050	0	41,334	0	0	0	0	315,716	0	0	0
3.4 Net (Line 1 + Line 2)	159,487	0	7,248	0	0	305	0	151,935	0	0	0
4. Advance	0	0	0	0	0	0	0	0	0	0	0
5. Line 3.4 - Line 4	159,487	0	7,248	0	0	305	0	151,935	0	0	0
6. Collected during year:											
6.1 Direct	12,032,842	0	3,220,870	967,565	0	189,653	0	7,650,446	0	4,308	0
6.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
6.3 Reinsurance ceded	722,283	0	722,283	0	0	0	0	0	0	0	0
6.4 Net	11,310,559	0	2,498,588	967,565	0	189,653	0	7,650,446	0	4,308	0
7. Line 5 + Line 6.4	11,470,047	0	2,505,835	967,565	0	189,958	0	7,802,380	0	4,308	0
8. Prior year (uncollected + deferred and accrued - advance)	286,014	0	(95,863)	0	0	192,212	0	189,665	0	0	0
9. First year premiums and considerations:											
9.1 Direct	11,464,804	0	2,829,877	967,565	0	(2,254)	0	7,665,308	0	4,308	0
9.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
9.3 Reinsurance ceded	280,771	0	228,178	0	0	0	0	52,593	0	0	0
9.4 Net (Line 7 - Line 8)	11,184,033	0	2,601,699	967,565	0	(2,254)	0	7,612,715	0	4,308	0
SINGLE											
10. Single premiums and considerations:											
10.1 Direct	2,085,202	0	2,085,202	0	0	0	0	0	0	0	0
10.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
10.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0
10.4 Net	2,085,202	0	2,085,202	0	0	0	0	0	0	0	0
RENEWAL											
11. Uncollected	(6,246,068)	0	(9,481,141)	(2,773)	0	1,414,838	0	1,445,952	0	377,056	0
12. Deferred and accrued	1,385,791	0	1,767,573	0	0	(350,807)	0	(30,975)	0	0	0
13. Deferred, accrued and uncollected:											
13.1 Direct	33,067,106	0	30,124,171	0	0	1,004,746	0	1,561,133	0	377,056	0
13.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
13.3 Reinsurance ceded	37,927,383	0	37,837,739	2,773	0	(59,285)	0	146,156	0	0	0
13.4 Net (Line 11 + Line 12)	(4,860,277)	0	(7,713,569)	(2,773)	0	1,064,031	0	1,414,977	0	377,056	0
14. Advance	291,762	0	291,762	0	0	0	0	0	0	0	0
15. Line 13.4 - Line 14	(5,152,039)	0	(8,005,331)	(2,773)	0	1,064,031	0	1,414,977	0	377,056	0
16. Collected during year:											
16.1 Direct	267,670,508	0	201,419,100	3,373,256	0	13,292,949	0	46,293,980	0	3,291,223	0
16.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
16.3 Reinsurance ceded	136,572,299	0	132,914,107	22,494	0	808,375	0	2,827,323	0	0	0
16.4 Net	131,098,210	0	68,504,993	3,350,762	0	12,484,574	0	43,466,657	0	3,291,223	0
17. Line 15 + Line 16.4	125,946,170	0	60,499,663	3,347,990	0	13,548,605	0	44,881,634	0	3,668,279	0
18. Prior year (uncollected + deferred and accrued - advance)	(6,926,105)	0	(9,011,724)	(2,890)	0	644,573	0	1,120,079	0	323,857	0
19. Renewal premiums and considerations:											
19.1 Direct	271,257,015	0	204,575,600	3,373,256	0	13,570,799	0	46,392,938	0	3,344,422	0
19.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
19.3 Reinsurance ceded	138,384,743	0	135,064,214	22,377	0	666,768	0	2,631,384	0	0	0
19.4 Net (Line 17 - Line 18)	132,872,272	0	69,511,386	3,350,879	0	12,904,031	0	43,761,554	0	3,344,422	0
TOTAL											
20. Total premiums and annuity considerations:											
20.1 Direct	284,807,021	0	209,490,679	4,340,821	0	13,568,545	0	54,058,246	0	3,348,730	0
20.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
20.3 Reinsurance ceded	138,665,514	0	135,292,392	22,377	0	666,768	0	2,683,977	0	0	0
20.4 Net (Lines 9.4 + 10.4 + 19.4)	146,141,507	0	74,198,287	4,318,444	0	12,901,777	0	51,374,269	0	3,348,730	0

EXHIBIT - 1 PART 2 - DIVIDENDS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (Direct Business Only)

	1	2	Ordinary		5	Group		Accident and Health			11
			3	4		6	7	8	9	10	
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
DIVIDENDS AND COUPONS APPLIED (included in Part 1)											
21. To pay renewal premiums	47,031	0	47,031	0	0	0	0	0	0	0	0
22. All other	989,077	0	989,077	0	0	0	0	0	0	0	0
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED											
23. First year (other than single):											
23.1 Reinsurance ceded	627,137	0	627,137	0	0	0	0	0	0	0	0
23.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
23.3 Net ceded less assumed	627,137	0	627,137	0	0	0	0	0	0	0	0
24. Single:											
24.1 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0
24.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
24.3 Net ceded less assumed	0	0	0	0	0	0	0	0	0	0	0
25. Renewal:											
25.1 Reinsurance ceded	13,456,281	0	13,105,723	0	0	0	0	350,559	0	0	0
25.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
25.3 Net ceded less assumed	13,456,281	0	13,105,723	0	0	0	0	350,559	0	0	0
26. Totals:											
26.1 Reinsurance ceded (Page 6, Line 6)	14,083,419	0	13,732,860	0	0	0	0	350,559	0	0	0
26.2 Reinsurance assumed (Page 6, Line 22)	0	0	0	0	0	0	0	0	0	0	0
26.3 Net ceded less assumed	14,083,419	0	13,732,860	0	0	0	0	350,559	0	0	0
COMMISSIONS INCURRED (direct business only)											
27. First year (other than single)	3,927,598	0	2,695,592	(584)	0	3,816	(49)	1,228,720	0	104	0
28. Single	2,495,659	0	6,910	2,488,462	0	0	287	0	0	0	0
29. Renewal	6,679,811	0	3,058,654	57,637	0	860,696	0	2,264,094	0	438,730	0
30. Deposit-type contract funds	11,600	0	0	11,600	0	0	0	0	0	0	0
31. Totals (to agree with Page 6, Line 21)	13,114,668	0	5,761,156	2,557,115	0	864,512	237	3,492,813	0	438,833	0

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6
		1	Accident and Health		4		
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Total
1.	Rent	915,408	0	203,580	0	0	1,118,988
2.	Salaries and wages	18,223,179	0	4,052,695	0	0	22,275,874
3.11	Contributions for benefit plans for employees	1,836,474	0	408,418	0	0	2,244,892
3.12	Contributions for benefit plans for agents	63,909	0	14,213	0	0	78,122
3.21	Payments to employees under non-funded benefit plans	6,981	0	1,553	0	0	8,534
3.22	Payments to agents under non-funded benefit plans	0	0	0	0	0	0
3.31	Other employee welfare	107,429	0	23,891	0	0	131,320
3.32	Other agent welfare	8,106	0	1,803	0	0	9,909
4.1	Legal fees and expenses	123,852	0	27,544	0	0	151,396
4.2	Medical examination fees	40,816	0	9,077	0	0	49,893
4.3	Inspection report fees	10,116	0	2,250	0	0	12,366
4.4	Fees of public accountants and consulting actuaries	402,318	0	89,472	0	0	491,790
4.5	Expense of investigation and settlement of policy claims	86,289	0	19,190	0	0	105,479
5.1	Traveling expenses	308,681	0	68,648	0	0	377,329
5.2	Advertising	954,968	0	212,378	0	0	1,167,346
5.3	Postage, express, telegraph and telephone	203,503	0	45,258	0	0	248,761
5.4	Printing and stationery	382,075	0	84,971	0	0	467,046
5.5	Cost or depreciation of furniture and equipment	95,596	0	21,260	0	0	116,856
5.6	Rental of equipment	59,309	0	13,190	0	0	72,499
5.7	Cost or depreciation of EDP equipment and software	4,697,864	0	1,044,768	0	0	5,742,632
6.1	Books and periodicals	12,069	0	2,684	0	0	14,753
6.2	Bureau and association fees	0	0	0	0	0	0
6.3	Insurance, except on real estate	302,152	0	67,196	0	0	369,348
6.4	Miscellaneous losses	20,528	0	4,565	0	0	25,093
6.5	Collection and bank service charges	494,354	0	109,941	0	0	604,295
6.6	Sundry general expenses	209,852	0	46,670	0	0	256,522
6.7	Group service and administration fees	981,138	0	218,198	0	0	1,199,336
6.8	Reimbursements by uninsured plans	0	0	0	0	0	0
7.1	Agency expense allowance	146	0	33	0	0	179
7.2	Agents' balances charged off (less $ 0 recovered)	0	0	0	0	0	0
7.3	Agency conferences other than local meetings	419	0	93	0	0	512
9.1	Real estate expenses	1,155	0	257	0	0	1,412
9.2	Investment expenses not included elsewhere	0	0	0	0	2,874,723	2,874,723
9.3	Aggregate write-ins for expenses	1,500,157	0	333,623	0	0	1,833,780
10.	General expenses incurred	32,048,843	0	7,127,419	0	2,874,723	(a) 42,050,985
11.	General expenses unpaid December 31, prior year	69,099	0	10,493	0	0	79,592
12.	General expenses unpaid December 31, current year	68,639	0	15,265	0	0	83,904
13.	Amounts receivable relating to uninsured plans, prior year	0	0	0	0	0	0
14.	Amounts receivable relating to uninsured plans, current year	0	0	0	0	0	0
15.	General expenses paid during year (Lines 10+11-12-13+14)	32,049,303	0	7,122,647	0	2,874,723	42,046,673
	DETAILS OF WRITE-INS						
09.301.	Business process outsourcing	1,397,827	0	310,866	0	0	1,708,693
09.302.	Other expense	102,330	0	22,757	0	0	125,087
09.303.							
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page	0	0	0	0	0	0
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	1,500,157	0	333,623	0	0	1,833,780

(a) Includes management fees of $ 40,594,447 to affiliates and $ 0 to non-affiliates.

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

		Insurance			4	5
		1	2	3		
		Life	Accident and Health	All Other Lines of Business	Investment	Total
1.	Real estate taxes	0	0	0	0	0
2.	State insurance department licenses and fees	1,236,774	333,411	0	0	1,570,185
3.	State taxes on premiums	2,191,084	590,676	0	0	2,781,760
4.	Other state taxes, including $ 0 for employee benefits	45,858	12,363	0	0	58,221
5.	U.S. Social Security taxes	742,680	200,213	0	0	942,893
6.	All other taxes	28,529	7,691	0	0	36,220
7.	Taxes, licenses and fees incurred	4,244,925	1,144,354	0	0	5,389,279
8.	Taxes, licenses and fees unpaid December 31, prior year	2,773,053	612,969	0	0	3,386,022
9.	Taxes, licenses and fees unpaid December 31, current year	2,038,647	549,582	0	0	2,588,229
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	4,979,331	1,207,741	0	0	6,187,072

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1 Life	2 Accident and Health
1.	Applied to pay renewal premiums	47,031	0
2.	Applied to shorten the endowment or premium-paying period	1,147	0
3.	Applied to provide paid-up additions	987,930	0
4.	Applied to provide paid-up annuities	0	0
5.	Total Lines 1 through 4	1,036,107	0
6.	Paid in cash	25,261	0
7.	Left on deposit	81,499	0
8.	Aggregate write-ins for dividend or refund options	0	0
9.	Total Lines 5 through 8	1,142,867	0
10.	Amount due and unpaid	21,494	0
11.	Provision for dividends or refunds payable in the following calendar year	1,214,905	0
12.	Terminal dividends	0	0
13.	Provision for deferred dividend contracts	0	0
14.	Amount provisionally held for deferred dividend contracts not included in Line 13	0	0
15.	Total Lines 10 through 14	1,236,399	0
16.	Total from prior year	1,227,123	0
17.	Total dividends or refunds (Lines 9 + 15 - 16)	1,152,143	0
	DETAILS OF WRITE-INS		
0801.			
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page	0	0
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001. 1941 CSO ANB CNF 2.5% CRVM 1948-1965	1,677,243	0	1,677,243	0	0
0100002. 80 CSO ALB 5.5% NLP 1987-1992	117,141	0	0	0	117,141
0100003. 1958 CET MF ANB NET SINGLE PREMIUM 3.50%	973	0	973	0	0
0100004. 1941 CSO ANB CNF 2.5% FPT 1953-1960	153,220	0	153,220	0	0
0100005. Unearned Premiums	789,690	0	0	0	789,690
0100006. 1958 CET MF ANB NET SINGLE PREMIUM 4.00%	262,093	0	261,230	0	863
0100007. 1941 CSO ANB CNF 2.5% NLP 1957-1957	161	0	161	0	0
0100008. 58 CSO ANB 5.5% NLP 1984-1987	1,935,406	0	0	0	1,935,406
0100009. 1958 CET MF ANB NET SINGLE PREMIUM 4.50%	74,145	0	74,145	0	0
0100010. 1941 CSO ANB CNF 2.5% NSP 1948-1965	115,056	0	115,056	0	0
0100011. 58 CSO ANB 3.5% CRVM 1967-1986	667,957	0	0	0	667,957
0100012. 1958 CET MF FEMALE 5YR SB ANB NET SINGLE PREMIUM 4.50%	76,387	0	76,387	0	0
0100013. 1941 CSO ANB CNF 3% CRVM 1959-1961	87,414	0	87,414	0	0
0100014. 80 CSO ANB 5.5% NLP 1989-1992	1,511,317	0	0	0	1,511,317
0100015. 1958 CET MF FEMALE 5YR SB ANB NET SINGLE PREMIUM 5.50%	10,329	0	10,329	0	0
0100016. 1941 CSO ANB CNF 3% NLP 1961-1961	2,164	0	2,164	0	0
0100017. 58 CSO ANB 4.5% NLP 1984-1990	881,917	0	0	0	881,917
0100018. 1958 CET MF FEMALE 6YR SB ANB NET SINGLE PREMIUM 4.00%	1,910	0	1,910	0	0
0100019. 1941 CSO ANB CNF 3% NSP 1953-1963	56,422	0	56,422	0	0
0100020. 80 CSO ALB 3% NLP 1965-1998	396	0	0	0	396
0100021. 1958 CET MF FEMALE 6YR SB ANB NET SINGLE PREMIUM 4.50%	963,813	0	963,813	0	0
0100022. 1958 CET ANB CNF 3% NSP 1965-2004	3,193,889	0	3,193,889	0	0
0100023. 04 ING Permanent Mortality 5.0%	1,626,452	0	0	0	1,626,452
0100024. 1958 CSO MF ANB CRVM 3.00%	1,011,133	0	1,004,638	0	6,495
0100025. 1958 CSO ALB CNF 3% New Jersey Method 1966-1970	466,547	0	466,547	0	0
0100026. 41 CSO ANB 2.50% One-Year Term	249	0	0	0	249
0100027. 1958 CSO MF ANB CRVM 3.50%	5,072,395	0	5,072,395	0	0
0100028. 1958 CSO ALB CNF 3% NLP 1966-1970	33,692	0	33,692	0	0
0100029. 58 CSO Male ANB 2.25% One-Year Term	2,667	0	0	0	2,667
0100030. 1958 CSO MF ANB NET LEVEL PREMIUM 3.00%	73,577	0	73,577	0	0
0100031. 1958 CSO ALB CNF 3% NSP 1966-1970	34,383	0	34,383	0	0
0100032. 58 CSO Male ANB 3.00% One-Year term	3,812	0	0	0	3,812
0100033. 1958 CSO MF ANB NET LEVEL PREMIUM 3.50%	64,050	0	64,050	0	0
0100034. 1958 CSO ANB CNF 2.25% CRVM 1965-1978	534,681	0	534,681	0	0
0100035. 80 CSO-D Unisex (50%M/50%F) ALB 4.50% One-Year Term	3,682	0	0	0	3,682
0100036. 1958 CSO MF ANB NET SINGLE PREMIUM 3.50%	6,634	0	6,634	0	0
0100037. 1958 CSO ANB CNF 2.25% NLP 1964-1975	1,130	0	1,130	0	0
0100038. 01 CSO Male/Female ANB 3.5%	538,232	0	0	0	538,232
0100039. 1958 CSO MF ANB NET SINGLE PREMIUM 4.00%	210,126	0	186,643	0	23,483
0100040. 1958 CSO ANB CNF 2.25% NSP 1965-1978	71,559	0	71,559	0	0
0100041. 1958 CSO MF ANB NET SINGLE PREMIUM 4.50%	31,536	0	31,536	0	0
0100042. 1958 CSO ANB CNF 2.5% NSP 1985-2006	127,632	0	127,632	0	0
0100043. 1958 CSO MF ANB NEW JERSEY METHOD 3.00%	1,405,438	0	1,405,438	0	0
0100044. 1958 CSO ANB CNF 3% CRVM 1961-2017 NB	3,412,683	0	3,412,683	0	0
0100045. 1958 CSO MF FEMALE 5YR SET BACK ANB CRVM 4.50%	9,861,228	0	9,861,228	0	0
0100046. 1958 CSO ANB CNF 3% NLP 1963-2006	300,945	0	300,945	0	0
0100047. 1958 CSO MF FEMALE 5YR SET BACK ANB NET SINGLE PREMIUM 4.50%	309,845	0	309,845	0	0
0100048. 1958 CSO ANB CNF 3% NSP 1961-2001	2,765,276	0	2,765,276	0	0
0100049. 1958 CSO MF FEMALE 5YR SET BACK ANB NET SINGLE PREMIUM 5.50%	95,254	0	95,254	0	0
0100050. 1958 CSO ANB CNF 3.5% CRVM 1968-1988	2,678,745	0	2,678,745	0	0
0100051. 1958 CSO MF FEMALE 6YR SET BACK ANB CRVM 4.00%	84,516	0	84,516	0	0
0100052. 1958 CSO ANB CNF 3.5% NLP 1966-1980	190,020	0	190,020	0	0
0100053. 1958 CSO MF FEMALE 6YR SET BACK ANB CRVM 4.50%	6,863,972	0	6,863,972	0	0
0100054. 1958 CSO ANB CNF 3.5% NSP 1974-1979	5,450	0	5,450	0	0
0100055. 1958 CSO MF FEMALE 6YR SET BACK ANB NET SINGLE PREMIUM 4.00%	13,957	0	13,957	0	0
0100056. 1958 CSO ANB CNF 4% CRVM 1975-2003	2,482,158	0	2,482,158	0	0
0100057. 1958 CSO MF FEMALE 6YR SET BACK ANB NET SINGLE PREMIUM 4.50%	159,970	0	159,970	0	0
0100058. 1958 CSO ANB CNF 4% CRVM 1985-1988 ISL	3,935,835	0	3,935,835	0	0
0100059. 1958 CSO MF UNISMOKE ALB CRVM 4.50%	14,591,164	0	14,591,164	0	0
0100060. 1958 CSO ANB CNF 4% NLP 1977-1989	166,205	0	166,205	0	0
0100061. 1980 CET MF ALB NET SINGLE PREMIUM 4.50%	1,990	0	1,990	0	0
0100062. 1958 CSO ANB CNF 4% NSP 1975-1987	372,750	0	372,750	0	0
0100063. 1980 CET MF ANB NET SINGLE PREMIUM 4.00%	973	0	973	0	0
0100064. 1958 CSO ANB CNF 4.5% CRVM 1981-1992	2,356,911	0	2,356,911	0	0
0100065. 1980 CET MF ANB NET SINGLE PREMIUM 4.50%	109,553	0	109,553	0	0
0100066. 1958 CSO ANB CNF 4.5% CRVM 1984-1988 ISL	4,681,742	0	4,681,742	0	0
0100067. 1980 CET MF ANB NET SINGLE PREMIUM 5.00%	7,037	0	7,037	0	0
0100068. 1958 CSO CNF 4% CRVM 1984-1989 ISL	85,999,548	0	85,999,548	0	0
0100069. 1980 CET MF ANB NET SINGLE PREMIUM 5.50%	34,920	0	34,920	0	0
0100070. 1980 CSO ALB CNF 3% NLP 1986-1997	2,359	0	2,359	0	0
0100071. 1980 CET MF ANB NET SINGLE PREMIUM 6.00%	9,159	0	9,159	0	0
0100072. 1980 CSO ALB CNF 3% NSP 1995-1997	6,431	0	6,431	0	0
0100073. 1980 CET MF NONSMOKER / SMOKER ALB NET SINGLE PREMIUM 3.50%	6,670	0	6,670	0	0
0100074. 1980 CSO ALB CNF 4% CRVM 1997-2000 ISL	23,146,418	0	23,146,418	0	0
0100075. 1980 CET MF NONSMOKER / SMOKER ALB NET SINGLE PREMIUM 4.00%	68,370	0	68,370	0	0
0100076. 1980 CSO ALB CNF 4.5% CRVM 1988-2000	3,391,067	0	3,391,067	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100077. 1980 CET MF NONSMOKER / SMOKER ALB NET SINGLE PREMIUM 4.50%	515,723	0	515,723	0	0
0100078. 1980 CSO ALB CNF 4.5% CRVM 1985-2002 ISL	71,731,294	0	71,731,294	0	0
0100079. 1980 CET MF NONSMOKER / SMOKER ALB NET SINGLE PREMIUM 5.00%	22	0	22	0	0
0100080. 1980 CSO ALB CNF 5% CRVM 1989-1994	1,205,439	0	1,205,439	0	0
0100081. 1980 CET-D UNISEX (50%M/50%F) ANB NET SINGLE PREMIUM 4.00%	309	0	309	0	0
0100082. 1980 CSO ALB CNF 5% NSP 1994-1994	2,756	0	2,756	0	0
0100083. 1980 CET-D UNISEX (50%M/50%F) ANB NET SINGLE PREMIUM 4.50%	1,427,428	0	1,427,428	0	0
0100084. 1980 CSO ALB CNF 5.5% CRVM 1988-1992	3,909,483	0	3,909,483	0	0
0100085. 1980 CSO MF ALB CRVM 4.50%	1,565	0	1,565	0	0
0100086. 1980 CSO ALB CNF 5.5% NLP 1986-1989	2,363,759	0	2,363,759	0	0
0100087. 1980 CSO ALB CNF 5.5% NSP 1990-1990	557	0	557	0	0
0100088. 1980 CSO MF ALB NET LEVEL PREMIUM 4.50%	848	0	523	0	325
0100089. 1980 CSO ALB CNF 6% NLP 1984-1986	1,223,095	0	1,223,095	0	0
0100090. 1980 CSO MF ALB NET SINGLE PREMIUM 4.50%	5,190	0	5,190	0	0
0100091. 1980 CSO ANB CNF 3% CRVM 2001-2007 ISL	50,796,525	0	50,796,525	0	0
0100092. 1980 CSO MF ALB ONE-YEAR TERM 5.50%	2,964	0	2,964	0	0
0100093. 1980 CSO ANB CNF 3% NSP 1988-1992	36,913	0	36,913	0	0
0100094. 1980 CSO MF ALB REGULATION 147 4.50%	204,658	0	204,658	0	0
0100095. 1980 CSO ANB CNF 4% CRVM 1989-2007	841,125	0	841,125	0	0
0100096. 1980 CSO MF ALB REGULATION 147 5.00%	2,153,981	0	2,153,981	0	0
0100097. 1980 CSO ANB CNF 4% CRVM 1987-2008 ISL	134,167,730	0	134,167,730	0	0
0100098. 1980 CSO MF ANB CRVM 4.00%	5,347	0	5,347	0	0
0100099. 1980 CSO ANB CNF 4.5% CRVM 1985-2004	107,009,932	0	107,009,932	0	0
0100100. 1980 CSO MF ANB CRVM 4.50%	1,432,583	0	1,432,583	0	0
0100101. 1980 CSO ANB CNF 4.5% CRVM 1985-2005 ISL	218,505,495	0	218,505,495	0	0
0100102. 1980 CSO MF ANB CRVM 5.00%	1,829,731	0	1,829,731	0	0
0100103. 1980 CSO ANB CNF 4.5% NLP 1984-1989	97,342	0	97,342	0	0
0100104. 1980 CSO MF ANB CRVM 5.50%	7,680,337	0	7,680,337	0	0
0100105. 1980 CSO ANB CNF 5% CRVM 1989-1994	625,903	0	625,903	0	0
0100106. 1980 CSO MF ANB CRVM 6.00%	6,334,922	0	6,334,922	0	0
0100107. 1980 CSO ANB CNF 5% CRVM 1993-1994 ISL	3,444,088	0	3,444,088	0	0
0100108. 1980 CSO ANB CNF 5% NLP 1993-1993	1,676	0	1,676	0	0
0100109. 1980 CSO MF ANB NET SINGLE PREMIUM 4.00%	9,802	0	9,802	0	0
0100110. 1980 CSO ANB CNF 5.5% CRVM 1986-1992	1,915,501	0	1,915,501	0	0
0100111. 1980 CSO MF ANB NET SINGLE PREMIUM 4.50%	26,839	0	26,839	0	0
0100112. 1980 CSO ANB CNF 5.5% CRVM 1988-1992 ISL	5,419,496	0	5,419,496	0	0
0100113. 1980 CSO MF ANB NET SINGLE PREMIUM 5.00%	3,680	0	3,680	0	0
0100114. 1980 CSO ANB CNF 5.5% NLP 1989-1991	2,945	0	2,945	0	0
0100115. 1980 CSO MF ANB NET SINGLE PREMIUM 5.50%	102,291	0	102,291	0	0
0100116. 1980 CSO ANB CNF 5.5% NSP 1987-1989	315	0	315	0	0
0100117. 1980 CSO MF ANB NET SINGLE PREMIUM 6.00%	258,607	0	258,607	0	0
0100118. 1980 CSO ANB CNF 6% CRVM 1984-1986	349,467	0	349,467	0	0
0100119. 1980 CSO MF ANB ONE-YEAR TERM 4.50%	17,633	0	0	0	17,633
0100120. 1980 CSO ANB CNF 6% NLP 1983-1986	1,323,227	0	1,323,227	0	0
0100121. 1980 CSO MF ANB REGULATION 147 5.00%	41,329	0	41,329	0	0
0100122. 2001 CSO ANB CNF 3% CRVM 2008-2014 ISL	6,185,867	0	6,185,867	0	0
0100123. 1980 CSO MF NONSMOKER / SMOKER ALB CRVM 3.50%	40,693	0	40,693	0	0
0100124. 2001 CSO ANB CNF 3.5% CRVM 2013-2017 NB	52,008,690	0	52,008,690	0	0
0100125. 1980 CSO MF NONSMOKER / SMOKER ALB CRVM 4.00%	1,908,451	0	1,908,451	0	0
0100126. 2001 CSO ANB CNF 3.5% CRVM 2013-2017 ISL NB	6,953,815	0	6,953,815	0	0
0100127. 1980 CSO MF NONSMOKER / SMOKER ALB CRVM 4.50%	48,755,147	0	48,755,147	0	0
0100128. 2001 CSO ANB CNF 4% CRVM 2006-2012	799,002,608	0	799,002,608	0	0
0100129. 1980 CSO MF NONSMOKER / SMOKER ALB CRVM 5.00%	6,865	0	6,865	0	0
0100130. 2001 CSO ANB CNF 4% CRVM 2007-2012 ISL	283,643,880	0	283,643,880	0	0
0100131. 1980 CSO MF NONSMOKER / SMOKER ALB CRVM 5.50%	19,617	0	19,617	0	0
0100132. 2001 CSO ANB CNF 4.5% CRVM 2004-2005	13,898,358	0	13,898,358	0	0
0100133. 1980 CSO MF NONSMOKER / SMOKER ALB NET SINGLE PREMIUM 4.50%	81,571	0	81,571	0	0
0100134. 2001 CSO Ultimate ANB CNF 3.5% NSP 2013-2014	1,274	0	1,274	0	0
0100135. 1980 CSO MF NONSMOKER/SMOKER ALB CRVM 4.00%	13,334,568	0	13,334,568	0	0
0100136. 2001 CSO Ultimate ANB CNF 4% CRVM 2006-2008	1,587,112	0	1,587,112	0	0
0100137. 1980 CSO MF NONSMOKER/SMOKER ALB CRVM 4.50%	2,353,803	0	2,353,803	0	0
0100138. 2001 CSO Ultimate ANB CNF 4% NSP 2008-2012	135,512	0	135,512	0	0
0100139. 1980 CSO MF NONSMOKER/SMOKER ALB CRVM 5.00%	5,322,478	0	5,322,478	0	0
0100140. 2001 CSO Ultimate ANB CNF 4.5% CRVM 2004-2005	18,507	0	18,507	0	0
0100141. 1980 CSO MF NONSMOKER/SMOKER ALB CRVM 5.50%	111,743	0	111,743	0	0
0100142. American Experience CNF 3% New Jersey Method 1942-1947	18,061	0	18,061	0	0
0100143. 1980 CSO-A UNISEX (100%M/0%F) ALB CRVM 5.00%	2,652	0	2,652	0	0
0100144. American Experience CNF 3% NLP 1943-1947	15,198	0	15,198	0	0
0100145. 1980 CSO-C (60M/40F) NONSMOKER/SMOKER ALB CRVM 4.00%	48,883,543	0	48,883,543	0	0
0100146. American Experience CNF 3% NSP 1944-1947	1,079	0	1,079	0	0
0100147. 1980 CSO-C (60M/40F) NONSMOKER/SMOKER ALB CRVM 4.50%	106,218,711	0	106,218,711	0	0
0100148. American Experience CNF 3.5% NLP 1937-1940	2,864	0	2,864	0	0
0100149. 1980 CSO-C (60M/40F) NONSMOKER/SMOKER ALB CRVM 5.00%	185,042,019	0	185,042,019	0	0
0100150. American Experience CNF 3.5% NSP 1933-1940	8,737	0	8,737	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100151. 1980 CSO-C (60M/40F) NONSMOKER/SMOKER ALB CRVM 5.50%	7,220,730	0	7,220,730	0	0
0100152. 1980 CSO-C UNISEX (60%M/40%F) NONSMOKER / SMOKER ALB CRVM 4.00%	5,977,440	0	5,977,440	0	0
0100153. 1980 CSO-C UNISEX (60%M/40%F) NONSMOKER / SMOKER ALB CRVM 4.50%	240,516	0	240,516	0	0
0100154. 1980 CSO-D UNISEX (50%M/50%F) ALB CRVM 3.50%	8,272	0	8,272	0	0
0100155. 1980 CSO-D UNISEX (50%M/50%F) ALB CRVM 4.00%	345,567	0	345,567	0	0
0100156. 1980 CSO-D UNISEX (50%M/50%F) ALB CRVM 4.50%	12,513	0	12,513	0	0
0100157. 1980 CSO-D UNISEX (50%M/50%F) ANB CRVM 4.50%	124,787	0	124,787	0	0
0100158. 1980 CSO-D UNISEX (50%M/50%F) ANB NET SINGLE PREMIUM 4.50%	92,761	0	92,761	0	0
0100159. 2001 CSO (60M/40F) NONSMOKER/SMOKER ALB CRVM 3.50%	412,630	0	412,630	0	0
0100160. 2001 CSO (60M/40F) NONSMOKER/SMOKER ALB CRVM 4.00%	1,964,015	0	1,964,015	0	0
0100161. 2001 CSO-C UNISEX (60%M/40%F) NS/SM ALB CRVM 3.50%	1,168,195	0	1,168,195	0	0
0100162. 2001 CSO-C UNISEX (60%M/40%F) NS/SM ALB CRVM 4.00%	5,037,321	0	5,037,321	0	0
0100163. 2001 CSO-D UNISEX (50%M/50%F) AGG ALB CRVM 3.50%	35,756	0	35,756	0	0
0100164. 2001 CSO-D UNISEX (50%M/50%F) AGG ALB CRVM 4.00%	148,365	0	148,365	0	0
0199997. Totals (Gross)	2,417,393,914	0	2,409,266,197	0	8,127,717
0199998. Reinsurance ceded	1,310,726,524	0	1,310,726,524	0	0
0199999. Life Insurance: Totals (Net)	1,106,667,390	0	1,098,539,673	0	8,127,717
0200001. SPIA 83a 7 3/4%	74,441	XXX	0	XXX	74,441
0200002. SPIA 51 GAM various	1,800	XXX	1,800	XXX	0
0200003. SPIA 83a 8 1/4%	1,098,475	XXX	0	XXX	1,098,475
0200004. SPIA 71 IAM various	3,170	XXX	3,170	XXX	0
0200005. SPIA 83a 8 3/4%	2,817,222	XXX	0	XXX	2,817,222
0200006. SPIA 83a various	3,515,838	XXX	3,515,838	XXX	0
0200007. SPIA a-2000 various	1,136,099	XXX	1,136,099	XXX	0
0200008. Deferred Dynamic Interest CARVM 1976-1998	112,448,021	XXX	112,448,021	XXX	0
0200009. Deferred a-2000 Dynamic Interest CARVM 1989-2008 NB	45,320,302	XXX	45,320,302	XXX	0
0200010. Deferred 1994 MGDB Dynamic Interest CARVM 1989-2008 NB	10,400,923	XXX	10,400,923	XXX	0
0299997. Totals (Gross)	176,816,291	XXX	172,826,153	XXX	3,990,138
0299998. Reinsurance ceded	0	XXX	0	XXX	0
0299999. Annuities: Totals (Net)	176,816,291	XXX	172,826,153	XXX	3,990,138
0300001. NonIB Payout - LC	2,657,319	0	2,657,319	0	0
0300002. 83a 7.00% Non-Par 1993	804,452	0	0	0	804,452
0300003. IB Payout - LC	52,181,540	0	52,181,540	0	0
0300004. SPIA 83a various	943,238	0	943,238	0	0
0300005. 83a 7.75% Non-Par 1992	401,208	0	0	0	401,208
0300006. SPIA a-2000 various	20,890,107	0	20,890,107	0	0
0300007. 83a 8.25% Non-Par 1991	713,289	0	0	0	713,289
0399997. Totals (Gross)	78,591,153	0	76,672,204	0	1,918,949
0399998. Reinsurance ceded	0	0	0	0	0
0399999. SCWLC: Totals (Net)	78,591,153	0	76,672,204	0	1,918,949
0400001. 1959 ADB 2.5% Net Level Premium Par	17,345	0	17,345	0	0
0400002. 1959 ADB CSO 2.5% NP	424	0	424	0	0
0400003. 1959 ADB 3% CRVM Nonpar	1,538	0	1,538	0	0
0400004. 1959 ADB CSO 2.5% Par	316	0	316	0	0
0400005. 1959 ADB 3% Net Level Premium Nonpar	73,744	0	73,744	0	0
0400006. 1959 ADB CSO 3% NP	39,936	0	39,936	0	0
0400007. 1959 ADB CSO 3% Par	3,623	0	3,623	0	0
0400008. 1959 ADB 3.5% Net Level Premium Nonpar	50	0	50	0	0
0400009. 1959 ADB Table 1958 CSO 3% NP ISL	5,678	0	5,678	0	0
0499997. Totals (Gross)	142,654	0	142,654	0	0
0499998. Reinsurance ceded	11,077	0	11,077	0	0
0499999. Accidental Death Benefits: Totals (Net)	131,577	0	131,577	0	0
0500001. 52 Disability 58 CSO 3.0% NP	45,811	0	45,811	0	0
0500002. 1952 Disability Study Benefit 5 Period 2 CSO 2.5% Par	247	0	247	0	0
0500003. 52 Disability 58 CSO 2.5% Par	296,385	0	296,385	0	0
0500004. 1952 Disability Study Benefit 5 Period 2 CSO 3% NP	4,203,634	0	4,203,634	0	0
0500005. 64 CDT 3% NP	165,502	0	165,502	0	0
0500006. 1952 Disability Study Benefit 5 Period 2 CSO 3% Par	8,427	0	8,427	0	0
0500007. 1952 Disability Table 1958 CSO 3% NP ISL	64,066	0	64,066	0	0
0500008. 1952 Disability Table 1958 CSO 4% NP ISL	3,300	0	3,300	0	0
0500009. 1952 Disability Table 1958 CSO 4.5% NP ISL	69,643	0	69,643	0	0
0599997. Totals (Gross)	4,857,015	0	4,857,015	0	0
0599998. Reinsurance ceded	3,178,826	0	3,178,826	0	0
0599999. Disability-Active Lives: Totals (Net)	1,678,189	0	1,678,189	0	0
0600001. 70 Group Life Premium Waiver Table 3.5% & 4% 1977-1995	363,416	0	0	0	363,416
0600002. 52 Disability 58 CSO 2.5% Par	663,712	0	663,712	0	0
0600003. 150% 1926 Class (3) CSO 3% NP	514	0	514	0	0
0600004. 70 Group Disability 3% Non-Par 1975-1997	1,482,925	0	0	0	1,482,925
0600005. 52 Disability 58 CSO 3.0% NP	5,359,843	0	5,359,234	0	609
0600006. 1952 Disability Study Benefit 5 Period 2 CSO 2.5% Par	9,123	0	9,123	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0600007. 70 Group Disability Modified 3% Non-Par 1987-2005	2,043,444	0	0	0	2,043,444
0600008. 64 CDT 3% NP	111,184	0	111,184	0	0
0600009. 1952 Disability Study Benefit 5 Period 2 CSO 3% NP	4,108,325	0	4,108,325	0	0
0600010. 2005 Group Table 3% Non-Par 1992-2005	86,022	0	0	0	86,022
0600011. 1952 Disability Study Benefit 5 Period 2 CSO 3% Par	23,316	0	23,316	0	0
0600012. 2005 Group Table 3.50% Non-Par 2013-NB	1,613,588	0	0	0	1,613,588
0600013. 1952 Disability Table 1958 CSO 3% NP ISL	2,780,551	0	2,780,551	0	0
0600014. 2005 Group Table 4.00% Non-Par 2009-2012	748,868	0	0	0	748,868
0600015. 2005 Group Table 4.25% Non-Par 2006	295,786	0	0	0	295,786
0600016. 2005 Group Table 4.50% Non-Par 2007-2008	314,496	0	0	0	314,496
0699997. Totals (Gross)	20,005,113	0	13,055,959	0	6,949,154
0699998. Reinsurance ceded	1,288,658	0	970,997	0	317,661
0699999. Disability-Disabled Lives: Totals (Net)	18,716,455	0	12,084,962	0	6,631,493
0700001. Reserve for MGDB - Variable Annuity	544	0	544	0	0
0700002. Miscellaneous	8,939	0	8,939	0	0
0700003. Additional Actuarial Reserves	10,000,000	0	0	0	10,000,000
0700004. Guaranteed Minimum Death Benefit	464,218	0	464,218	0	0
0700005. Additional Actuarial Reserves	30,000,000	0	30,000,000	0	0
0700006. Guaranteed Insurability Option	2,357	0	2,357	0	0
0700007. Excess Cash Value Reserve	5,973,579	0	5,973,579	0	0
0700008. Non-deduction Reserves; Return of premium at death	(77,821)	0	(77,821)	0	0
0700009. AG 43 Excess	26,420,108	0	26,420,108	0	0
0700010. Excess of valuation net premiums over corresponding gross premiums - Retail Life	1,487,669	0	1,487,669	0	0
0700011. Group Conversion Excess Mortality	104,828	0	104,828	0	0
0700012. Additional Actuarial Reserve / Cashflow Testing Reserve	145,000,000	0	145,000,000	0	0
0700013. XXX/AXXX Deficiency Reserves - Retail Life	26,868,043	0	26,868,043	0	0
0700014. Reserves for policies issued after the valuation date; unpaid business	241	0	241	0	0
0700015. Group Conversions	16,805	0	16,805	0	0
0700016. Universal Life Rider Reserve	39,171	0	39,171	0	0
0700017. Guaranteed Purchase Option	235	0	235	0	0
0700018. For excess of valuation net premiums over corresponding gross premiums on respective policies, computed according to the standard of valuation required by this state	1,130,346	0	1,130,346	0	0
0700019. Return of Unearned Premium at Death of the Insured	52,524	0	52,524	0	0
0700020. Excess Cash Value Reserve	4,854,396	0	4,854,396	0	0
0700021. Paid up additions	9,159,515	0	9,159,515	0	0
0700022. Additional Actuarial Reserves	65,000,000	0	65,000,000	0	0
0700023. Extended maturity options	2,071,752	0	2,071,752	0	0
0700024. GMDB Reserve	500,000	0	500,000	0	0
0799997. Totals (Gross)	329,077,449	0	319,077,449	0	10,000,000
0799998. Reinsurance ceded	24,276,120	0	24,276,120	0	0
0799999. Miscellaneous Reserves: Totals (Net)	304,801,329	0	294,801,329	0	10,000,000
9999999. Totals (Net) - Page 3, Line 1	1,687,402,384	0	1,656,734,087	0	30,668,297

EXHIBIT 5 - INTERROGATORIES

1.1 Has the reporting entity ever issued both participating and non-participating contracts? Yes [X] No [ ]

1.2 If not, state which kind is issued.

2.1 Does the reporting entity at present issue both participating and non-participating contracts? Yes [ ] No [X]

2.2 If not, state which kind is issued.
Non-participating

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

4. Has the reporting entity any assessment or stipulated premium contracts in force? Yes [ ] No [X]
If so, state:
4.1 Amount of insurance? $ 0
4.2 Amount of reserve? $ 0
4.3 Basis of reserve:
4.4 Basis of regular assessments:
4.5 Basis of special assessments:
4.6 Assessments collected during the year $ 0

5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.
2.15%

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? Yes [ ] No [X]
6.1 If so, state the amount of reserve on such contracts on the basis actually held: $ 0
6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: $ 0
Attach statement of methods employed in their valuation.

7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? Yes [ ] No [X]
7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements $ 0
7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:
7.3 State the amount of reserves established for this business: $ 0
7.4 Identify where the reserves are reported in the blank:

8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? Yes [ ] No [X]
8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: $ 0
8.2 State the amount of reserves established for this business: $ 0
8.3 Identify where the reserves are reported in the blank:

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

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

1	Valuation Basis		4
	2	3	
Description of Valuation Class	Changed From	Changed To	Increase in Actuarial Reserve Due to Change
9999999 - Total (Column 4, only)			

NONE

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS

		1	2	3	4	Other Individual Contracts				
		Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	5 Non-Cancelable	6 Guaranteed Renewable	7 Non-Renewable for Stated Reasons Only	8 Other Accident Only	9 All Other
	ACTIVE LIFE RESERVE									
1.	Unearned premium reserves	51,239	14,437	0	0	4,928	31,874	0	0	0
2.	Additional contract reserves (a)	16,418,449	1,863,372	0	0	314,770	14,240,307	0	0	0
3.	Additional actuarial reserves-Asset/Liability analysis	0	0	0	0	0	0	0	0	0
4.	Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
5.	Reserve for rate credits	0	0	0	0	0	0	0	0	0
6.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0
7.	Totals (Gross)	16,469,688	1,877,809	0	0	319,698	14,272,181	0	0	0
8.	Reinsurance ceded	1,770,909	1,687,853	0	0	83,056	0	0	0	0
9.	Totals (Net)	14,698,779	189,956	0	0	236,642	14,272,181	0	0	0
	CLAIM RESERVE									
10.	Present value of amounts not yet due on claims	4,140,831	3,367,381	0	0	771,779	1,671	0	0	0
11.	Additional actuarial reserves-Asset/Liability analysis	0	0	0	0	0	0	0	0	0
12.	Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
13.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0
14.	Totals (Gross)	4,140,831	3,367,381	0	0	771,779	1,671	0	0	0
15.	Reinsurance ceded	1,158,595	1,158,595	0	0	0	0	0	0	0
16.	Totals (Net)	2,982,236	2,208,786	0	0	771,779	1,671	0	0	0
17.	TOTAL (Net)	17,681,015	2,398,742	0	0	1,008,421	14,273,852	0	0	0
18.	TABULAR FUND INTEREST	95,232	95,232	0	0	0	0	0	0	0
	DETAILS OF WRITE-INS									
0601.										
0602.										
0603.										
0698.	Summary of remaining write-ins for Line 6 from overflow page	0	0	0	0	0	0	0	0	0
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)	0	0	0	0	0	0	0	0	0
1301.										
1302.										
1303.										
1398.	Summary of remaining write-ins for Line 13 from overflow page	0	0	0	0	0	0	0	0	0
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0	0	0	0	0

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

Valuation standard used in calculating positive reserves on Exhibit 6, Line 2: 1. Column 2: A) Disability Income: 4.5% 1985 CIDA 1-Year FPT; B) Accident: 4.0% 1980 CSO ALB Table-C 2-year FPT. 2. Column 6: 4.5% 1985 NAIC Cancer Claims Costs table, using 2-year FPT; + deficiency reserve from gross premium valuation; Valuation Basis: 3% 1964 CDT 2 Year Preliminary Term

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	80,158,176	0	14,267,839	58,167,798	2,717,391	5,005,148
2. Deposits received during the year	13,621,856	0	467,668	12,767,993	386,195	0
3. Investment earnings credited to the account	1,212,915	0	260,770	667,080	284,364	701
4. Other net change in reserves	1,110,822	0	(200,686)	121,401	(14,655)	1,204,762
5. Fees and other charges assessed	0	0	0	0	0	0
6. Surrender charges	0	0	0	0	0	0
7. Net surrender or withdrawal payments	20,814,210	0	907,108	19,353,286	553,816	0
8. Other net transfers to or (from) Separate Accounts	(23,258)	0	(19,048)	(4,210)	0	0
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	75,312,817	0	13,907,531	52,375,196	2,819,479	6,210,611
10. Reinsurance balance at the beginning of the year	0	0	0	0	0	0
11. Net change in reinsurance assumed	0	0	0	0	0	0
12. Net change in reinsurance ceded	0	0	0	0	0	0
13. Reinsurance balance at the end of the year (Lines 10+11-12)	0	0	0	0	0	0
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	75,312,817	0	13,907,531	52,375,196	2,819,479	6,210,611

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:											
1.1 Direct	27,692,176	0	26,238,034	916,315	0	0	537,827	0	0	0	0
1.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
1.3 Reinsurance ceded	19,225,991	0	19,225,991	0	0	0	0	0	0	0	0
1.4 Net	8,466,185	0	7,012,043	916,315	0	0	537,827	0	0	0	0
2. In course of settlement:											
2.1 Resisted — 2.11 Direct	0	0	0	0	0	0	0	0	0	0	0
2.12 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
2.13 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0
2.14 Net	0	0	(b) 0	(b) 0	0	(b) 0	(b) 0	0	0	0	0
2.2 Other — 2.21 Direct	0	0	0	0	0	0	0	0	0	0	0
2.22 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
2.23 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0
2.24 Net	0	0	(b) 0	(b) 0	0	(b) 0	(b) 0	0	(b) 0	(b) 0	(b) 0
3. Incurred but unreported:											
3.1 Direct	41,166,543	0	14,980,857	2,185	0	0	3,767,089	0	20,113,672	0	2,302,740
3.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
3.3 Reinsurance ceded	6,161,494	0	5,113,356	520	0	0	0	0	1,046,780	0	838
3.4 Net	35,005,049	0	(b) 9,867,501	(b) 1,664	0	(b) 0	(b) 3,767,089	0	(b) 19,066,891	(b) 0	(b) 2,301,903
4. TOTALS — 4.1 Direct	68,858,718	0	41,218,890	918,499	0	0	4,304,917	0	20,113,672	0	2,302,740
4.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
4.3 Reinsurance ceded	25,387,485	0	24,339,347	520	0	0	0	0	1,046,780	0	838
4.4 Net	43,471,233	(a) 0	(a) 16,879,543	917,979	0	0	(a) 4,304,917	0	19,066,891	0	2,301,903

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

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance $ 12,084,962 Individual Annuities $ 0 , Credit Life (Group and Individual) $ 0 , and Group Life $ 6,631,493 , are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $ 2,208,786 Credit (Group and Individual) Accident and Health $ 0 , and Other Accident and Health $ 0 are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
	Total	Industrial Life (a)	3 Life Insurance (b)	4 Individual Annuities	5 Supplementary Contracts	Credit Life (Group and Individual)	7 Life Insurance (c)	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other
1. Settlements During the Year:											
1.1 Direct	272,912,232	0	152,530,415	36,531,393	8,531,887	0	13,143,698	1,016,283	56,885,551	0	4,273,004
1.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
1.3 Reinsurance ceded	93,895,488	0	91,010,988	115,642	0	0	1,961,000	0	807,859	0	0
1.4 Net	(d) 179,016,744	0	61,519,427	36,415,752	8,531,887	0	11,182,698	1,016,283	56,077,692	0	4,273,004
2. Liability December 31, current year from Part 1:											
2.1 Direct	68,858,718	0	41,218,890	918,499	0	0	4,304,917	0	20,113,672	0	2,302,740
2.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
2.3 Reinsurance ceded	25,387,485	0	24,339,347	520	0	0	0	0	1,046,780	0	838
2.4 Net	43,471,233	0	16,879,543	917,979	0	0	4,304,917	0	19,066,891	0	2,301,903
3. Amounts recoverable from reinsurers December 31, current year	1,706,809	0	1,381,307	18,578	0	0	235,000	0	71,924	0	0
4. Liability December 31, prior year:											
4.1 Direct	68,867,695	0	37,491,096	1,154,866	0	0	6,084,103	0	22,802,206	0	1,335,424
4.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
4.3 Reinsurance ceded	25,970,031	0	24,365,840	784	0	0	0	0	1,602,395	0	1,012
4.4 Net	42,897,664	0	13,125,256	1,154,082	0	0	6,084,103	0	21,199,811	0	1,334,412
5. Amounts recoverable from reinsurers December 31, prior year	24,403,692	0	23,629,803	0	0	0	711,000	0	62,889	0	0
6. Incurred Benefits											
6.1 Direct	272,903,255	0	156,258,210	36,295,027	8,531,887	0	11,364,511	1,016,283	54,197,017	0	5,240,321
6.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
6.3 Reinsurance ceded	70,616,059	0	68,735,999	133,956	0	0	1,485,000	0	261,279	0	(174)
6.4 Net	202,287,196	0	87,522,211	36,161,071	8,531,887	0	9,879,511	1,016,283	53,935,738	0	5,240,495

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

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 185,161 in Line 1.1, $ 185,161 in Line 1.4.
$ 185,161 in Line 6.1, and $ 185,161 in Line 6.4.

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

(d) Includes $ 665,267 premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)	0	0	0
2.	Stocks (Schedule D):			
	2.1 Preferred stocks	0	0	0
	2.2 Common stocks	0	0	0
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens	0	0	0
	3.2 Other than first liens	0	0	0
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company	0	0	0
	4.2 Properties held for the production of income	0	0	0
	4.3 Properties held for sale	0	0	0
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)	0	0	0
6.	Contract loans	116,530	40,632	(75,898)
7.	Derivatives (Schedule DB)	0	0	0
8.	Other invested assets (Schedule BA)	0	0	0
9.	Receivables for securities	0	0	0
10.	Securities lending reinvested collateral assets (Schedule DL)	0	0	0
11.	Aggregate write-ins for invested assets	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	116,530	40,632	(75,898)
13.	Title plants (for Title insurers only)	0	0	0
14.	Investment income due and accrued	0	0	0
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	1,558,152	1,560,364	2,212
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	0	0	0
	15.3 Accrued retrospective premiums and contracts subject to redetermination	0	0	0
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers	0	0	0
	16.2 Funds held by or deposited with reinsured companies	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	0	0	0
17.	Amounts receivable relating to uninsured plans	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0
18.2	Net deferred tax asset	63,790,830	104,670,045	40,879,215
19.	Guaranty funds receivable or on deposit	0	0	0
20.	Electronic data processing equipment and software	0	0	0
21.	Furniture and equipment, including health care delivery assets	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	339	221	(118)
24.	Health care and other amounts receivable	195,533	171,723	(23,810)
25.	Aggregate write-ins for other than invested assets	718,994	2,883,116	2,164,122
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	66,380,379	109,326,101	42,945,722
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28.	Total (Lines 26 and 27)	66,380,379	109,326,101	42,945,722
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0
2501.	Negative IMR	689,105	2,853,954	2,164,849
2502.	Miscellaneous assets	29,889	29,162	(727)
2503.				
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	718,994	2,883,116	2,164,122

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of ReliaStar Life Insurance Company of New York (the "Company" or "RNY") are presented on the basis of accounting practices prescribed or permitted by the New York Department of Financial Services ("NYDFS").

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

The Company did not have any prescribed or permitted practices as of December 31, 2017 and December 31, 2016.

	SSAP #	F/S Page	F/S Line #	2017	2016
Net Income:					
(1) RNY State basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	$ (32,073,053)	$ 5,577,769
(2) State prescribed practices that are an increase/(decrease) from NAIC SAP:					
None				—	—
(3) State permitted practices that are am increase/(decrease) from NAIC SAP:					
None				—	—
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ (32,073,053)	$ 5,577,769
Surplus:					
(5) RNY State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$272,686,329	$ 313,253,323
(6) State prescribed practices that are an increase/(decrease) from NAIC SAP:					
None				—	—
(7) State permitted practices that are am increase/(decrease) from NAIC SAP:					
None				—	—
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$272,686,329	$ 313,253,323

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

The preparation of financial statements in conformity with NAIC Statements of Statutory Accounting Principles ("SSAP") requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

C. Accounting Policy

Life premiums are recognized as income over the premium paying period of the related policies. Annuity considerations are recognized as revenue when received. Health premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

The amount of dividends to be paid to policyholders is determined annually by the Company's Board of Directors. The aggregate amount of policyholders' dividends is related to actual interest, mortality, morbidity, and expense experience for the year and judgment as to the appropriate level of statutory surplus to be retained by the Company.

In addition, the Company uses the following accounting policies:

(1) Short-term investments are stated at amortized cost.

(2) Bonds not backed by other loans are stated at either amortized cost using the interest method or the lower of cost or fair market value.

(3) Common stocks are stated at market except that investments in stocks of uncombined subsidiaries and affiliates in which the Company has an interest of 20% or more are carried on the equity basis.

(4) Preferred stocks are stated in accordance with SSAP No. 32, *Investments in Preferred Stock*.

(5) Mortgage loans on real estate are stated at amortized cost, less adjustments for impairments.

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

(7) The Company carries investments in affiliated companies on an equity basis.

(8) The Company has minor ownership interests in joint ventures. The Company carries these interests based on the underlying audited United States Generally Accepted Accounting Principles ("U.S. GAAP") equity of the investee.

(9) Derivatives which qualify for hedge accounting are reported in a manner that is consistent with the hedged asset or liability. All effective derivatives are carried at amortized cost. Ineffective hedges are carried at fair value.

(10) The Company anticipates investment income as a factor in the premium deficiency calculation, in accordance with SSAP No. 54, *Individual and Group Accident and Health Contracts.*

(11) Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and establishing the resulting liability are continually reviewed and any adjustments are reflected in the period determined.

(12) The Company has not modified its capitalization policy from the prior period.

(13) The Company has no pharmaceutical rebate receivables.

D. Going concern
None

2. Accounting Changes and Corrections of Errors

A. Correction of Errors
In 2016, the Company determined that it had understated share based compensation expenses related to retirement eligibility in prior years by $246,763. To correct this error, the Company recognized a cumulative prior period adjustment decrease to surplus of $160,396 net of tax, in accordance with the provisions of SSAP No. 3, *Accounting Changes and Corrections of Errors* ("SSAP No. 3"). The tax effect of this adjustment was an increase to taxes recoverable of $86,367.

B. Accounting Changes
None

3. Business Combinations and Goodwill
None

4. Discontinued Operations
None

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) The maximum and minimum lending rates for mortgage loans initiated during 2017 were 4.3% and 2.9%. All loans were commercial mortgages.

(2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money was 65.4%.

(3) Taxes, assessments and any amounts advanced and not included in the mortgage loan total
None

NOTES TO FINANCIAL STATEMENTS

(4) Age Analysis of Mortgage Loans and identification of Mortgage Loans in Which the Insurer is a Participant or Co-lender in a Mortgage Loan Agreement

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. 2017							
1. Recorded investment (all)							
(a) Current	$ —	$ —	$ —	$ —	$ 199,290,112	$ —	$ 199,290,112
(b) 30-59 Days Past Due	—	—	—	—	—	—	—
(c) 60-89 Days Past Due	—	—	—	—	—	—	—
(d) 90-179 Days Past Due	—	—	—	—	—	—	—
(e) 180+ Days Past Due	—	—	—	—	—	—	—
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest Accrued	—	—	—	—	—	—	—
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest Accrued	—	—	—	—	—	—	—
4. Interest Reduced							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Number of Loans	—	—	—	—	—	—	—
(c) Percent Reduced	—%	—%	—%	—%	—%	—%	—%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ 4,346,935	$ —	$ 4,346,935
b. 2016							
1. Recorded investment							
(a) Current	$ —	$ —	$ —	$ —	$ 178,613,353	$ —	$ 178,613,353
(b) 30-59 Days Past Due	—	—	—	—	—	—	—
(c) 60-89 Days Past Due	—	—	—	—	—	—	—
(d) 90-179 Days Past Due	—	—	—	—	—	—	—
(e) 180+ Days Past Due	—	—	—	—	—	—	—
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest Accrued	—	—	—	—	—	—	—
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest Accrued	—	—	—	—	—	—	—
4. Interest Reduced							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Number of Loans	—	—	—	—	—	—	—
(c) Percent Reduced	—%	—%	—%	—%	—%	—%	—%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ 4,833,673	$ —	$ 4,833,673

(5) Investment in Impaired Loans With or Without Allowance for Credit Losses and Impaired Loans subject to a Participant or Co-lender Mortgage Loan Agreement for Which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loan
None

(6) Investment in impaired loans - average recorded investment, interest income recognized, recorded investment on nonaccrual status and amount of interest income recognized using a cash-basis method of accounting
None

(7) Allowance for credit losses
None

(8) Mortgage Loans Derecognized as a Result of Foreclosure
None

(9) The Company recognizes interest income on its impaired loans upon receipt.

B. Debt Restructuring
The Company has high quality, well performing, portfolio of private placement debts. Under certain circumstances, modifications to these contracts are granted. Each modification is evaluated as to whether troubled debt restructuring has occurred. A modification is a troubled debt restructure when the borrower is in financial difficulty and the creditor makes concessions. Generally, the types of concessions may include: reduction of the face amount or maturity amount of the debt as originally stated, reduction of the contractual interest rate, extension of the maturity date at an interest rate lower than current market interest rates and/or reduction of accrued interest. The Company considers the amount, timing and extent of the concession granted in determining any impairment or changes in the specific valuation allowance recorded in connection with the troubled debt restructuring. A valuation allowance may have been recorded prior to the quarter when the loan is modified in a troubled debt restructuring. Accordingly, the carrying value (net of the specific valuation allowance) before and after modification through a troubled debt restructuring may not change significantly, or may increase if the expected recovery is higher than the pre-modification recovery assessment.

As of December 31, 2017 the Company held 1 private placement troubled debt restructuring loan with a carrying value of $717,774.

		2017	2016
(1)	The total recorded investment in restructured loans, as of year end	$ 717,774	$ —
(2)	The realized capital losses related to these loans	$ —	$ —
(3)	Total contractural commitments to extend credit to debtors owing receivables whose terms have been modified in troubled debt restructurings	$ —	$ —

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

C. Reverse Mortgages
None

D. Loan-Backed Securities

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

(2) The Company did not have any OTTI that were recognized in accordance with structured securities subject to SSAP No. 43R, *Loan-backed and Structured Securities* ("SSAP No. 43R") as of December 31, 2017 due to intent to sell or inability or lack of intent to hold to recovery.

(3) The following table discloses in detail the OTTI's recognized by the Company in accordance with structured securities subject to SSAP No. 43R as of December 31, 2017:

(1) CUSIP	(2) Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	(3) Present Value of Projected Cash Flows	(4) Recognized Other-Than-Temporary Impairment	(5) Amortized Cost After Other-Than-Temporary Impairment	(6) Fair Value at Time of OTTI	(7) Date of Financial Statement Where Reported
57643MMM3	$ 169,075	$ 162,733	$ 6,342	$ 162,733	$ 162,733	3/31/2017
57643MMM3	157,479	150,833	6,645	150,833	150,833	6/30/2017
Total			$ 12,987			

(4) The following table shows all impaired securities at December 31, 2017 in the aggregate for which an OTTI has not been recognized in earnings as a realized loss, including securities with a recognized OTTI for non-interest related declines when a non-recognized interest related impairment remains:

a. Aggregate amount of unrealized losses:		
	1. Less than 12 Months	$ 728,163
	2. 12 Months or Longer	$ 287,908
b. The aggregate related fair value of securities with unrealized losses:		
	1. Less than 12 Months	$ 76,209,488
	2. 12 Months or Longer	$ 10,704,272

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

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

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

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

the investment for the time sufficient to recover the amortized cost basis, an OTTI shall be considered to have occurred.

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

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

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

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

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

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1) Securities Lending - The Company engages in securities lending whereby certain domestic securities from its portfolio are loaned to other institutions for short periods of time. Initial collateral, primarily cash, is required at a rate of 102% of the fair value of the loaned securities. For certain transactions, a lending agent may be used and the agent may retain some or all of the collateral deposited by the borrower and transfer the remaining collateral to the Company. Collateral retained by the agent is invested in liquid assets on behalf of the Company. The fair value of the loaned securities is monitored on a daily basis with additional collateral obtained or refunded as the fair value of the loaned securities fluctuates.

(2) The Company has not pledged any of its assets as collateral that are not reclassified and separately reported in the statement of financial position.

(3) Collateral Received

a) The aggregate amount of collateral received as of December 31, 2017 is as follows:

	Fair Value
1. Securities Lending	
a. Open	$ 71,937,230
b. 30 days or less	—
c. 31 to 60 days	—
d. 61 to 90 days	—
e. Greater than 90 days	—
f. Sub-Total	$ 71,937,230
g. Securities Received	
h. Total Collateral Received	$ 71,937,230
2. Dollar Repurchase Agreement	
a. Open	$ —
b. 30 days or less	—
c. 31 to 60 days	—
d. 61 to 90 days	—
e. Greater than 90 days	—
f. Sub-Total	$ —
g. Securities Received	
h. Total Collateral Received	$ —

b) The fair value of that collateral and of the portion of that collateral that it has sold or repledged $ 71,937,230

c) The Company uses cash collateral received for income generation and general liquidity purposes. At the end of the loan term, the Company will take back its securities, and the counterparty will receive the amount loaned, together with the agreed upon interest.

(4) There are no securities lending transactions administered by an affiliated agent.

(5) Collateral Reinvestment

a) The aggregate amount of collateral reinvested as of December 31, 2017 is as follows:

	Amortized Cost	Fair Value
1. Securities Lending		
a. Open	$ —	$ —
b. 30 days or less	44,029,281	44,028,847
c. 31 to 60 days	2,582,950	2,582,978
d. 61 to 90 days	10,617,556	10,617,655
e. 91 to 120 days	4,525,780	4,525,702
f. 121 to 180 days	10,174,193	10,173,440
g. 181 to 365 days	—	—
h. 1 to 2 years	—	—
i. 2 to 3 years	—	—
j. Greater than 3 years	7,471	7,471
k. Sub-Total	$ 71,937,231	$ 71,936,093
l. Securities received	—	—
m. Total collateral reinvested	71,937,231	71,936,093
2. Dollar Repurchase Agreement		
a. Open	$ —	$ —
b. 30 days or less	—	—
c. 31 to 60 days	—	—
d. 61 to 90 days	—	—
e. 91 to 120 days	—	—
f. 121 to 180 days	—	—
g. 181 to 365 days	—	—
h. 1 to 2 years	—	—
i. 2 to 3 years	—	—
j. Greater than 3 years	—	—
k. Sub-Total	$ —	$ —
l. Securities received	—	—
m. Total collateral reinvested	$ —	$ —

b) The maturity dates of the liabilities appropriately match the invested assets in the securities lending program.

NOTES TO FINANCIAL STATEMENTS

(6) The Company engages in securities lending whereby certain securities from its portfolio are loaned to other institutions, through a lending agent, for short periods of time. The Company has the right to approve any institution with whom the lending agent transacts on its behalf. Initial cash and/or non-cash collateral is required at a rate of 102% of the market value of the loaned securities. The market value of the loaned securities is monitored on a daily basis with additional collateral obtained or refunded as the market value of the loaned securities fluctuates. The lending agent indemnifies the Company against losses resulting from the failure of a counterparty's ability to return securities pledged where collateral is insufficient to cover the loss. Under a recent amendment to the securities lending program, the Company also accepts non-cash collateral in the form of securities. The securities retained as collateral may not be sold or re-pledged, except in the event of default, and are not reflected in the Company's Balance Sheets. This collateral generally consists of U.S. Treasury, U.S. Government agency securities and Mortgage-Backed Securities pools. As of December 31, 2017, the fair value of securities retained as collateral by the lending agent on the Company's behalf was $5,039,380.

(7) Collateral for securities lending transactions that extend beyond one year from December 31, 2017
None

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing
None

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing
None

H. Repurchase Agreements Transactions Accounted for a Sale
None

I. Reverse Repurchase Agreements Transactions Accounted for a Sale
None

J. Real Estate
None

K. Investments in Low-Income Housing Tax Credits ("LIHTC")
None

L. Restricted Assets
(1) Restricted Assets (Including Pledged)

		Gross (Admitted & Nonadmitted) Restricted							8	2017 9	Percentage	
		2017					6	7			10	11
		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)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a.	Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	0	0.00%	0.00%
b.	Collateral held under security lending agreements	71,756,997	—	—	—	71,756,997	47,262,298	24,494,699	—	71,756,997	2.33	2.38
c	Subject to repurchase agreements	—	—	—	—	—	—	—	—	0	0.00	0.00
d.	Subject to reverse repurchase agreements	—		—	—	—	—	—	—	0	0.00	0.00
e.	Subject to dollar repurchase agreements	—	—	—	—	—	—	—	—	0	0.00	0.00
f.	Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—	—	0	0.00	0.00
g.	Placed under option contracts	—	—	—	—	—	—	—	—	0	0.00	0.00
h.	Letter stock or securities restricted as to sale-excluding FHLB capital stock	—	—	—	—	—	—	—	—	0	0.00	0.00
i.	FHLB capital stock	—	—	—	—	—	—	—	—	0	0.00	0.00
j.	On deposit with states	5,436,072	—	—	—	5,436,072	5,389,396	46,676	—	5,436,072	0.18	0.18
k.	On deposit with other regulatory bodies	—	—	—	—	—	—	—	—	0	0.00	0.00
l.	Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	—	—	—	—	—	—	0	0.00	0.00
m.	Pledged as collateral not captured in other categories	12,620,748	—	—	—	12,620,748	12,101,844	518,904	—	12,620,748	0.41	0.42
n.	Other restricted assets	—	—	—	—	—	—	—	—	0	0.00	0.00
o.	Total Restricted Assets	$ 89,813,817	$ —	$ —	$ —	$ 89,813,817	$ 64,753,538	$ 25,060,279	$ —	$ 89,813,817	2.92%	2.98%

(a) Subset of column 1

(b) Subset of column 3

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

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

NOTES TO FINANCIAL STATEMENTS

(2) Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts that Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the aggregate)

	Gross Restricted (Admitted & Nonadmitted)							8	Percentage	
	2017					6	7		9	10
	1	2	3	4	5					
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Derivative Pledged Collateral	$ 12,620,748	$ —	$ —	$ —	$ 12,620,748	$ 12,101,844	$ 518,904	$ 12,620,748	0.41%	0.42%
Total (c)	$ 12,620,748	$ —	$ —	$ —	$ 12,620,748	$ 12,101,844	$ 518,904	$ 12,620,748	0.41%	0.42%

(a) Subset of column 1

(b) Subset of column 3

(c) Total Line for Columns 1 through 7 should equal 5L(1)m columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L (1)m Columns 9 through 11 respectively

(3) Detail of Other Restricted Assets (Contracts that Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)
None

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

	1	2	3	4
Collateral Assets	Book/Adjusted Carrying Value (BACV)	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted)*	% of BACV to Total Admitted Assets**
a. Cash, Cash Equivalents and Short-Term Investments	$ 12,853,738	$ 12,853,738	0.55%	0.57%
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	71,937,230	71,936,093	3.10	3.19
i. Other	—	—	—	—
j. Total collateral Assets (a+b+c+d+e+f+g+h+i)	$ 84,790,968	$ 84,789,831	3.65%	3.76%

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

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

	1	2
	Amount	% of Liability to Total Liabilities*
k. Recognized Obligation to return Collateral Asset	$ 84,790,968	4.27%

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

M. Working Capital Finance Investments
None

N. Offsetting and Netting of Assets and Liabilities
None

O. Structured Notes

CUSIP Identification	Actual Cost	Fair Value	Book/Adjusted Carrying Value	Mortgage-Referenced Security (Y/N)
293791AW9	$ 160,168	$ 180,477	$ 160,623	N
670877AA7	780,350	884,204	832,085	N
Q8718#AD6	700,000	735,959	700,000	N
Q8718#AF1	3,700,000	4,051,648	3,700,000	N
Total	$ 5,340,518	$ 5,852,288	$ 5,392,708	

P. 5*Securities
None

Q. Short Sales
None

R. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPs	53	—
(2) Aggregate Amount of Investment Income	$ 1,754,214	$ —

6. Joint Ventures, Partnerships and Limited Liability Companies

A. Greater than 10% of Admitted Assets
None

B. Impairments
None

7. Investment Income

A. Bases for Nonadmitting Accrued Investment Income
All investment income due and accrued with amounts that are over 90 days past due was excluded from surplus with the exception of mortgage loans in process of foreclosure in accordance with SSAP No. 37, *Mortgage Loans*.

B. Amounts Nonadmitted
The amount of investment income due and accrued that was nonadmitted as of December 31, 2017 was $0.

8. Derivative Instruments

A-B The Company enters into various derivative transactions to reduce and manage the risk of a change in value, yield, price, cash flow or quantity of, or a degree of exposure with respect to assets, liabilities, or future cash flows which the Company has acquired or incurred. Hedge accounting practices are in accordance with SSAP No. 86, *Derivatives* (“SSAP No. 86”). The Company enters into credit default swaps to reduce the credit loss exposure with respect to certain assets which the Company has acquired. The Company does not receive hedge accounting treatment for these derivative transactions. The Company also enters into credit default swaps to replicate the investment characteristics of permissible investments using the derivative in conjunction with other investments. The replication (synthetic asset) and the derivative and other cash instrument are carried at amortized cost. The replication practices are in accordance with SSAP No. 86.

The Company enters into the following types of derivatives:

Credit Contracts:

Credit default swaps: Credit default swaps are used to reduce credit loss exposure with respect to certain assets that the Company owns, or to assume credit exposure on certain assets that the Company does not own. Payments are made to or received from the counterparty at specified intervals. In the event of a default on the underlying credit exposure, the Company will either receive a payment (purchased credit protection) or will be required to make a payment (sold credit protection) equal to the par minus recovery value of the swap contract. The Company utilizes these contracts in replication relationships.

Equity Contracts:

Futures: Futures contracts are used to hedge against a decrease in certain equity indices. Such decreases may result in a decrease in variable annuity account values which would increase the possibility of the Company incurring an expense for guaranteed benefits in excess of account values. The Company may also use futures contracts as a hedge against an increase in certain equity indices. Such increases may result in increased payments to the holders of the FIA contracts. The Company enters into exchange traded futures with regulated futures commissions that are members of the exchange. The Company also posts initial and variation margin with the exchange on a daily basis. The Company utilizes exchange-traded futures in non-qualifying hedging relationships.

Options: The Company uses equity options to hedge against changes in the value of the benefit contained in the retail life products. The Company also uses equity options to hedge against increases in certain equity indices. Such increases may result in increased payments to the holders of the FIA contracts. The Company pays an upfront premium to purchase these options. The Company utilizes these options in non-qualifying hedging relationships.

Total return swaps: The Company uses total return swaps as a hedge against a decrease in variable annuity account values, which are invested in certain indices. Using total return swaps, the Company agrees with another party to exchange, at specified intervals, the difference between the economic risk and reward of assets or a market index and the London Interbank Offered Rates ("LIBOR") rate, calculated by reference to an agreed upon notional principal

amount. No cash is exchanged at the onset of the contracts. Cash is paid and received over the life of the contract based upon the terms of the swaps. The Company utilizes these contracts in non-qualifying hedging relationships.

Foreign Exchange Contracts:

Foreign exchange swaps: The Company uses foreign exchange or currency swaps to reduce the risk of change in the value, yield or cash flows associated with certain foreign denominated invested assets. Foreign exchange swaps represent contracts that require the exchange of foreign currency cash flows against U.S. dollar cash flows at regular periods, typically quarterly or semi-annually. The Company utilizes these contracts in qualifying hedging relationships as well as non-qualifying hedging relationships.

Interest Rate Contracts:

Interest rate swaps: Interest rate swaps are used by the Company primarily to reduce market risks from changes in interest rates and to alter interest rate exposure arising from mismatches between assets and/or liabilities. Interest rate swaps are also used to hedge the interest rate risk associated with the value of assets it owns or in an anticipation of acquiring them. Using interest rate swaps, the Company agrees with another party to exchange, at specified intervals, the difference between fixed rate and floating rate interest payments, calculated by reference to an agreed upon notional principal amount. These transactions are entered into pursuant to master agreements that provide for a single net payment to be made to/from the counterparty at each due date. The Company utilizes these contracts in qualifying hedging relationships as well as non-qualifying hedging relationships.

C. Derivatives which qualify for hedge accounting are reported in a manner that is consistent with the hedged asset or liability. All effective derivatives are carried at amortized cost. Upon termination of a derivative that qualified for hedge accounting, the gain or loss is deferred in Interest Maintenance Reserve ("IMR") or adjusts the basis of the hedged item. Ineffective derivatives are marked to market through surplus.

D. The net gain or (loss) recognized in unrealized gains or (losses) during the reporting period representing the component of the derivative instruments' gain or (loss), if any, excluded from the assessment of hedge effectiveness is $0.

E. The net gain or (loss) recognized in unrealized gains or (losses) during the reporting period resulting from derivative instruments that no longer qualify for hedge accounting is $0.

F. The Company did not account for any derivatives as cash flow hedges of a forecasted transaction during 2017.

NOTES TO FINANCIAL STATEMENTS

9. Income Taxes

A. Components of Net Deferred Tax Asset ("DTA") or Net Deferred Tax Liability ("DTL")

(1) The components of the net deferred tax asset (liability) at December 31, 2017 and 2016 are as follows:

	12/31/2017		
	(1)	(2)	(3)
			(Col 1+2)
	Ordinary	Capital	Total
(a) Gross Deferred Tax Assets	$ 109,097,288	$ 903,901	$ 110,001,189
(b) Statutory Valuation Allowance Adjustments	—	—	—
(c) Adjusted Gross Deferred Tax Assets (1a-1b)	109,097,288	903,901	110,001,189
(d) Deferred Tax Assets Nonadmitted	63,790,830	—	63,790,830
(e) Subtotal Net Admitted Deferred Tax Asset (1c-1d)	45,306,458	903,901	46,210,359
(f) Deferred Tax Liabilities	13,633,549	291,543	13,925,092
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e-1f)	$ 31,672,909	$ 612,358	$ 32,285,267

	12/31/2016		
	(4)	(5)	(6)
			(Col 4+5)
	Ordinary	Capital	Total
(a) Gross Deferred Tax Assets	$ 159,340,422	$ 2,356,029	$ 161,696,451
(b) Statutory Valuation Allowance Adjustments	131,816	—	131,816
(c) Adjusted Gross Deferred Tax Assets (1a-1b)	159,208,606	2,356,029	161,564,635
(d) Deferred Tax Assets Nonadmitted	102,702,714	1,967,331	104,670,045
(e) Subtotal Net Admitted Deferred Tax Asset (1c-1d)	56,505,892	388,698	56,894,590
(f) Deferred Tax Liabilities	15,297,307	388,698	15,686,005
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e-1f)	$ 41,208,585	$ —	$ 41,208,585

	Change		
	(7)	(8)	(9)
	(Col 1-4)	(Col 2-5)	(Col 7+8)
	Ordinary	Capital	Total
(a) Gross Deferred Tax Assets	$ (50,243,134)	$ (1,452,128)	$ (51,695,262)
(b) Statutory Valuation Allowance Adjustments	(131,816)	—	(131,816)
(c) Adjusted Gross Deferred Tax Assets (1a-1b)	(50,111,318)	(1,452,128)	(51,563,446)
(d) Deferred Tax Assets Nonadmitted	(38,911,884)	(1,967,331)	(40,879,215)
(e) Subtotal Net Admitted Deferred Tax Asset (1c-1d)	(11,199,434)	515,203	(10,684,231)
(f) Deferred Tax Liabilities	(1,663,758)	(97,155)	(1,760,913)
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e-1f)	$ (9,535,676)	$ 612,358	$ (8,923,318)

(2) The admission calculation components by tax character of admitted adjusted gross deferred tax assets as the result of the application of SSAP No. 101, *Income Taxes* ("SSAP No. 101") as of December 31, 2017 and 2016 are as follows:

	12/31/2017			12/31/2016			Change		
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
			(Col 1+2)			(Col 4+5)	(Col 1-4)	(Col 2-5)	(Col 7+8)
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
Admission Calculation Components SSAP No. 101									
a. Federal income taxes paid in prior years recoverable through loss carrybacks	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b. Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a)after application of the threshold limitation. (the lesser of 2 (b)1 and 2(b) 2 below)	31,485,267	800,000	32,285,267	41,208,585	—	41,208,585	(9,723,318)	800,000	(8,923,318)
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	31,485,267	800,000	32,285,267	46,126,109	—	46,126,109	(14,640,842)	800,000	(13,840,842)
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	32,285,267	XXX	XXX	41,208,585	XXX	XXX	(8,923,318)
c. Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2 (b) above) offset by gross deferred tax liabilities	13,821,191	103,901	13,925,092	15,297,307	388,698	15,686,005	(1,476,116)	(284,797)	(1,760,913)
d. Deferred tax assets admitted as the result of application SSAP No. 101. Total (2(a)+2(b)+2(c))	$ 45,306,458	$ 903,901	$ 46,210,359	$ 56,505,892	$ 388,698	$ 56,894,590	$ (11,199,434)	$ 515,203	$ (10,684,231)

(3) The ratio percentage and the amount of adjusted capital and surplus used to determine the recovery period and threshold limitation are as follows:

	2017	2016
a. Ratio percentage used to determine recovery period and threshold limitation amount.	991.35%	1,144.37%
b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above.	$ 241,430,647	$ 273,403,154

(4) Below shows the calculation to determine the impact of tax planning strategies on adjusted gross and net admitted DTAs:

	12/31/2017	
	(1)	(2)
	Ordinary	Capital
a. Determination of adjusted gross deferred tax assets and net admitted deferred tax assets by tax character as a percentage.		
1. Adjusted Gross DTAs Amount from Note 9A1(c)	$ 109,097,288	$ 903,901
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.00%	67.75 %
3. Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)	45,306,458	903,901
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0.47%	88.51 %

	12/31/2016	
	(3)	(4)
	Ordinary	Capital
Determination of adjusted gross deferred tax assets and net admitted deferred tax assets by tax character as a percentage.		
1. Adjusted Gross DTAs Amount from Note 9A1(c)	$ 159,208,606	$ 2,356,029
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.00%	83.50 %
3. Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)	56,505,892	388,698
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0.00%	0.00 %

	Change	
	(5)	(6)
	(Col 1-3)	(Col 2-4)
	Ordinary	Capital
Determination of adjusted gross deferred tax assets and net admitted deferred tax assets by tax character as a percentage.		
1. Adjusted Gross DTAs Amount from Note 9A1(c)	$ (50,111,318)	$ (1,452,128)
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.00%	(15.75)%
3. Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)	(11,199,434)	515,203
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0.47%	88.51 %

b. Does the Company's tax-planning strategies include the use of reinsurance? Yes_____ No_X_

B. Unrecognized Deferred Tax Liabilities
The Company has no unrecorded tax liability as of December 31, 2017.

NOTES TO FINANCIAL STATEMENTS

C. Significant Components of Income Taxes Incurred

	(1)	(2)	(3) (Col 1-3)
	2017	**2016**	**Change**
(1) Current Income Tax			
a. Federal	$ 4,578,680	$ 8,783,139	$ (4,204,459)
b. Foreign	—	—	—
c. Subtotal	4,578,680	8,783,139	(4,204,459)
d. Federal income tax on net capital gains	(5,140,739)	(5,044,401)	(96,338)
e. Utilization of capital loss carry-forwards	—	—	—
f. Other	—	—	—
g. Federal and foreign income taxes incurred	$ (562,059)	$ 3,738,738	$ (4,300,797)
(2) Deferred Tax Assets			
a. Ordinary			
(1) Discounting of unpaid losses	$ 36,485	$ 53,856	$ (17,371)
(2) Unearned premium reserve	911	1,857	(946)
(3) Policyholder reserves	71,075,133	99,706,653	(28,631,520)
(4) Investments	21,660,897	32,460,361	(10,799,464)
(5) Deferred acquisition costs	14,144,643	24,468,790	(10,324,147)
(6) Policyholder dividends accrual	259,644	429,493	(169,849)
(7) Fixed assets	—	—	—
(8) Compensation and benefits accrual	—	—	—
(9) Pension accrual	212,326	646,198	(433,872)
(10) Receivables-nonadmitted	399,093	630,734	(231,641)
(11) Net Operating loss carry-forward	—	—	—
(12) Tax credit carry-forward	20,658	152,474	(131,816)
(13) Other (including items <5% of total ordinary tax assets)	1,287,498	790,006	497,492
(99) Subtotal	109,097,288	159,340,422	(50,243,134)
b. Statutory valuation allowance adjustment	—	131,816	(131,816)
c. Nonadmitted	63,790,830	102,702,714	(38,911,884)
d. Admitted ordinary deferred tax assets (2a99-2b-2c)	$ 45,306,458	$ 56,505,892	$ (11,199,434)
e. Capital:			
(1) Investments	$ 903,901	$ 2,356,029	$ (1,452,128)
(2) Net capital loss carry-forward	—	—	—
(3) Real estate	—	—	—
(4) Other (including items <5% of total capital tax assets)	—	—	—
(99) Subtotal	903,901	2,356,029	(1,452,128)
f. Statutory valuation allowance adjustment	—	—	—
g. Nonadmitted	—	1,967,331	(1,967,331)
h. Admitted capital deferred tax assets (2e99-2f-2g)	$ 903,901	$ 388,698	$ 515,203
i. Admitted deferred tax assets (2d +2h)	$ 46,210,359	$ 56,894,590	$ (10,684,231)
(3) Deferred Tax Liabilities			
a. Ordinary:			
(1) Investments	$ 2,826,199	$ 5,348,255	$ (2,522,056)
(2) Fixed assets	—	—	—
(3) Deferred and uncollected premiums	2,100,382	3,760,827	(1,660,445)
(4) Policyholder reserves	8,706,968	6,188,225	2,518,743
(5) Other (including items <5% of total ordinary tax liabilities)	—	—	—
(99) Subtotal	13,633,549	15,297,307	(1,663,758)
b. Capital:			
(1) Investments	291,543	388,698	(97,155)
(2) Real estate	—	—	—
(3) Other (including items<5% of total capital tax liabilities)	—	—	—
(99) Subtotal	291,543	388,698	(97,155)
c. Deferred tax liabilities (3a99+3b99)	$ 13,925,092	$ 15,686,005	$ (1,760,913)
(4) Net deferred tax assets/liabilities (2i-3c)	$ 32,285,267	$ 41,208,585	$ (8,923,318)

See Note 9D for the estimated impact of the Tax Cuts and Jobs Act ("Tax Reform") on the Company's net adjusted gross deferred tax assets.

Valuation allowances are provided when it is considered more likely than not that some portion or all of the deferred tax assets will not be realized. As of December 31, 2017 and December 31, 2016, the Company had a valuation allowances of $0 and $131,816, respectively, that relate to foreign tax credits.

D. Reconciliation of Federal Income Tax Rate to Actual Effective Rate
The provision for federal income tax expense and change in deferred taxes differs from the amount which would be obtained by applying the statutory federal income tax rate to income (including capital items) before income taxes. The significant items causing this difference are as follows:

	2017		2016	
	Amount	Effective Tax Rate	Amount	Effective Tax Rate
Ordinary income (loss)	$ (11,444,104)		$ 34,046,196	
Capital losses	(21,191,033)		(24,729,686)	
Total pretax income (loss)	(32,635,137)		9,316,510	
Expected tax expense (benefit) at 35% statutory rate	(11,422,298)	35.0%	3,260,779	35.0%
Increase (decrease) in actual tax reported resulting from:				
a. Dividends received deduction	(1,042,741)	3.2%	(1,680,737)	-18.0%
b. Interest maintenance reserve	757,697	-2.3%	(484,213)	-5.2%
c. Settlement of IRS audit	—	—%	—	—%
d. Reinsurance	(1,009,752)	3.1%	(1,009,752)	-10.8%
e. Interest in limited liability company	—	—%	—	—%
f. Tax credits	—	—%	—	—%
g. Change in valuation allowance	—	—%	—	—%
h. Prior year tax	—	—%	—	—%
i. Other	29,735	-0.1%	20,501	0.2%
j. Rate change	63,088,507	-193.3%	—	—%
Total income tax reported	$ 50,401,148	-154.4%	$ 106,578	1.1%
Current income taxes incurred	$ (562,059)	1.7%	$ 3,738,738	40.1%
Change in deferred income tax*	50,963,207	-156.1%	(3,632,160)	-39.0%
Total income tax reported	$ 50,401,148	-154.4%	$ 106,578	1.1%

* Excluding tax on unrealized gains (losses) and other surplus items.

On December 22, 2017, the U.S. government enacted comprehensive tax legislation commonly referred to as the Tax Cuts and Jobs Act ("Tax Reform"). Tax Reform makes broad changes to U.S. federal tax law, including, but not limited to (1) reducing the U.S. federal corporate tax rate from 35% to 21%; (2) changing the computations of the dividends received deduction, tax reserves, deferred acquisition costs and deductible executive compensation; (3) changing how alternative minimum tax credits can be realized; and (4) changing rules related to limitations of net operating loss carryforwards created in tax years beginning after December 31, 2017.

The NAIC SAP Working Group adopted Interpretation ("INT") 18-01, *Updated Tax Estimates under the Tax Cuts and Jobs Act*. The guidance addresses situations where a registrant does not have the necessary information available, prepared, or analyzed (including computations) in reasonable detail to complete the accounting under SSAP No. 101 for certain income tax effects of Tax Reform for the reporting period of enactment. The guidance allows the Company to provide a provisional estimate of the impacts of Tax Reform as of December 31, 2017 and requires all accounting impacts to be completed within one year of the enactment date. Changes in provisional estimates will be recognized as a change in accounting estimate under SSAP No. 3. INT 18-01 also requires the remeasurement of DTAs and DTLs to be allocated to three components of surplus: change in net unrealized capital gain/loss, change in net deferred income tax and change in nonadmitted assets.

In reliance on INT 18-01, the Company provisionally remeasured its deferred tax assets and liabilities based on the 21% tax rate at which they are expected to reverse in the future, resulting in a one-time reduction in its net adjusted gross deferred tax assets of $63,088,507 as of December 31, 2017. The Company continues to analyze the effects of Tax Reform and will record adjustments and additional impacts from Tax Reform as they are identified during the measurement period as provided for in INT 18-01.

Voya Financial, Inc. (including the Company) is currently under audit by the IRS, and it is expected that the examination of tax year 2016 will be finalized within the next twelve months. Voya Financial, Inc. (including the Company) and the IRS have agreed to participate in the Compliance Assurance Process for the tax years 2016 through 2018.

E. Other Tax Disclosures

(1) As of December 31, 2017, the Company's tax credit and net operating loss carry forward originated and expires as follows:

	Year of Origination	Year of Expiration	Amount
Low Income Housing Credit	2013	2033	$ 20,658
Net Operating Loss	2017	2032	$ 1,119,895

(2) There are no amounts of federal income tax incurred that will be available for recoupment in the event of future net losses from 2017, 2016 and 2015 .

(3) There were no deposits admitted under Section 6603 of the Internal Revenue Service Code as of December 31, 2017.

F. Consolidated Federal Income Tax Return

The Company has entered into a federal tax sharing agreement with members of an affiliated group as defined in Section 1504 of the Internal Revenue Code of 1986, as amended. The agreement provides for the manner of calculation and the amounts/timing of the payments between the parties as well as other related matters in connection with the filing of consolidated federal income tax returns. The federal tax sharing agreement provides that Voya Financial, Inc. will pay its subsidiaries for the tax benefits of ordinary and capital losses only to the extent the consolidated tax group actually uses the tax benefit of losses generated.

The following is a list of all affiliated companies that participate in the filing of this consolidated federal income tax return:

Australia Retirement Services Holding, LLC
Directed Services LLC
IB Holdings LLC
IIPS of Florida, LLC
ILICA LLC
Langhorne I, LLC
Midwestern United Life Insurance Company
Pomona Management LLC
Rancho Mountain Properties, Inc.
ReliaStar Life Insurance Company
ReliaStar Life Insurance Company of New York
Roaring River, LLC
Roaring River II, Inc.
Roaring River IV Holding, LLC
Roaring River IV, LLC
Security Life Assignment Corp.
Security Life of Denver Insurance Company
Security Life of Denver International Limited
SLDI Georgia Holdings, Inc.
Voya Alternative Asset Management LLC
Voya America Equities, Inc.
Voya Capital, LLC
Voya Custom Investments LLC
Voya II Custom Investments LLC
Voya Financial Advisors, Inc.
Voya Financial Partners, LLC
Voya Financial Products Company, Inc.
Voya Financial, Inc.
Voya Funds Services, LLC
Voya Holdings Inc.
Voya Institutional Plan Services, LLC
Voya Investment Trust Co.
Voya Institutional Trust Company
Voya Insurance and Annuity Company
Voya Insurance Solutions, Inc.
Voya International Nominee Holdings, Inc.
Voya Investment Management Alternative Assets LLC
Voya Investment Management Co. LLC
Voya Investment Management LLC
Voya Investments Distributor, LLC
Voya Investments, LLC
Voya Payroll Management, Inc.
Voya Pomona Holdings LLC
Voya Realty Group LLC
Voya Retirement Advisors, LLC
Voya Retirement Insurance and Annuity Company
Voya Services Company

Under the intercompany tax sharing agreement, the Company has a (payable)/receivable of $(441,932) at December 31, 2017 and a (payable)/receivable of $(2,680,931) at December 31, 2016 to Voya Financial, Inc., an affiliate, for federal income taxes.

G. Tax Loss Contingencies

The Company has no tax loss contingencies for which it is reasonably possible that the total liability will significantly increase within twelve months of the reporting date.

10. Information Concerning Parent, Subsidiaries and Affiliates

A. Nature of Relationships

The Company is a wholly-owned subsidiary of ReliaStar Life Insurance Company (“RLI”), an insurance company domiciled in Minnesota. RLI is a wholly-owned subsidiary of Voya Holdings Inc. ("Voya Holdings"), a Connecticut holding and management company. Voya Holdings is a wholly-owned subsidiary of Voya Financial, Inc., a publicly traded corporation with its common stock listed on the New York Stock Exchange, under the symbol “VOYA.”

B. Transactions
None

C. Change in Intercompany Arrangements
None

D. Amounts Due To/From Related Parties
At December 31, 2017, the Company reported $18,559,851 as amounts due to affiliated companies and $555,683 as amounts due from affiliated companies under cost-sharing arrangements, services and investment management agreements with affiliated companies. The terms of the agreements require that these balances be settled within specified due dates. The Company recorded a non-admitted asset charge to surplus of $339 for amounts due from affiliated companies that were not settled within 90 days or do not have written affiliated agreements on file under the guidance of SSAP No. 25, *Affiliates and Other Related Parties.*

The Company has entered into a reciprocal loan agreement with Voya Financial, Inc. to promote efficient management of cash and liquidity and to provide for unanticipated short-term cash requirements. Under this agreement, which expires February 22, 2018, the Company and Voya Financial, Inc. can borrow up to 5% of the Company's admitted assets excluding separate accounts as of December 31 of the preceding year from one another. Under this agreement, the Company incurred interest expense of $1,258 for the year ended December 31, 2017 and received interest income of $0. As of December 31, 2017, the Company had no outstanding receivable or outstanding payable from Voya Financial, Inc. under the terms of a reciprocal loan agreement between the Company and Voya Financial, Inc.

E. Guarantees or Contingencies for Related Parties
The Company has no guarantees or undertakings for the benefit of an affiliate which result in a material contingent exposure of the Company's assets or those of its affiliates that have not been disclosed in Note 14.

F. Management, Service Contracts and Cost-Sharing Arrangements
Cost-Sharing Arrangements - Management and services contracts and all cost-sharing arrangements with other affiliated Voya Financial, Inc. companies are allocated among companies in accordance with systematic cost allocation methods. Transactions of a routine nature, such as cost allocation transactions that are based upon GAAP, are excluded from Schedule Y, Part 2. Fees and costs that are not allocated among affiliated insurance companies in accordance with such methods and other fees, such as management fees, if these fees/costs exceed the materiality threshold for disclosure, are reported in Schedule Y, Part 2.

Investment Management - The Company has entered into an investment advisory agreement with Voya Investment Management LLC ("VIM") under which VIM provides the Company with investment management services. The Company has entered into an administrative services agreement with VIM under which VIM provides the Company with asset liability management services.

Services Agreements - The Company has entered into a services agreement with each of its affiliated insurers, Voya Services company ("VSC") and Voya Financial Partners, LLC ("VFP") whereby the affiliated insurers, VSC and VFP provide certain administrative, management, professional, advisory, consulting and other services to the Company. On July 31, 2017, the Company's affiliate, VSC, entered into a Master Agreement for Outsourced Services with Cognizant Worldwide Limited (the "service provider"). Under the agreement, the service provider provides the Company with a broad range of information technology services such as application development and maintenance; infrastructure management and support including for servers; storage and network devices; service desk; security; general service and operations management; and disaster recovery and business continuity. The services are provided on VSC premises, and also at the service provider's facilities both inside and outside of the United States. The service provider is also responsible for providing certain computing assets such as server and network hardware. VSC and its affiliates will retain responsibility for, among other things, its technology architecture, security strategy, program governance and regulatory oversight responsibilities. There is a transition period in connection with the service provider assuming responsibility for these operations. As part of the transaction, certain of VSC employees became employees of the service provider and part of the team providing services under the agreement, and certain of its employee positions were eliminated.

Tax Sharing Agreements - See Note 9F for disclosure related to the federal tax sharing agreement.

The Company has also entered into a state tax sharing agreement with Voya Financial, Inc. and each of the specific subsidiaries that are parties to the agreement. The state tax agreement applies to situations in which Voya Financial, Inc. and all or some of the subsidiaries join in the filing of a state or local franchise, income tax, or other tax return on a consolidated, combined or unitary basis.

G. Nature of Control Relationships
All outstanding shares of the Company are owned by RLI. The Company has no subsidiaries. See Note 10A for more information on ownership structure.

H. Investment in Upstream Company
None

I. Investments in Affiliates Greater than 10% of Admitted Assets
None

J. Impairments of Investments in Affiliates
None

K. Calculation of Foreign Subsidiary Annuity Reserves
None

L. Valuation of a Downstream Noninsurance Holding Company
None

M. All SCA Investments
None

N. The Company does not have any investments for which the audited statutory equity reflects a departure from NAIC SSAP.

11. Debt

A. Debt
The Company maintains a reciprocal loan agreement with Voya Financial, Inc. to promote efficient management of cash and liquidity and to provide for unanticipated short-term cash requirements. See Note 10D for further information.

B. FHLB (Federal Home Loan Bank) Agreements
None

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

A. Defined Benefit Plan
None

B. Investment Policies and Strategies of Plan Assets
None

C. Fair Value Measurements of Plan Assets at Reporting Date
None

D. Basis Used to Determine the Overall Expected Long-term Rate-of-return-on-assets Assumptions
None

E. Defined Contribution Plan
VSC sponsors the Voya 401(k) Savings Plan (the "Savings Plan"). Substantially all employees of VSC and its subsidiaries and affiliates (excluding certain employees) are eligible to participate, including the Company's employees other than Company agents. The Savings Plan is a tax qualified defined contribution plan. Savings Plan benefits are not guaranteed by the Pension Benefit Guaranty Corporation ("PBGC"). The Savings Plan allows eligible participants to defer into the Savings Plan a specified percentage of eligible compensation on a pretax basis. VSC matches such pretax contributions, up to a maximum of 6% of eligible compensation. All matching contributions are subject to a 4 year graded vesting schedule (although certain specified participants are subject to a 5 year graded vesting schedule). All contributions made to the Savings Plan are subject to certain limits imposed by applicable law. Amounts allocated to the Company were $660,926 and $702,609 for 2017 and 2016, respectively.

F. Multiemployer Plans
None

G. Consolidated/Holding Company Plans
VSC sponsors the Voya Financial, Inc. Retirement Plan (the "Qualified Plan"). The Qualified Plan is a tax qualified defined benefit plan, the benefits of which are guaranteed (within certain specified legal limits) by the PBGC. Each participant in the Qualified Plan (except for certain specified employees) earned a benefit under a final average compensation formula until the Qualified Plan implemented a cash balance plan. The costs allocated to the Company for its employees' participation in the Qualified Plan were $610,585 and $690,284 for 2017 and 2016, respectively.

Beginning January 1, 2012, the Qualified Plan implemented a cash balance pension formula instead of a Final Average Pay ("FAP") formula, allowing all eligible employees to participate in the Qualified Plan, with this new cash balance pension formula. Participants will earn a credit equal to 4% of eligible pay. The accrued vested cash balance benefit is portable; participants can take it when they leave the Company's employ. For participants in the Qualified Plan, as of December 31, 2011, there was a two-year transition period from the Qualified Plan's current FAP formula to the cash balance pension formula. In accordance with the requirements of SSAP No. 102, *Pensions* ("SSAP No. 102") VSC as the sponsor of the Qualified Plan, obtained approval from the Board of Directors of VSC on November 7, 2011.

In addition to providing retirement plan benefits, the Company, in conjunction with VSC, provides certain supplemental retirement benefits to eligible employees and health care and life insurance benefits to retired employees and other eligible dependents. The supplemental retirement plan includes a nonqualified defined benefit pension plan and a nonqualified defined contribution plan, which means all benefits are payable from the general assets of the Company.

The postretirement health care plan is contributory with retiree contribution levels adjusted annually. The life insurance plan provides a flat amount of noncontributory coverage and optional contributory coverage.

The Company also offers deferred compensation plans for eligible employees and certain other individuals who meet the eligibility criteria. The Company recorded a liability of $0 and $0 for the deferred compensation commitment for its employees for the years ended December 31, 2017, and 2016, respectively.

Certain employees of the Company participate in the Voya Financial, Inc. 2013 and 2014 Omnibus Employee Incentive Plan (the "Omnibus Plan") with respect to awards granted in 2013, 2014, 2015, 2016, and 2017. The Omnibus Plans each permit the granting of a wide range of equity-based awards, including restricted stock units ("RSUs"), performance share units ("PSUs"), and stock options.

The costs allocated to the Company under these holding company arrangements for employee participation were $1,903,026 and $1,951,120 for 2017 and 2016, respectively.

H. Postemployment Benefits and Compensated Absences
Obligations for postemployment benefits and compensated absences are accrued in accordance with SSAP No. 11, *Postemployment Benefits and Compensated Absences*. The Company does not have accrued post employment benefits and compensated absences as of December 31, 2017.

I. Impact of the Medicare Modernization Act on Postretirement Benefits
None

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

(1) Outstanding Shares
The Company has 1,377,863 common shares authorized and 1,377,863 common shares issued and outstanding, with a $2.00 value as of December 31, 2017.

(2) Preferred Stock
None

(3) Dividend Restrictions
Under New York insurance law, an extraordinary dividend or distribution is defined as a dividend or distribution that, together with other dividends and distributions made within any calendar year exceeds the lesser of (1) 10% of an insurer's policyholder surplus as of the preceding December 31 or (2) the insurer's net gain from operations for the twelve-month period ended the preceding December 31, not including realized capital gains. An extraordinary dividend or distribution cannot be paid without the prior approval of the NYDFS.

(4) Dividends Paid
None

(5) Ordinary Dividends that May be Paid
Within the limitations of Note 13(3) above, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to stockholders.

(6) Restrictions on Unassigned Funds
There were no restrictions placed on the Company's surplus, including for whom the surplus is being held.

(7) Mutual Surplus Advances
None

(8) Company Stock Held for Special Purposes
None

(9) Change in Special Surplus Funds
There are no changes in balance of special surplus funds from prior years.

(10) Change in Unassigned Funds from Unrealized Gains and/or Losses
The portion of unassigned funds (surplus) represented or (reduced) by unrealized gains and losses is $6,481,916.

(11) Surplus Notes
None

(12) Impact of Quasi-Reorganizations
None

(13) Date of Quasi-Reorganizations
None

14. Liabilities, Contingencies, and Assessments

A. Contingent Commitments

(1) As part of its overall investment strategy, the Company has committed to provide additional capital contributions of $593,464 and $594,191 at December 31, 2017 and 2016, respectively, in partnerships reported in other invested assets not on the balance sheet.

(2) Guarantees
None

(3) Aggregate Compilation of Guarantee Obligations
None

B. Assessments

(1) Insurance companies are assessed the costs of funding the insolvencies of other insurance companies by the various state guaranty associations, generally based on the amount of premium companies collect in that state. The Company accrues for the cost of potential future guaranty fund assessments based on estimates of insurance company insolvencies provided by the National Organization of Life and Health Insurance Guaranty Associations and the amount of premiums written in each state. The accrual methodology follows a retrospective-premium-based guaranty-fund assessments construct. The Company has estimated and recorded this liability to be $186,560 and $298,327 as of December 31, 2017 and 2016, respectively. The Company has also recorded an asset of $391,789 and $376,075 as of December 31, 2017 and 2016, respectively, for future credits to premium taxes for assessments already paid and or accrued. The periods over which the guaranty fund assessments are expected to be paid, the related premium tax offsets expected to be realized and the additional industry support expected to be paid are unknown at this time.

There are no premium tax offsets where it is reasonably possible that an impairment has occurred in accordance with SSAP No. 5R, *Liabilities, Contingencies and Impairments of Assets* ("SSAP No. 5R").

(2) The following table shows a reconciliation of assets recognized between the years of 2016 and 2017:

a. Assets recognized from paid and accrued premium tax offsets as of December 31, 2016	$	376,075
b. Decreases current year:		
Premium tax offset applied		57,385
Changes in premium tax offset capacity/other adjustments		24,021
c. Increases current year:		
Creditable assessments remitted		97,120
d. Assets recognized from paid and accrued premium tax offsets as of December 31, 2017	$	391,789

(3) Guaranty Fund Liabilities and Assets Related to Assessments from Insolvencies:

a. Discount Rate Applied 4.25%

b. The Undiscounted and Discounted Amount of the Guaranty Fund Assessments and Related Assets by Insolvency:

	Guaranty Fund Assessment		Related Assets	
Name of Insolvency	Undiscounted	Discounted	Undiscounted	Discounted
Penn Treaty	$ 193,877	$ 104,795	$ 177,413	$ 77,662
ANIC	28,970	6,689	50,111	4,957

c. Number of Jurisdictions, Ranges of Years Used to Discount and Weighted Average Number of Years of the Discounting Time Period for Payables and Recoverables by Insolvency

	Payables			Recoverables		
Name of Insolvency	Number of Jurisdictions	Range of Years	Weighted Average Number of Years	Number of Jurisdictions	Range of Years	Weighted Average Number of Years
Penn Treaty	50	0-69	11	44	0-20	10
ANIC	50	0-69	14	44	0-20	10

C. Gain Contingencies
There were no material gain contingencies as of December 31, 2017.

D. Claims-Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits
None

E. Joint and Several Liability Arrangements
None

F. All Other Contingencies
Legal Proceedings - The Company is involved in threatened or pending lawsuits/arbitrations arising from the normal conduct of business. Due to the climate in insurance and business litigation/arbitration, suits against the Company sometimes include claims for substantial compensatory, consequential or punitive damages and other types of relief. Moreover, certain claims are asserted as class actions, purporting to represent a group of similarly situated individuals. While it is not possible to forecast the outcome of such lawsuits/arbitrations, in light of existing insurance, reinsurance and established reserves, it is the opinion of management that the disposition of such lawsuits/arbitrations will not have a material adverse effect on the Company's operations or financial position.

Regulatory Matters - As with many financial services companies, the Company and its affiliates periodically receive informal and formal requests for information from various state and federal governmental agencies and self-regulatory organizations in connection with examinations, inquiries, investigations and audits of the products and practices of the Company or the financial services industry. Some of the investigations, examinations, audits and inquiries could result in regulatory action against the Company. The potential outcome of such regulatory action is difficult to predict but could subject the Company to adverse consequences, including, but not limited to, additional payments to beneficiaries, settlement payments, penalties, fines and other financial liability, and changes to the Company's policies and procedures. The potential economic consequences cannot be predicted, but management does not believe that the outcome of any such action will have a material adverse effect on the Company's financial position. It is the practice of the Company and its affiliates to cooperate fully in these matters.

Uncollectible Premiums Receivable- At December 31, 2017 and 2016, the Company had admitted assets of $0 and $0, respectively, in accounts receivable for uninsured plans and amounts due from agents.

15. Leases

A. Lessee Leasing Arrangements
As discussed in Note 10F, the Company is party to certain cost-sharing arrangements and service agreements with other affiliated Voya Financial, Inc. companies. Included in these cost-sharing arrangements is rent expense, which is allocated to the Company in accordance with systematic cost allocation arrangements.

(1) The Company incurred rent expense of $142,485 and $145,380 for 2017 and 2016, respectively, under this cost-sharing methodology.

(2) The Company does not have any minimum aggregate rental commitments under the cost-sharing arrangements and service agreements. The Company does not have any future minimum lease payment receivables under the cost-sharing arrangements and service agreements

(3) The Company is not involved in any sale-leaseback transactions.

(4) The Company does not have any early terminated lease agreements.

B. Lessor Leases
None

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

(1) Face or Contract Amounts
The table below summarizes the face amount of the Company's financial instruments with off-balance sheet risks:

	Assets		Liabilities	
	2017	2016	2017	2016
a. Swaps	$ 473,000,000	$ 425,543,600	$ 382,829,432	$ 309,530,044
b. Futures	111,853,430	134,311,746	—	—
c. Options	13,426,905	14,687,679	13,426,905	—
d. Total	$ 598,280,335	$ 574,543,025	$ 396,256,337	$ 309,530,044

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

(2) Nature and Terms
See Note 8 for a description of the nature and terms of the Company's derivatives.

(3) Exposure to Credit-Related Losses
The Company is exposed to credit-related losses in the event of nonperformance by counterparties to financial instruments, but it does not expect any counterparties to fail to meet their obligations given their high credit ratings. The credit exposure of interest rate swaps and currency swaps is represented by the fair value (market value) of contracts with a positive fair value (market value) at the reporting date.Because exchange-traded futures and options are affected through a regulated exchange and positions are marked to market on a daily basis, the Company has little exposure to credit-related losses in the event of nonperformance by counterparties to such financial instruments.

(4) Collateral Policy
Under the terms of the Company's Over-The-Counter ("OTC") Derivative International Swaps and Derivatives Association, Inc. ("ISDA ") agreements, the Company may receive from, or deliver to, counterparties, collateral to assure that all terms of the ISDA agreements will be met with regard to the Credit Support Annex ("CSA"). The terms of the CSA call for the Company to pay interest on any cash received equal to the Federal Funds rate. Collateral held is used in accordance with the CSA to satisfy any obligations. Investment grade bonds owned by the Company are the source of noncash collateral posted, which is reported on the balance sheet. As of December 31, 2017 the Company held $16,280,000 and pledged $3,426,262 of net cash collateral related to OTC derivative contracts and cleared derivative contracts, respectively. In addition, as of December 31, 2017, the Company delivered securities as collateral of $12,620,748 and held securities as collateral of $0.

The Company is required to post collateral for any futures contracts that are entered into. The amount of collateral required is determined by the exchange. The Company currently posts cash and U.S. Treasury Bonds to satisfy this collateral requirement.

See Note 5E and 5L for information relating to the Company's securities lending arrangements and restricted assets.

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

A. Transfers of Receivables Reported as Sales
None

B. Transfer and Servicing of Financial Assets
(1) See Note 5E for information relating to the Company's securities lending arrangements.

(2) Servicing assets and servicing liabilities
None

(3) Servicing assets and servicing liabilities measured at fair value
None

(4) Securitizations, asset-backed financing arrangements and similar transfers accounted for as sales when the transferor has continuing involvement
None

(5) Transfers of financial assets accounted for as secured borrowing
None

(6) Transfer of receivables with recourse
None

(7) The Company does not have any dollar repurchase or dollar reverse repurchase agreements.

C. Wash Sales
None

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans
None

19. Direct Premium written/Produced by Managing General Agents/Third Party Administrators
The aggregate amount of premiums written through managing general agents or third party administrators during 2017 is shown below:

Name and address of Managing General Agent or Third Party Administrator	FEIN	Exclusive Contract	Type of Business Written	Type of Authority Granted	Total Direct Premiums Written/Produced By
Disability Reinsurance Management Services One Riverfront Plaza Westbrook, ME 04092-9700	01-0483086	No	Disability Income	C, CA, B, U	$ 2,218,488
Total					$ 2,218,488

20. Fair Value Measurement

A. Fair Value Measurements at Reporting Date

(1) The table below shows assets and liabilities measured and reported at fair value in which the fair value measurements use quoted prices in active markets for identical assets or liabilities (Level 1), significant other observable input (Level 2) and significant unobservable inputs (Level 3) as of December 31, 2017:

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Bonds				
Foreign	$ —	$ —	$ 105,000	$ 105,000
Total Bonds	$ —	$ —	$ 105,000	$ 105,000
Common stock	—	—	1,039,565	1,039,565
Derivatives assets				
Equity contracts	—	1,428,221	—	1,428,221
Interest rate contracts	—	23,476,805	—	23,476,805
Total Derivatives	$ —	$ 24,905,026	$ —	$ 24,905,026
Separate account assets	761,309,632	1,090,776	—	762,400,408
Total assets at fair value	$ 761,309,632	$ 25,995,802	$ 1,144,565	$ 788,449,999
b. Liabilities at fair value				
Deposit type contracts	$ —	$ 54,326,060	$ —	$ 54,326,060
Derivatives liabilities				
Credit contracts	—	287,593	—	287,593
Equity contracts	—	1,365,264	—	1,365,264
Foreign exchange contracts	—	1,675	—	1,675
Interest rate contracts	—	11,422,824	—	11,422,824
Total Derivatives	$ —	$ 13,077,356	$ —	$ 13,077,356
Total liabilities	$ —	$ 67,403,416	$ —	$ 67,403,416

There were no transfers between Level 1 and Level 2 during the year ended December 31, 2017. The Company's policy is to recognize transfers in and transfers out as of the beginning of the most recent quarterly reporting period.

(2) The table below summarizes the changes in fair value of the Company's assets and liabilities using significant unobservable inputs (Level 3) for the year ended December 31, 2017:

Description	Beginning balance at 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	Issuances	Sales	Settlements	Ending balance at December 31, 2017
a. Assets										
Bonds										
Foreign	$ —	$ 700,000	$ —	$ (350,000)	$ (245,000)	$ —	$ —	$ —	$ —	$ 105,000
Common Stock	606,762	—	—	—	62,481	370,322	—	—	—	1,039,565
Total Assets	$ 606,762	$ 700,000	$ —	$ (350,000)	$ (182,519)	$ 370,322	$ —	$ —	$ —	$ 1,144,565
b. Liabilities										
Total Liabilities	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —

Transfers into or out of Level 3 during the year ended December 31, 2017 are due to the variation in inputs relied upon for valuation each quarter. Securities that are primarily valued using independent broker quotes, when prices are not available from one of the commercial pricing services, are reflected as transfers into Level 3. These securities are generally less liquid with very limited trading activity or where less transparency exists corroborating the inputs to the valuation methodologies. When securities are valued using more widely available information, the securities are transferred out of Level 3 and into Level 1 or 2, as appropriate.

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

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

- Level 1 - Unadjusted quoted prices for identical assets or liabilities in an active market.

- Level 2 - Quoted prices in markets that are not active or inputs that are observable either directly or indirectly for substantially the full term of the asset or liability. Level 2 inputs include the following:

  - Quoted prices for similar assets or liabilities in active markets;
  - Quoted prices for identical or similar assets or liabilities in non-active markets;
  - Inputs other than quoted market prices that are observable; and
  - Inputs that are derived principally from or corroborated by observable market data through correlation or other means.

- Level 3 - Prices or valuation techniques that require inputs that are both unobservable and significant to the overall fair value measurement. These valuations, whether derived internally or obtained from a third party, use critical assumptions that are not widely available to estimate market participant expectations in valuing the asset or liability.

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

Derivatives are carried at fair value, which is determined using the Company's derivative accounting system in conjunction with observable key financial data from third-party sources, such as yield curves, exchange rates, S&P 500 Index prices and London Interbank Offered Rates ("LIBOR") and Overnight Index Swap Rates ("OIS"). Effective June 30, 2012, the Company began using OIS curve for discounting the cash flows rather than LIBOR curve for rate derivatives. For those derivatives that are unable to be valued by the accounting system, the Company typically utilizes values established by third-party brokers. Derivatives which qualify for special hedge accounting treatment are reported in a manner that is consistent with the accounting for the hedged asset or liability.

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

B. Other Fair Value Disclosures
None

C. Aggregate Fair Value Disclosures
The following table shows all financial instruments and the level within the fair value hierarchy in which the fair value measurements fall as of December 31, 2017:

Type of Financial Instrument	Aggregate Fair Value	Carrying Value	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Assets						
Bonds	$ 1,854,246,288	$ 1,716,374,373	$ 74,160,459	$ 1,744,925,380	$ 35,160,449	$ —
Preferred stock	3,124,215	2,950,000	—	—	3,124,215	—
Common stock	1,039,565	1,039,565	—	—	1,039,565	—
Mortgage loans	201,329,936	199,290,112	—	—	201,329,936	—
Contract loans	105,457,295	105,457,295	105,457,295	—	—	—
Derivatives						
Credit contracts	570,812	311,052	—	570,812	—	—
Equity contracts	1,757,751	1,428,221	329,530	1,428,221	—	—
Interest rate contracts	23,476,805	23,476,714	—	23,476,805	—	—
Separate account assets	762,400,408	762,400,408	761,309,632	1,090,776	—	—
Total Assets	$ 2,953,403,075	$ 2,812,727,740	$ 941,256,916	$ 1,771,491,994	$ 240,654,165	$ —
Liabilities						
Deposit type contracts	$ 76,735,770	$ 75,312,817	$ —	$ 54,326,060	$ 22,409,710	$ —
Derivatives						
Credit contracts	287,594	287,593	—	287,594	—	—
Equity contracts	1,365,264	1,365,264	—	1,365,264	—	—
Foreign exchange contracts	1,409,219	1,068,605	—	1,409,219	—	—
Interest rate contracts	11,422,824	11,422,824	—	11,422,824	—	—
Total Liabilities	$ 91,220,671	$ 89,457,103	$ —	$ 68,810,961	$ 22,409,710	$ —

D. Reasons Not Practicable to Estimate Fair Value
None

21. Other Items

A. Extraordinary Items
None

NOTES TO FINANCIAL STATEMENTS

B. Troubled Debt Restructuring: Debtors
None

C. Other Disclosures and Unusual Items
Prior to May 2013, Voya Financial, Inc., together with its subsidiaries including the Company, was an indirect, wholly owned subsidiary of ING Groep N.V. ("ING"), a global financial services holding company based in The Netherlands. In May 2013, Voya Financial, Inc. completed its initial public offering of common stock, including the issuance and sale of common stock by Voya Financial, Inc. and the sale of shares of common stock owned indirectly by ING. Between October 2013 and March 2015, ING completed the sale of its remaining shares of common stock of Voya Financial, Inc. in a series of registered public offerings. ING holds warrants to purchase shares of Voya Financial, Inc. common stock at an exercise price of $48.75.

The financial turmoil in Europe continues to be a dominant investment theme across the global capital markets. While certain aspects of this crisis seem to have stabilized, the possibility of capital markets volatility spreading through a highly integrated and interdependent banking system remains elevated. The Company did not have any investments in sovereign debt of governments of Greece, Italy, Portugal, Spain or Ireland as of December 31, 2017.

As part of its overall investment strategy, the Company has entered into agreements to purchase private placements and commercial mortgage loans of $1,930,770 and $24,400,000 at December 31, 2017 and 2016, respectively.

D. Business Interruption Insurance Recoveries
None

E. State Transferable and Non-Transferable Tax Credits
(1) The following table shows the Company's state transferable and non-transferable tax credits as of December 31, 2017:

Description of State Transferable and Non-transferable Tax Credits	State	Carrying Value	Unused Amount
Fixed Credit at time of purchase	AL	$ 38,000	$ 7,000
Total		$ 38,000	$ 7,000

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

(3) The Company did not recognize an impairment loss on state transferable and non-transferable tax credits for the year ended December 31, 2017.

(4) State Tax Credits Admitted and Nonadmitted as of December 31, 2017:

	Total Admitted	Total Nonadmitted
a. Transferable	$ 38,000	$ —
b. Non-transferable	—	—

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

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

(2) The Company does not have direct exposure through investments in subprime mortgage loans as of December 31, 2017.

(3) The Company's direct exposure through other investments as of December 31, 2017:

		Actual Cost	Book/Adjusted Carrying Value (excluding interest)	Fair Value	Other Than Temporary Impairment Losses Recognized
a.	Residential mortgage-backed securities	$ 599,607	$ 599,101	$ 610,142	$ —
b.	Commercial mortgage-backed securities	—	—	—	—
c.	Collateralized debt obligations	—	—	—	—
d.	Structured securities	244,635	188,640	224,296	—
e.	Equity investment in subsidiary, controlled or affiliated companies	—	—	—	—
f.	Other assets	—	—	—	—
g.	Total	$ 844,242	$ 787,741	$ 834,438	$ —

(4) The Company did not have underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage as of December 31, 2017.

G. Retained Asset Accounts

(1) A retained asset account is a possible method of payment for death claim proceeds and allows the beneficiary to write drafts out of the disbursed benefit. The proceeds are managed by an unaffiliated bank. The Company reflects the retained asset accounts liability with other supplementary contracts in Exhibit 7 column 4. During the year ended December 31, 2017, all retained asset account holders received an interest rate of 1.5%. This interest rate did not change during the year. Additionally, all applicable fees include: (a) a $5 check copy fee, (b) a $15 stopped check fee, (c) a $10 insufficient fund fee and (d) a $10 fee for additional statement copies. While the retained asset account is the general method for satisfying life insurance claims, this payment method varies on a product by product basis. Additionally, the retained asset account is not the default payment method as applicable law governs payment on a state by state basis.

(2) The table below shows the retained asset accounts within various aging categories:

	In Force			
	December 31, 2017		December 31, 2016	
	Number	Balance	Number	Balance
a. Up to and including 12 months	145	$ 4,205,119	203	$ 7,027,070
b. 13 to 24 months	107	3,591,248	119	4,793,373
c. 25 to 36 months	83	2,618,949	85	2,504,713
d. 37 to 48 months	64	1,906,476	89	3,455,970
e. 49 to 60 months	72	2,769,736	124	2,635,961
f. Over 60 months	1,075	30,204,442	1,091	31,235,402
g. Total	1,546	$ 45,295,970	1,711	$ 51,652,489

(3) The table below shows the change in the retained asset accounts by individual and group contracts:

		Individual		Group	
		Number	Balance/Amount	Number	Balance/Amount
a.	Number/balance of retained asset accounts at the beginning of the year	1,252	$ 23,928,674	461	$ 27,723,815
b.	Number/amount of retained asset accounts issued/added during the year	285	5,570,548	86	6,406,774
c.	Investment earnings credited to retained asset accounts during the year	N/A	256,764	N/A	289,788
d.	Fees and other charges assessed to retained asset accounts during the year	N/A	25	N/A	256
e.	Number/amount of retained asset accounts transferred to state unclaimed property funds during the year	11	10,136	59	3,817
f.	Number/amount of retained asset accounts closed/withdrawn during the year	430	8,492,747	38	10,373,412
g.	Number/balance of retained asset accounts at the end of the year	1,096	$ 21,253,078	450	$ 24,042,892

H. Insurance-linked Securities ("ILS")

None

22. Events Subsequent

Type I – Recognized Subsequent Events
The Company is not aware of any events occurring subsequent to December 31, 2017 that may have a material effect on the Company's financial statements. The Company evaluated events subsequent to December 31, 2017 through February 26, 2018, the date the statutory financial statements were available to be issued.

Type II – Nonrecognized Subsequent Events
The Company is not aware of any events occurring subsequent to December 31, 2017 that may have a material effect on the Company's financial statements. The Company evaluated events subsequent to December 31, 2017 through February 26, 2018, the date the statutory financial statements were available to be issued.

23. Reinsurance

A. Ceded Reinsurance Report
Section 1 - General Interrogatories
(1) Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee, or director of the Company?

Yes ( ) No (X)

If yes, provide full details.

(2) Have any policies issued by the Company been reinsured with a company chartered in a country other than the U.S. (excluding U.S. branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or an insured or any other person not primarily engaged in the insurance business?

Yes ( ) No (X)

If yes, provide full details.

Section 2 - Ceded Reinsurance Report - Part A
(1) Does the Company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?

Yes ( ) No (X)

If yes, provide the amount of aggregate reduction in surplus of a unilateral cancellation by the reinsurer which results in a net obligation of the reporting entity to the reinsurer. $0. Also provide the total amount of reinsurance credits taken for these agreements. $0.

(2) Does the reporting entity have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?

Yes ( ) No (X)

If yes, provide full details.

Section 3 - Ceded Reinsurance Report - Part B
(1) The estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of all reinsurance agreements, by either party, as of the date of this statement is $57,193,786.

(2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the Company as of the effective date of the agreement?

Yes ( ) No (X)

If yes, provide the amount of reinsurance credits taken for such new agreements or amendments. $0

B. Uncollectible Reinsurance
None

C. Commutation of Ceded Reinsurance
None

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation
None

E. Reinsurance Transactions of Variable Annuity Contracts with Affiliate Captive Reinsurer ("Captive Reinsurer Agreement")
None

F. Reserve Credit and Collateral Detail for Captive Reinsurer Agreement
None

G. Reinsurance Utilizing Captives with Reserves Subject the XXX/AXXX Captive Framework
None

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. The Company estimates accrued retrospective premium adjustments for its group life insurance business through a mathematical approach using an algorithm of the Company's underwriting rules and experience rating practices.

B. The Company records accrued retrospective premium as an adjustment to earned premium.

C. The amount of net group life premiums written by the Company at December 31, 2017 that are subject to retrospective rating features was $2,414,562. This represented 18.7% of the total net group life premiums written. The amount of net group health premium written by the Company at December 31, 2017 that was subject to retrospective rating features was $48,389. This represented less than 1.0% of the total net group health premium. No other net premiums written by the Company are subject to retrospective rating features.

D. The Company does not have any medical loss ratio rebates required pursuant to the Public Health Service Act.

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

(1) The Company currently does not actively write any health insurance premium subject to the Affordable Care Act Risk sharing provisions. The Company's existing health insurance business consists of grandfathered policies issued prior to March 23, 2010 that are not Qualified Health Plans ("QHP"), as defined in the Affordable Care Act. As a result, the Company does not have any admitted assets, liabilities or revenue elements under any program regarding the risk sharing provisions of the Affordable Care Act for the reporting period ending December 31, 2017.

NOTES TO FINANCIAL STATEMENTS

(2) Impact of Risk-sharing Provisions of the ACA on Admitted Assets, Liabilities and Revenue as of December 31, 2017:

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

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

	Accrued During the Prior Year on Business Written Before December 31, 2016		Received or Paid as of the Current Year on Business Written Before December 31, 2016		Differences		Adjustments			Unsettled Balances as of December 31, 2017	
					Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1 - 3 + 7)	Cumulative Balance from Prior Years (Col 2 - 4 + 8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustments receivable	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —		$ —	$ —
2. Premium adjustments (payable)	—	—	—	—	—	—	—	—		—	—
3. Subtotal ACA Permanent Risk Adjustment Program	—	—	—	—	—	—	—	—		—	—
b. Transitional ACA Reinsurance Program											
1. Amounts recoverable for claims paid	—	—	—	—	—	—	—	—		—	—
2. Amounts recoverable for claims unpaid (contra liability)	—	—	—	—	—	—	—	—		—	—
3. Amounts receivable relating to uninsured plans	—	—	—	—	—	—	—	—		—	—
4. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium	—	—	—	—	—	—	—	—		—	—
5. Ceded reinsurance premiums payable	—	—	—	—	—	—	—	—		—	—
6. Liability for amounts held under uninsured plans	—	—	—	—	—	—	—	—		—	—
7. Subtotal ACA Transitional Reinsurance Program	—	—	—	—	—	—	—	—		—	—
c. Temporary ACA Risk Corridors Program											
1. Accrued retrospective premium	—	—	—	—	—	—	—	—		—	—
2. Reserve for rate credits or policy experience rating refunds	—	—	—	—	—	—	—	—		—	—
3. Subtotal ACA Risk Corridors Program	—	—	—	—	—	—	—	—		—	—
d. Total for ACA Risk Sharing Provisions	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —		$ —	$ —

(4) Roll-forward of Risk Corridors Asset and Liability Balances by Program Benefit Year:

Risk Corridors Program Year	Accrued During the Prior Year on Business Written Before December 31, 2016		Received or Paid as of the Current Year on Business Written Before December 31, 2016		Differences		Adjustments			Unsettled Balances as of December 31, 2017	
					Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1 - 3 + 7)	Cumulative Balance from Prior Years (Col 2 - 4 + 8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. 2015											
1. Accrued retrospective premium	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —		$ —	$ —
2. Reserve for rate credits or policy experience rating refunds	—	—	—	—	—	—	—	—		—	—
b. 2016											
1. Accrued retrospective premium	—	—	—	—	—	—	—	—		—	—
2. Reserve for rate credits or policy experience rating refunds	—	—	—	—	—	—	—	—		—	—
c. 2017											
1. Accrued retrospective premium	—	—	—	—	—	—	—	—		—	—
2. Reserve for rate credits or policy experience rating refunds	—	—	—	—	—	—	—	—		—	—
d. Total for Risk Corridors	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —		$ —	$ —

24E(4)d (Columns 1 through 10) should equal 24E(3)c3 (column 1 through 10 respectively)

(5) ACA Risk Corridors Receivable as of Reporting Date:

	1	2	3	4	5	6
Risk Corridors Program Year	Estimated Amount to be Filed or Final Amount with CMS	Non-Accrued Amounts for Impairment or Other Reasons	Amounts received from CMS	Asst Balance (Gross of Non-admissions) (1-2-3)	Non-admitted Amount	Net Admitted Asset (4-5)
a. 2015	$ —	$ —	$ —	$ —	$ —	$ —
b. 2016	—	—	—	—	—	—
c. 2017	—	—	—	—	—	—
d. Total (a-+b+c)	$ —	$ —	$ —	$ —	$ —	$ —

24E(5)d (Column 4) should equal 24E(3)c1 (Column 9)

24E(5)d (Column 6) should equal 24E(2)c1

25. Change in Incurred Losses and Loss Adjustment Expenses

A. Changes in Incurred Losses and Loss Adjustment Expenses of prior years

Reserves at December 31, 2016 were $35,025,960. As of December 31, 2017, $29,266,451 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $7,176,246 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on group life, accident and health and stop loss lines of insurance. Therefore, there has been a $1,416,737 unfavorable prior year development since December 31, 2016. The change in prior year related reserves 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 this change, the Company experienced $0 of favorable prior year loss development on retrospectively rated policies. However, the business to which it relates may be subject to premium adjustments.

B. Significant Changes in Methodologies and Assumptions

None

26. Intercompany Pooling Arrangements

None

27. Structured Settlements

None

28. Health Care Receivables

None

29. Participating Policies

Participating business approximates less than 1% of the Company's life insurance in force. For the year ended December 31, 2017, premiums on participating policies were $5,882,462, or less than 5% of premium income. The amount of dividends to be paid to participating policyholders is determined annually by the Board of Directors. Amounts allocable to participating policyholders are based on published dividend projections or expected dividend scales. Dividends expense of $1,152,143 and $1,125,966 was incurred in 2017 and 2016, respectively.

NOTES TO FINANCIAL STATEMENTS

30. Premium Deficiency Reserves

1. Liability carried for premium deficiency reserves $ 11,187,808

2. Date of the most recent evaluation of this liability November 20, 2015

3. Was anticipated investment income utilized in the calculation? Yes [X] No [ ]

31. Reserves for Life Contracts and Annuity Contracts

(1) Reserve Practices

The Company waives deduction of deferred fractional premiums upon the death of the insured and returns a portion of the final premium for periods beyond the date of death. A reserve of $(25,297) is reported in Exhibit 5, Miscellaneous Reserves section. A reserve of $10,827,975 or any surrender value promised in excess of the reserves as otherwise legally computed is included in Exhibit 5, Miscellaneous Reserves section.

(2) Valuation of Substandard Policies

Substandard Reserves are calculated on a seriatim basis from the first principles using appropriate multiples of standard valuation mortality. The mortality multiple used in this calculation is determined by the policy's Rating Class. For other blocks, mean reserves for substandard lives are increased by one-half (1/2) of the extra premium that is assessed.

(3) Amount of Insurance Where Gross Premiums are Less than Net Premiums

As of December 31, 2017, the Company had $2,908,183,976 of insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by the State of New York. Reserves to cover the above insurance totaled the gross amount of $29,486,058 at year-end and are reported in Exhibit 5, Miscellaneous Reserves section.

(4) Tabular Interest, Reserves Released and Tabular Cost

The tabular interest, tabular less actual reserve released, and tabular cost have all been determined using a formula as described in the instructions.

(5) Tabular Interest on Funds Not Involving Life Contingencies

For the determination of tabular interest on funds not involving life contingencies for each valuation rate of interest, the tabular interest is calculated as one hundredth of the product of such valuation rate of interest times the mean of the amount of funds subject to such valuation rate of interest held at the beginning and end of the year of valuation.

(6) Other Reserve Changes

None

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

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
A. Subject to discretionary withdrawal:					
(1) With market value adjustment	$ —	$ —	$ —	$ —	—%
(2) At book value less current surrender charge of 5% or more	21,270,147	—	—	21,270,147	2.0%
(3) At fair value	—	—	716,903,235	716,903,235	68.4%
(4) Total with market value adjustment or at fair value (total of 1 through 3)	21,270,147	—	716,903,235	738,173,382	70.4%
(5) At book value without adjustment (minimal or no charge or adjustment)	200,448,782	—	—	200,448,782	19.1%
B. Not subject to discretionary withdrawal	109,001,332	—	481,623	109,482,955	10.5%
C. Total (gross: direct + assumed)	330,720,261	—	717,384,858	1,048,105,119	100.0%
D. Reinsurance ceded	—	—	—	—	
E. Total (net) (C) - (D)	$ 330,720,261	$ —	$ 717,384,858	$ 1,048,105,119	

F. Life & Accident & Health Annual Statement:	
(1) Exhibit 5, Annuities Section, Total (net)	$ 176,816,291
(2) Exhibit 5, Supplemental Contracts with Life Contingencies Section, Total (net)	78,591,153
(3) Exhibit 7, Deposit - Type Contracts, line 14, column 1	75,312,817
(4) Subtotal	330,720,261
Separate Accounts Annual Statement:	
(5) Exhibit 3, line 0299999, column 2	716,903,235
(6) Exhibit 3, line 0399999, column 2	481,623
(7) Policyholder dividend and coupon accumulations	—
(8) Policyholder premiums	—
(9) Guaranteed interest contracts	—
(10) Other contract deposit funds	—
(11) Subtotal	717,384,858
(12) Combined total	$ 1,048,105,119

33. Premium & Annuity Considerations Deferred and Uncollected

A. Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2017, were as follows:

Type	Gross	Net of Loading
(1) Industrial	$ —	$ —
(2) Ordinary new business	7,247	(31,797)
(3) Ordinary renewal	(7,716,341)	(3,464,171)
(4) Credit Life	—	—
(5) Group Life	1,419,451	1,370,237
(6) Group Annuity	—	—
(7) Totals	$ (6,289,643)	$ (2,125,731)

34. Separate Accounts

A. Separate Account Activity

(1) The Company utilizes separate accounts to record and account for assets and liabilities for particular lines of business. For the year ended December 31, 2017, the Company reported assets and liabilities from the following product lines into a separate account: Individual Annuity and Individual life.

(2) Some assets in the separate account are considered legally insulated from the general account providing protection of such assets from being available to satisfy claims resulting in the general account. The assets legally and not legally insulated from the general account at December 31, 2017 are attributable to the following products and/or transactions:

Product or Transaction	Legally Insulated Assets	Separate Account Assets (Not Legally Insulated)
Individual Annuity	$ 716,336,147	$ —
Individual Life	46,064,261	—
Total	$ 762,400,408	$ —

(3) In accordance with the products/transaction recorded within the separate account, some separate account liabilities are guaranteed by the general account. To compensate the general account for the risk taken, the separate account has paid risk charges as follows for five years beginning in 2013:

a.	2017	$ 5,468,490
b.	2016	5,964,337
c.	2015	6,460,707
d.	2014	6,695,513
e.	2013	6,835,750

The total separate account guarantees paid by the general account for five years beginning in 2013 are:

Year	Guarantees Paid
2017	$ 3,859
2016	117,899
2015	37,689
2014	20,832
2013	88,088

(4) The Company does not engage in securities lending transactions within the separate account.

B. General Nature and Characteristics of Separate Accounts Business

Most separate and variable accounts held by the Company relate to individual variable annuities of a non-guaranteed return nature. The net investment experience of the separate account is credited directly to the policyholder and can be positive or negative. These variable annuities generally provide an incidental death benefit of the greater of account value or premium paid. The Company offers a policy with a minimum guaranteed death benefit that is adjusted every seven years to the current account value. The assets and liabilities of these accounts are carried at market. The minimum guaranteed death benefit reserve is held in Exhibit 5, Miscellaneous Reserves section, of the Company's general account annual statement. This business has been included in Column 4 of the table below.

Certain other separate accounts relate to experience-rated annuity contracts that fund defined contribution pension plans. These contracts provide guaranteed interest returns for one-year only, where the guaranteed interest rate is re-established each year based on the investment experience of the separate account. In no event can the interest rate be less than zero. There are guarantees of principal and interest for purposes of plan participant transactions (e.g., participant-directed withdrawals and fund transfers). The assets and liabilities of these separate accounts are carried at fair value. This business has been included in Column 2 in the following table:

	Indexed	Nonindexed Guarantee Less Than/Equal to 4%	Nonindexed Guarantee More Than 4%	Nonguaranteed Separate Accounts	Total
(1) Premiums, considerations or deposits for year ended 12/31/2017	$ —	$ —	$ —	$ 2,128,655	$ 2,128,655
Reserves at 12/31/17:					
(2) For accounts with assets at:					
a. Fair value	$ —	$ —	$ —	$ 763,626,957	$ 763,626,957
b. Amortized cost	—	—	—	—	—
c. Total reserves	$ —	$ —	$ —	$ 763,626,957	$ 763,626,957
(3) By withdrawal characteristics:					
a. Subject to discretionary withdrawal:					
1. With market value adjustment	$ —	$ —	$ —	$ —	$ —
2. At book value without market value adjustments and with current surrender charge of 5% or more	—	—	—	—	—
3. At fair value	—	—	—	763,145,334	763,145,334
4. At book value without market value adjustments and with current surrender charge less than 5%	—	—	—	—	—
5. Subtotal	—	—	—	763,145,334	763,145,334
b. Not subject to discretionary withdrawal	—	—	—	481,623	481,623
c. Total	$ —	$ —	$ —	$ 763,626,957	$ 763,626,957
(4) Reserves for asset default risk in lieu of AVR	$ —	$ —	$ —	$ —	$ —

The Company recognized a statutory reserve adjustment and transfer to separate accounts of $0 in accordance with New York Regulation 128 requirements as of December 31, 2017.

C. Reconciliation of net transfers to/ (from) Separate Accounts

(1) Transfers as reported in the Summary of Operations of the Separate Accounts Statement:		
a. Transfers to Separate Accounts (Page 4, Line 1.4)	$	2,597,228
b. Transfers from Separate Accounts (Page 4, Line 10)		112,600,168
c. Net transfers to or (from) Separate Accounts (a) - (b)		(110,002,940)
(2) Reconciling Adjustments		—
(3) Transfers as reported in Summary of Operations of the Life Accident & Health Annual Statement (1c) + (2)= (Page 4, Line 26)	$	(110,002,940)

35. Loss/Claim Adjustment Expenses

The balance in the liability for unpaid accident and health claims adjustment expense as of December 31, 2017 and 2016, was $3,378,681 and $4,211,201, respectively. The Company incurred $103,435 and paid $148,923 of claims adjustment expenses in the current year, of which $53,826 of the amount was attributable to insured or covered events of prior years. The Company did not increase or decrease the provision for insured events of prior years.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1, 1A and 2

1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent, or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? Yes [X] No [ ] N/A [ ]

1.3 State Regulating? New York

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 [X] No [ ]

2.2 If yes, date of change: 11/01/2017

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2016

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

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/12/2014

3.4 By what department or departments?
New York

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

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

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity), receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.11 sales of new business? Yes [ ] No [X]
4.12 renewals? Yes [ ] No [X]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.21 sales of new business? Yes [ ] No [X]
4.22 renewals? Yes [ ] No [X]

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

5.2 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

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

6.2 If yes, give full information:

7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? Yes [ ] No [X]

7.2 If yes,
7.21 State the percentage of foreign control; 0.0 %
7.22 State the nationality(s) of the foreign person(s) or entity(s) or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact; and identify the type of entity(s) (e.g., individual, corporation or government, manager or attorney in fact).

1 Nationality	2 Type of Entity

GENERAL INTERROGATORIES

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Directed Services LLC	Windsor, CT	NO	NO	NO	YES
Voya Alternative Asset Management LLC	New York, NY	NO	NO	NO	YES
Voya America Equities, Inc.	Windsor, CT	NO	NO	NO	YES
Voya Financial Partners, LLC	Windsor, CT	NO	NO	NO	YES
Voya Financial Advisors, Inc.	Des Moines, IA	NO	NO	NO	YES
Voya Investment Management Co. LLC	New York, NY	NO	NO	NO	YES
Voya Investment Management LLC	Atlanta, GA	NO	NO	NO	YES
Voya Investments Distributor, LLC	Scottsdale, AZ	NO	NO	NO	YES
Voya Investments, LLC	Scottsdale, AZ	NO	NO	NO	YES
Voya Retirement Insurance and Annuity Company	Windsor, CT	NO	NO	NO	YES

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
Ernst & Young LLP
200 Clarendon Street
Boston, MA 02116

10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? Yes [ ] No [X]

10.2 If the response to 10.1 is yes, provide information related to this exemption:

10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? Yes [ ] No [X]

10.4 If the response to 10.3 is yes, provide information related to this exemption:

10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? Yes [X] No [ ] N/A [ ]

10.6 If the response to 10.5 is no or n/a, please explain

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
David Peter Wiland
Senior Vice President and Appointed Actuary
Reliastar Life Insurance Company of New York
1475 Dunwoody Dr.
West Chester, PA 19380

12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? Yes [ ] No [X]

12.11 Name of real estate holding company

12.12 Number of parcels involved 0

12.13 Total book/adjusted carrying value $ 0

12.2 If, yes provide explanation:

13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**

13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?

13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? Yes [ ] No [ ]

13.3 Have there been any changes made to any of the trust indentures during the year? Yes [ ] No [ ]

13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? Yes [ ] No [ ] N/A [ ]

14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [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.

14.11 If the response to 14.1 is No, please explain:

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

14.21 If the response to 14.2 is yes, provide information related to amendment(s).
Effective on October 26, 2017, the Voya Financial Code of Business Conduct and Ethics (the “Code”) was amended with changes which were non-material in nature, in order for the Code to be consistent with Voya’s Strategic Objectives which were adopted by Voya in April 2017. More specifically, the Code was amended to replace Voya’s Key Priorities, as recited in the Code, with Voya’s Strategic Objectives which have been in place since April 2017.

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

14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).

GENERAL INTERROGATORIES

15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? Yes [ ] No [X]

15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

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

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof? Yes [X] No [ ]

17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? Yes [X] No [ ]

18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict with the official duties of such person? Yes [X] No [ ]

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? Yes [ ] No [X]

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers $ 0
- 20.12 To stockholders not officers $ 0
- 20.13 Trustees, supreme or grand (Fraternal Only) $ 0

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.21 To directors or other officers $ 0
- 20.22 To stockholders not officers $ 0
- 20.23 Trustees, supreme or grand (Fraternal Only) $ 0

21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? Yes [ ] No [X]

21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Rented from others $ 0
- 21.22 Borrowed from others $ 0
- 21.23 Leased from others $ 0
- 21.24 Other $ 0

22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? Yes [X] No [ ]

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $ 18,731
- 22.22 Amount paid as expenses $ 1,569
- 22.23 Other amounts paid $ 0

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

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

INVESTMENT

24.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 24.03) Yes [X] No [ ]

24.02 If no, give full and complete information relating thereto

24.03 For security lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)
Refer to Note 17

24.04 Does the Company's security lending program meet the requirements for a conforming program as outlined in the Risk-Based Capital Instructions? Yes [X] No [ ] N/A [ ]

24.05 If answer to 24.04 is yes, report amount of collateral for conforming programs. $ 71,756,997

24.06 If answer to 24.04 is no, report amount of collateral for other programs. $ 0

24.07 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? Yes [X] No [ ] N/A [ ]

24.08 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes [X] No [ ] N/A [ ]

24.09 Does the reporting entity or the reporting entity 's securities lending agent utilize the Master Securities lending Agreement (MSLA) to conduct securities lending? Yes [X] No [ ] N/A [ ]

GENERAL INTERROGATORIES

24.10 For the reporting entity's security lending program state the amount of the following as December 31 of the current year:

24.101 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 71,936,093
24.102 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 71,937,230
24.103 Total payable for securities lending reported on the liability page. $ 71,937,230

25.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity, or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 24.03). Yes [X] No [ ]

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

25.21 Subject to repurchase agreements $ 0
25.22 Subject to reverse repurchase agreements $ 0
25.23 Subject to dollar repurchase agreements $ 0
25.24 Subject to reverse dollar repurchase agreements $ 0
25.25 Placed under option agreements $ 0
25.26 Letter stock or securities restricted as to sale - excluding FHLB Capital Stock $ 0
25.27 FHLB Capital Stock $ 0
25.28 On deposit with states $ 5,436,072
25.29 On deposit with other regulatory bodies $ 0
25.30 Pledged as collateral - excluding collateral pledged to an FHLB $ 12,620,748
25.31 Pledged as collateral to FHLB - including assets backing funding agreements $ 0
25.32 Other $ 0

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

26.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [X] No [ ]

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

27.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes [ ] No [X]

27.2 If yes, state the amount thereof at December 31 of the current year. $ 0

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

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

1 Name of Custodian(s)	2 Custodian's Address
Bank of New York Mellon	One Wall Street New York, NY 10286

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

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

28.03 Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current year? Yes [ ] No [X]
28.04 If yes, give full and complete information relating thereto:

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

GENERAL INTERROGATORIES

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

1 Name of Firm or Individual	2 Affiliation
Voya Investment Management LLC	A

28.0597 For those firms/individuals listed in the table for Question 28.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's assets? Yes [ ] No [X]

28.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 28.05, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes [ ] No [X]

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
108934	Voya Investment Management LLC	MZJU01BGQ7J1KULQSB89	SEC	DS

29.1 Does the reporting entity have any diversified mutual funds reported in Schedule D, Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5(b)(1)])? Yes [ ] No [X]

29.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
29.2999 - Total		0

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

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1 Bonds	1,716,374,373	1,854,246,288	137,871,915
30.2 Preferred stocks	2,950,000	3,124,215	174,215
30.3 Totals	1,719,324,373	1,857,370,503	138,046,130

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

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

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

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

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

The majority of Schedule D securities are priced through various pricing services. For these pricing services the company has a copy of their pricing policy. A limited number of securities are priced through a broker quote. The company may not have a copy of those broker pricing policies. In the limited instances in which broker prices are utilized, VOYA Investment Management personnel review and approve the related prices.

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

32.2 If no, list exceptions:

GENERAL INTERROGATORIES

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

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

OTHER

34.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 55,600

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

1 Name	2 Amount Paid
A M BEST RATING SERVICES INC	55,600

35.1 Amount of payments for legal expenses, if any? ..... $ 202,177

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

1 Name	2 Amount Paid
Stites & Harbison	83,824
Edison McDowell	63,226

36.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 0

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

1 Name	2 Amount Paid

GENERAL INTERROGATORIES

PART 2 - LIFE INTERROGATORIES

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? Yes [ ] No [X]

1.2 If yes, indicate premium earned on U.S. business only $ 0

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? $ 0
1.31 Reason for excluding:

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. $ 0

1.5 Indicate total incurred claims on all Medicare Supplement insurance. $ 0

1.6 Individual policies:

Most current three years:
1.61 Total premium earned $ 0
1.62 Total incurred claims $ 0
1.63 Number of covered lives 0

All years prior to most current three years
1.64 Total premium earned $ 0
1.65 Total incurred claims $ 0
1.66 Number of covered lives 0

1.7 Group policies:

Most current three years:
1.71 Total premium earned $ 0
1.72 Total incurred claims $ 0
1.73 Number of covered lives 0

All years prior to most current three years
1.74 Total premium earned $ 0
1.75 Total incurred claims $ 0
1.76 Number of covered lives 0

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	50,881,718	51,030,779
2.2	Premium Denominator	146,141,509	152,042,652
2.3	Premium Ratio (2.1/2.2)	0.348	0.336
2.4	Reserve Numerator	21,420,033	22,591,622
2.5	Reserve Denominator	1,443,753,303	1,440,948,934
2.6	Reserve Ratio (2.4/2.5)	0.015	0.016

3.1 Does this reporting entity have Separate Accounts? Yes [X] No [ ]

3.2 If yes, has a Separate Accounts Statement been filed with this Department? Yes [X] No [ ] N/A [ ]

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? $ (1,410,276)

3.4 State the authority under which Separate Accounts are maintained:
New York

3.5 Was any of the reporting entity's Separate Accounts business reinsured as of December 31? Yes [ ] No [X]

3.6 Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31? Yes [ ] No [X]

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"? 0

4.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? Yes [X] No [ ]

4.2 Net reimbursement of such expenses between reporting entities:
4.21 Paid $ 40,594,447
4.22 Received $ 2,794,697

5.1 Does the reporting entity write any guaranteed interest contracts? Yes [ ] No [X]

5.2 If yes, what amount pertaining to these lines is included in:
5.21 Page 3, Line 1 $ 0
5.22 Page 4, Line 1 $ 0

6. FOR STOCK REPORTING ENTITIES ONLY:

6.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: $ 201,768,164

7. Total dividends paid stockholders since organization of the reporting entity:
7.11 Cash $ 191,889,585
7.12 Stock $ 736,480

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

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

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

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

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

10.2 If yes, please provide the amount of custodial funds held as of the reporting date. $ 0

10.3 Do you act as an administrator for health savings accounts? Yes [ ] No [X]

10.4 If yes, please provide the balance of funds administered as of the reporting date. $ 0

GENERAL INTERROGATORIES

11.1 Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers? ..... Yes [ ] No [ ] N/A [X]

11.2 If the answer to 11.1 is yes, please provide the following:

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

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

12.1 Direct Premium Written ..... $ 163,641,498

12.2 Total Incurred Claims ..... $ 118,490,129

12.3 Number of Covered Lives 98,252

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

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.
$000 omitted for amounts of life insurance

		1 2017	2 2016	3 2015	4 2014	5 2013
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	10,295,763	10,676,379	11,161,077	11,663,463	12,182,914
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	50,364,548	52,429,017	53,894,220	54,961,723	55,425,443
3.	Credit life (Line 21, Col. 6)	0	0	0	0	0
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	6,164,993	7,615,610	6,280,601	6,030,590	3,350,679
5.	Industrial (Line 21, Col. 2)	0	0	0	0	0
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)	0	0	0	0	0
7.	Total (Line 21, Col. 10)	66,825,304	70,721,006	71,335,898	72,655,776	70,959,036
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated	0	XXX	XXX	XXX	XXX
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	121,364	76,429	83,949	117,952	117,734
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	95,815	547,381	1,029,473	1,687,028	2,348,676
10.	Credit life (Line 2, Col. 6)	0	0	0	0	0
11.	Group (Line 2, Col. 9)	13,396	1,357,835	239,908	2,715,202	156,196
12.	Industrial (Line 2, Col. 2)	0	0	0	0	0
13.	Total (Line 2, Col. 10)	230,575	1,981,645	1,353,330	4,520,182	2,622,606
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)	0	0	0	0	0
15.1	Ordinary-life insurance (Line 20.4, Col. 3)	74,198,287	77,498,438	77,334,314	79,054,933	85,739,491
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	4,318,444	3,901,617	4,671,382	6,595,555	7,052,659
16	Credit life (group and individual) (Line 20.4, Col. 5)	0	0	0	0	0
17.1	Group life insurance (Line 20.4, Col. 6)	12,901,777	15,690,248	13,713,979	14,142,834	12,649,217
17.2	Group annuities (Line 20.4, Col. 7)	0	0	0	0	0
18.1	A & H-group (Line 20.4, Col. 8)	51,374,269	51,571,611	47,288,079	36,203,491	30,329,313
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)	0	0	0	0	0
18.3	A & H-other (Line 20.4, Col. 10)	3,348,730	3,380,738	3,566,191	3,927,542	3,414,199
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)	0	0	0	0	0
20.	Total	146,141,507	152,042,652	146,573,945	139,924,355	139,184,879
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	2,254,348,973	2,206,526,037	2,217,373,604	2,219,454,492	2,169,874,165
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	1,981,662,644	1,893,272,714	1,902,503,776	1,920,703,584	1,840,414,436
23.	Aggregate life reserves (Page 3, Line 1)	1,687,402,384	1,665,485,410	1,669,711,322	1,674,194,333	1,628,922,714
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1	0	XXX	XXX	XXX	XXX
24.	Aggregate A & H reserves (Page 3, Line 2)	17,681,015	18,222,795	36,214,817	39,236,197	30,378,302
25.	Deposit-type contract funds (Page 3, Line 3)	75,312,817	80,158,176	85,282,982	84,703,089	92,388,461
26.	Asset valuation reserve (Page 3, Line 24.01)	422,133	755,351	2,131,124	570,376	671,934
27.	Capital (Page 3, Lines 29 and 30)	2,755,726	2,755,726	2,755,726	2,755,726	2,755,726
28.	Surplus (Page 3, Line 37)	269,930,603	310,497,597	312,114,102	295,995,182	326,704,003
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	37,195,623	19,660,312	22,603,268	29,452,394	17,576,631
	Risk-Based Capital Analysis					
30.	Total adjusted capital	273,715,914	314,611,732	317,587,653	299,895,763	330,680,969
31.	Authorized control level risk - based capital	24,353,835	23,891,078	24,196,044	23,456,931	21,789,595
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	78.6	81.9	83.2	83.1	84.7
33.	Stocks (Lines 2.1 and 2.2)	0.2	0.2	0.1	0.1	0.2
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	9.1	8.5	7.5	6.4	6.5
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.0	0.0	0.0	0.0	0.0
36.	Cash, cash equivalents and short-term investments (Line 5)	2.3	2.5	2.2	2.3	1.7
37.	Contract loans (Line 6)	4.8	5.1	5.1	5.2	5.3
38.	Derivatives (Page 2, Line 7)	1.2	1.2	1.2	1.1	0.6
39.	Other invested assets (Line 8)	0.2	0.2	0.3	0.3	0.4
40.	Receivables for securities (Line 9)	0.3	0.0	0.0	0.0	0.0
41.	Securities lending reinvested collateral assets (Line 10)	3.3	0.4	0.5	1.4	0.6
42.	Aggregate write-ins for invested assets (Line 11)	0.0	0.0	0.1	0.1	0.0
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2017	2 2016	3 2015	4 2014	5 2013
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)	0	38,860	0	0	245,186
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)	0	0	0	0	0
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	0	0	0	0	0
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)	0	0	0	0	0
48.	Affiliated mortgage loans on real estate	0	0	0	0	0
49.	All other affiliated	195,605	300,873	432,491	640,852	758,490
50.	Total of above Lines 44 to 49	195,605	339,733	432,491	640,852	1,003,676
51.	Total Investment in Parent included in Lines 44 to 49 above	0	0	0	0	0
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	66,380,379	109,326,101	103,058,065	105,084,405	92,802,822
53.	Total admitted assets (Page 2, Line 28, Col. 3)	3,016,749,381	2,978,004,215	3,053,708,425	3,201,620,470	3,208,828,188
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	90,712,842	99,699,010	101,329,875	102,227,955	108,167,279
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(16,050,296)	(19,685,285)	(6,213,730)	(16,328,701)	(33,696,661)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	(2,120,528)	(240,797)	3,205,095	6,389,595	(17,534,723)
57.	Total of above Lines 54, 55 and 56	72,542,017	79,772,928	98,321,240	92,288,849	56,935,895
	Benefits and Reserve Increases (Page 6)					
58.	Total contract benefits - life (Lines 10, 11, 12, 13, 14 and 15 Col. 1, minus Lines 10, 11,12, 13, 14 and 15 Cols. 9, 10 and 11)	267,370,736	255,889,403	286,389,409	254,728,085	269,651,796
59.	Total contract benefits - A & H (Lines 13 & 14, Cols. 9, 10 & 11)	59,176,233	66,456,019	37,937,419	27,245,638	27,755,951
60.	Increase in life reserves - other than group and annuities (Line 19, Cols. 2 and 3)	51,905,509	5,997,124	(13,695,440)	(5,283,491)	(4,929,118)
61.	Increase in A & H reserves (Line 19, Cols. 9, 10 & 11)	(541,780)	(17,992,023)	(3,021,379)	8,857,895	(6,873,035)
62.	Dividends to policyholders (Line 30, Col. 1)	1,152,143	1,125,966	1,161,088	1,122,891	1,032,937
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	26.1	26.5	24.5	23.8	23.5
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	4.1	3.8	3.8	3.9	4.2
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	107.1	88.2	68.7	90.0	61.9
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	0.0	0.0	0.0	0.0	0.0
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	21.7	19.1	16.5	14.6	17.6
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	25,206,294	21,311,027	15,580,623	13,240,363	14,635,351
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	23,644,514	20,209,730	22,730,583	13,453,981	19,812,787
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	3,217,604	2,082,249	2,378,441	3,057,344	2,507,868
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	2,175,168	2,015,402	3,185,190	2,711,839	2,583,317
	Net Gains From Operations After Federal Income Taxes by Lines of Business (Page 6, Line 33)					
72.	Industrial life (Col. 2)	0	0	0	0	0
73.	Ordinary - life (Col. 3)	(81,505,978)	(5,931,556)	2,861,481	14,279,557	6,879,663
74.	Ordinary - individual annuities (Col. 4)	84,795,317	15,514,188	11,450,287	(39,839,724)	24,202,660
75.	Ordinary-supplementary contracts (Col. 5)	(11,016,088)	(1,674,655)	605,413	1,327,110	958,300
76.	Credit life (Col. 6)	0	0	0	0	0
77.	Group life (Col. 7)	1,777,784	14,646,908	(3,749,199)	(8,703,534)	10,687,886
78.	Group annuities (Col. 8)	(533,838)	(253,671)	(340,964)	(489,333)	(303,496)
79.	A & H-group (Col. 9)	(17,474,348)	(1,003,219)	6,605,701	4,106,705	8,664,430
80.	A & H-credit (Col. 10)	0	0	0	0	0
81.	A & H-other (Col. 11)	(2,366,740)	(646,863)	152,075	(4,450,518)	(1,805,392)
82.	Aggregate of all other lines of business (Col. 12)	10,301,135	4,611,922	5,260,852	9,419,785	4,950,539
83.	Total (Col. 1)	(16,022,758)	25,263,054	22,845,646	(24,349,952)	54,234,590

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

If no, please explain:

DIRECT BUSINESS IN THE STATE OF Grand Total — DURING THE YEAR 2017

NAIC Group Code 4832 — NAIC Company Code 61360

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	205,070,828	0	13,482,602	0	218,553,430
2. Annuity considerations	4,340,821	0	0	0	4,340,821
3. Deposit-type contract funds	0	XXX	0	XXX	0
4. Other considerations	0	0	0	0	0
5. Totals (Sum of Lines 1 to 4)	209,411,649	0	13,482,602	0	222,894,251
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit	106,761	0	0	0	106,761
6.2 Applied to pay renewal premiums	47,030	0	0	0	47,030
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	989,076	0	0	0	989,076
6.4 Other	0	0	0	0	0
6.5 Totals (Sum of Lines 6.1 to 6.4)	1,142,867	0	0	0	1,142,867
Annuities:					
7.1 Paid in cash or left on deposit	0	0	0	0	0
7.2 Applied to provide paid-up annuities	0	0	0	0	0
7.3 Other	0	0	0	0	0
7.4 Totals (Sum of Lines 7.1 to 7.3)	0	0	0	0	0
8. Grand Totals (Lines 6.5 plus 7.4)	1,142,867	0	0	0	1,142,867
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	151,687,709	0	13,143,698	0	164,831,406
10. Matured endowments	185,162	0	0	0	185,162
11. Annuity benefits	36,531,393	0	1,016,283	0	37,547,677
12. Surrender values and withdrawals for life contracts	133,230,385	0	14,500	0	133,244,885
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	0	0	0	0	0
15. Totals	321,634,648	0	14,174,481	0	335,809,129
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	360	21,672,413	0	0	25	1,428,381	0	0	385	23,100,794
17. Incurred during current year	732	119,377,659	0	0	257	12,956,062	0	0	989	132,333,721
Settled during current year:										
18.1 By payment in full	983	119,881,937	0	0	262	13,856,959	0	0	1,245	133,738,896
18.2 By payment on compromised claims	0	0	0	0	0	0	0	0	0	0
18.3 Totals paid	983	119,881,937	0	0	262	13,856,959	0	0	1,245	133,738,896
18.4 Reduction by compromise	0	0	0	0	0	0	0	0	0	0
18.5 Amount rejected	0	0	0	0	0	0	0	0	0	0
18.6 Total settlements	983	119,881,937	0	0	262	13,856,959	0	0	1,245	133,738,896
19. Unpaid Dec. 31, current year (16+17-18.6)	109	21,168,135	0	0	20	527,484	0	0	129	21,695,619
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	255,801	63,105,545,593	0	(a) 0	251	7,688,409,398	0	0	256,052	70,793,954,991
21. Issued during year	574	217,179,411	0	0	0	13,396,000	0	0	574	230,575,411
22. Other changes to in force (Net)	(14,910)	(2,662,263,666)	0	0	(12)	(1,500,013,022)	0	0	(14,922)	(4,162,276,688)
23. In force December 31 of current year	241,465	60,660,461,338	0	(a) 0	239	6,201,792,376	0	0	241,704	66,862,253,714

(a) Includes Individual Credit Life Insurance prior year $ 0 , current year $ 0

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	53,944,431	54,065,486	0	56,885,551	53,965,625
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	0
24.3 Collectively renewable policies (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	27,894	26,904	0	143,221	75,857
25.2 Guaranteed renewable (b)	3,267,634	3,320,397	0	4,129,782	5,097,157
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	0	0	0	0	0
25.6 Totals (sum of Lines 25.1 to 25.5)	3,295,528	3,347,301	0	4,273,003	5,173,014
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	57,239,959	57,412,787	0	61,158,554	59,138,639

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

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
	1	2	3	4	5	6	Number of 7	Number of 8	9	
	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Total Amount of Insurance
1. In force end of prior year	0	0	255,799	63,105,396	0	0	251	84,089	7,615,610	70,721,006
2. Issued during year	0	0	574	217,179	0	0	0	271	13,396	230,575
3. Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
4. Revived during year	0	0	167	106,371	0	0	0	0	0	106,371
5. Increased during year (net)	0	0	56	16,422	0	0	0	0	0	16,422
6. Subtotals, Lines 2 to 5	0	0	797	339,972	0	0	0	271	13,396	353,368
7. Additions by dividends during year	XXX	0	XXX	0	XXX	0	XXX	XXX	0	0
8. Aggregate write-ins for increases	0	0	0	0	0	0	0	0	0	0
9. Totals (Lines 1 and 6 to 8)	0	0	256,596	63,445,368	0	0	251	84,360	7,629,006	71,074,374
Deductions during year:										
10. Death	0	0	2,513	153,430	0	0	XXX	258	12,976	166,406
11. Maturity	0	0	37	695	0	0	XXX	1	20	715
12. Disability	0	0	0	0	0	0	XXX	33	2,101	2,101
13. Expiry	0	0	1,086	45,440	0	0	0	0	0	45,440
14. Surrender	0	0	4,798	321,865	0	0	0	0	0	321,865
15. Lapse	0	0	6,463	2,188,294	0	0	11	16,165	1,864	2,190,158
16. Conversion	0	0	0	0	0	0	XXX	XXX	XXX	0
17. Decreased (net)	0	0	236	75,333	0	0	0	2,717	1,447,052	1,522,385
18. Reinsurance	0	0	0	0	0	0	0	0	0	0
19. Aggregate write-ins for decreases	0	0	0	0	0	0	0	0	0	0
20. Totals (Lines 10 to 19)	0	0	15,133	2,785,057	0	0	11	19,174	1,464,013	4,249,070
21. In force end of year (Line 9 minus Line 20)	0	0	241,463	60,660,311	0	0	240	65,186	6,164,993	66,825,304
22. Reinsurance ceded end of year	XXX	0	XXX	48,875,850	XXX	0	XXX	XXX	247,940	49,123,790
23. Line 21 minus Line 22	XXX	0	XXX	11,784,461	XXX	(a) 0	XXX	XXX	5,917,053	17,701,514
DETAILS OF WRITE-INS										
0801.										
0802.										
0803.										
0898. Summary of remaining write-ins for Line 8 from overflow page.	0	0	0	0	0	0	0	0	0	0
0899. TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)	0	0	0	0	0	0	0	0	0	0
1901.										
1902.										
1903.										
1998. Summary of remaining write-ins for Line 19 from overflow page.	0	0	0	0	0	0	0	0	0	0
1999. TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)	0	0	0	0	0	0	0	0	0	0

(a) Group $ 0 ; Individual $ 0

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance) (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

	Industrial		Ordinary	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24. Additions by dividends	XXX	0	XXX	23,983
25. Other paid-up insurance	0	0	5,255	84,332
26. Debit ordinary insurance	XXX	XXX	0	0

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27. Term policies - decreasing	0	0	73	162
28. Term policies - other	120	95,815	74,065	50,242,946
29. Other term insurance - decreasing	XXX	0	XXX	6
30. Other term insurance	XXX	0	XXX	53,343
31. Totals (Lines 27 to 30)	120	95,815	74,138	50,296,457
Reconciliation to Lines 2 and 21:				
32. Term additions	XXX	0	XXX	9
33. Totals, extended term insurance	XXX	XXX	3,278	68,082
34. Totals, whole life and endowment	454	121,364	164,047	10,295,763
35. Totals (Lines 31 to 34)	574	217,179	241,463	60,660,311

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36 Industrial	0	0	0	0
37. Ordinary	217,179	0	60,217,605	442,706
38. Credit Life (Group and Individual)	0	0	0	0
39. Group	13,396	0	6,164,993	0
40. Totals (Lines 36 to 39)	230,575	0	66,382,598	442,706

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

	Credit Life		Group	
	1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41. Amount of insurance included in Line 2 ceded to other companies	XXX	0	XXX	0
42. Number in force end of year if the number under shared groups is counted on a pro-rata basis	0	XXX	65,186	XXX
43. Federal Employees' Group Life Insurance included in Line 21	0	0	0	0
44. Servicemen's Group Life Insurance included in Line 21	0	0	0	0
45. Group Permanent Insurance included in Line 21	0	0	0	0

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies	523,746

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

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

47.1 Most of the amount of insurance reported above for decreasing term insurance is equal to the amount of insurance payable upon death as of the date of this annual statement. The rest of the amount of insurance reported above for decreasing term insurance is equal to the initial amount of insurance.

47.2 The amount of insurance reported above for other term insurance is equal to the amount of insurance payable upon death as of the date of this annual statement.

POLICIES WITH DISABILITY PROVISIONS

	Industrial		Ordinary		Credit		Group	
	1	2	3	4	5	6	7	8
Disability Provisions	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Certifi-cates	Amount of Ins rance
48. Waiver of Premium	0	0	22,564	1,777,850	0	0	250	19,125
49. Disability Income	0	0	680	372	0	0	0	0
50. Extended Benefits	0	0	XXX	XXX	0	0	0	0
51. Other	0	0	0	0	0	0	0	0
52. Total	0	(a) 0	23,244	(a) 1,778,222	0	(a) 0	250	(a) 19,125

(a) See the Annual Audited Financial Reports section of the annual statement instructions

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

SUPPLEMENTARY CONTRACTS

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year	1,219	1,927	6	0
2.	Issued during year	208	382	0	0
3.	Reinsurance assumed	0	0	0	0
4.	Increased during year (net)	0	0	0	0
5.	Total (Lines 1 to 4)	1,427	2,309	6	0
	Deductions during year:				
6.	Decreased (net)	56	558	0	0
7.	Reinsurance ceded	0	0	0	0
8.	Totals (Lines 6 and 7)	56	558	0	0
9.	In force end of year	1,371	1,751	6	0
10.	Amount on deposit	0	(a) 45,295,969	1,918,949	(a) 0
11.	Income now payable	1,371	201	17,323	0
12.	Amount of income payable	(a) 3,328,957	(a) 795	(a) 0	(a) 0

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	700	10,877	2	311
2.	Issued during year	45	1	0	0
3.	Reinsurance assumed	0	0	0	0
4.	Increased during year (net)	0	0	0	0
5.	Totals (Lines 1 to 4)	745	10,878	2	311
	Deductions during year:				
6.	Decreased (net)	73	1,071	0	26
7.	Reinsurance ceded	0	0	0	0
8.	Totals (Lines 6 and 7)	73	1,071	0	26
9.	In force end of year	672	9,807	2	285
	Income now payable:				
10.	Amount of income payable	(a) 0	XXX	XXX	(a) 939,624
	Deferred fully paid:				
11.	Account balance	XXX	(a) 749,283,029	XXX	(a) 220,749
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 33,296,615	XXX	(a) 0

ACCIDENT AND HEALTH INSURANCE

		Group		Credit		Other	
		1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1.	In force end of prior year	127,363	53,930,372	0	0	6,239	5,748,814
2.	Issued during year	12,909	8,721,755	0	0	486	225,260
3.	Reinsurance assumed	0	0	0	0	0	0
4.	Increased during year (net)	0	XXX	0	XXX	72	XXX
5.	Totals (Lines 1 to 4)	140,272	XXX	0	XXX	6,797	XXX
	Deductions during year:						
6.	Conversions	0	XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	44,595	XXX	0	XXX	1,228	XXX
8.	Reinsurance ceded	42	XXX	0	XXX	0	XXX
9.	Totals (Lines 6 to 8)	44,637	XXX	0	XXX	1,228	XXX
10.	In force end of year	95,635	(a) 51,441,800	0	(a) 0	5,569	(a) 5,596,866

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1.	In force end of prior year	19	1,025
2.	Issued during year	0	0
3.	Reinsurance assumed	0	0
4.	Increased during year (net)	0	1
5.	Totals (Lines 1 to 4)	19	1,026
	Deductions During Year:		
6.	Decreased (net)	2	59
7.	Reinsurance ceded	0	0
8.	Totals (Lines 6 and 7)	2	59
9.	In force end of year	17	967
10.	Amount of account balance	(a) 5,362,317	(a) 2,442,696

(a) See the Annual Audited Financial Reports section of the annual statement instructions.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	(2,853,955)
2.	Current year's realized pre-tax capital gains/(losses) of $ 3,292,995 transferred into the reserve net of taxes of $ 1,152,548	2,140,445
3.	Adjustment for current year's liability gains/(losses) released from the reserve	0
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	(713,510)
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	(24,405)
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	(689,105)

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2017	94,951	(119,356)	0	(24,405)
2.	2018	23,579	20,927	0	44,506
3.	2019	(63,398)	93,323	0	29,925
4.	2020	(168,181)	79,183	0	(88,998)
5.	2021	(258,109)	65,870	0	(192,239)
6.	2022	(272,182)	48,319	0	(223,863)
7.	2023	(231,395)	47,359	0	(184,036)
8.	2024	(157,955)	58,625	0	(99,330)
9.	2025	(83,329)	71,275	0	(12,054)
10.	2026	(43,653)	83,097	0	39,444
11.	2027	(42,185)	97,163	0	54,978
12.	2028	(48,868)	106,012	0	57,144
13.	2029	(80,628)	109,680	0	29,052
14.	2030	(114,542)	115,094	0	552
15.	2031	(132,640)	118,022	0	(14,618)
16.	2032	(160,122)	125,061	0	(35,061)
17.	2033	(194,018)	124,874	0	(69,144)
18.	2034	(214,726)	122,769	0	(91,957)
19.	2035	(201,980)	122,264	0	(79,716)
20.	2036	(144,116)	119,702	0	(24,414)
21.	2037	(93,738)	117,154	0	23,416
22.	2038	(62,936)	106,406	0	43,470
23.	2039	(34,282)	91,140	0	56,858
24.	2040	(23,054)	70,607	0	47,553
25.	2041	(34,176)	52,545	0	18,369
26.	2042	(43,716)	33,624	0	(10,092)
27.	2043	(35,013)	21,048	0	(13,965)
28.	2044	(19,622)	16,752	0	(2,870)
29.	2045	(10,027)	12,027	0	2,000
30.	2046	(3,894)	7,302	0	3,408
31.	2047 and Later	0	2,577	0	2,577
32.	Total (Lines 1 to 31)	(2,853,955)	2,140,445	0	(713,510)

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	0	491,946	491,945	97,082	166,324	263,406	755,351
2. Realized capital gains/(losses) net of taxes - General Account	(14,434,843)	0	(14,434,843)	(88,487)	0	(88,487)	(14,523,330)
3. Realized capital gains/(losses) net of taxes - Separate Accounts	0	0	0	0	0	0	0
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	(2,134,310)	0	(2,134,310)	49,360	(488,711)	(439,351)	(2,573,661)
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	0	0	0	0	0	0	0
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves	0	0	0	0	0	0	0
7. Basic contribution	2,535,582	209,588	2,745,170	0	0	0	2,745,170
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	(14,033,572)	701,534	(13,332,038)	57,955	(322,387)	(264,432)	(13,596,470)
9. Maximum reserve	12,013,330	1,322,160	13,335,490	166,330	684,573	850,903	14,186,394
10. Reserve objective	8,243,711	1,017,046	9,260,757	166,330	684,573	850,903	10,111,660
11. 20% of (Line 10 - Line 8)	4,455,456	63,103	4,518,559	21,675	201,392	223,067	4,741,626
12. Balance before transfers (Lines 8 + 11)	(9,578,115)	764,636	(8,813,479)	79,630	(120,995)	(41,365)	(8,854,844)
13. Transfers	382,318	(382,318)	0	(39,815)	39,815	0	0
14. Voluntary contribution	0	0	0	0	0	0	0
15. Adjustment down to maximum/up to zero	9,195,797	0	9,195,797	0	81,180	81,180	9,276,977
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	0	382,318	382,318	39,815	0	39,815	422,133

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	79,061,011	XXX	XXX	79,061,011	0.0000	0	0.0000	0	0.0000	0
2.	1	Highest Quality	905,421,485	XXX	XXX	905,421,485	0.0004	362,169	0.0023	2,082,469	0.0030	2,716,264
3.	2	High Quality	665,660,559	XXX	XXX	665,660,559	0.0019	1,264,755	0.0058	3,860,831	0.0090	5,990,945
4.	3	Medium Quality	42,584,355	XXX	XXX	42,584,355	0.0093	396,035	0.0230	979,440	0.0340	1,447,868
5.	4	Low Quality	23,449,740	XXX	XXX	23,449,740	0.0213	499,479	0.0530	1,242,836	0.0750	1,758,730
6.	5	Lower Quality	92,223	XXX	XXX	92,223	0.0432	3,984	0.1100	10,144	0.1700	15,678
7.	6	In or Near Default	112,471	XXX	XXX	112,471	0.0000	0	0.2000	22,494	0.2000	22,494
8.		Total Unrated Multi-class Securities Acquired by Conversion	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
9.		Total Long-Term Bonds (Sum of Lines 1 through 8)	1,716,381,844	XXX	XXX	1,716,381,844	XXX	2,526,422	XXX	8,198,216	XXX	11,951,980
		PREFERRED STOCK										
10.	1	Highest Quality	1,550,000	XXX	XXX	1,550,000	0.0004	620	0.0023	3,565	0.0030	4,650
11.	2	High Quality	1,400,000	XXX	XXX	1,400,000	0.0019	2,660	0.0058	8,120	0.0090	12,600
12.	3	Medium Quality	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
13.	4	Low Quality	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
14.	5	Lower Quality	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
15.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
16.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	2,950,000	XXX	XXX	2,950,000	XXX	3,280	XXX	11,685	XXX	17,250
		SHORT - TERM BONDS										
18.		Exempt Obligations	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
19.	1	Highest Quality	14,699,974	XXX	XXX	14,699,974	0.0004	5,880	0.0023	33,810	0.0030	44,100
20.	2	High Quality	0	XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
21.	3	Medium Quality	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
22.	4	Low Quality	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
23.	5	Lower Quality	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
24.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
25.		Total Short - Term Bonds (Sum of Lines 18 through 24)	14,699,974	XXX	XXX	14,699,974	XXX	5,880	XXX	33,810	XXX	44,100
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	0	XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
27.	1	Highest Quality	0	XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
28.	2	High Quality	0	XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
29.	3	Medium Quality	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
30.	4	Low Quality	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
31.	5	Lower Quality	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
32.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
33.		Total Derivative Instruments	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
34.		Total (Lines 9 + 17 + 25 + 33)	1,734,031,818	XXX	XXX	1,734,031,818	XXX	2,535,582	XXX	8,243,711	XXX	12,013,330

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
							5	6	7	8	9	10
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality	0	0	XXX	0	0.0010	0	0.0050	0	0.0065	0
36.		Farm Mortgages - CM2 - High Quality	0	0	XXX	0	0.0035	0	0.0100	0	0.0130	0
37.		Farm Mortgages - CM3 - Medium Quality	0	0	XXX	0	0.0060	0	0.0175	0	0.0225	0
38.		Farm Mortgages - CM4 - Low Medium Quality	0	0	XXX	0	0.0105	0	0.0300	0	0.0375	0
39.		Farm Mortgages - CM5 - Low Quality	0	0	XXX	0	0.0160	0	0.0425	0	0.0550	0
40.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
41.		Residential Mortgages - All Other	0	0	XXX	0	0.0013	0	0.0030	0	0.0040	0
42.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	195,170,970	0	XXX	195,170,970	0.0010	195,171	0.0050	975,855	0.0065	1,268,611
44.		Commercial Mortgages - All Other - CM2 - High Quality	4,119,142	0	XXX	4,119,142	0.0035	14,417	0.0100	41,191	0.0130	53,549
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	0	0	XXX	0	0.0060	0	0.0175	0	0.0225	0
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality	0	0	XXX	0	0.0105	0	0.0300	0	0.0375	0
47.		Commercial Mortgages - All Other - CM5 - Low Quality	0	0	XXX	0	0.0160	0	0.0425	0	0.0550	0
		Overdue, Not in Process:										
48.		Farm Mortgages	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
49.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
50.		Residential Mortgages - All Other	0	0	XXX	0	0.0025	0	0.0058	0	0.0090	0
51.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
52.		Commercial Mortgages - All Other	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
		In Process of Foreclosure:										
53.		Farm Mortgages	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
54.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
55.		Residential Mortgages - All Other	0	0	XXX	0	0.0000	0	0.0130	0	0.0130	0
56.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
57.		Commercial Mortgages - All Other	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	199,290,112	0	XXX	199,290,112	XXX	209,588	XXX	1,017,046	XXX	1,322,160
59.		Schedule DA Mortgages	0	0	XXX	0	0.0030	0	0.0100	0	0.0130	0
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	199,290,112	0	XXX	199,290,112	XXX	209,588	XXX	1,017,046	XXX	1,322,160

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
							5	6	7	8	9	10
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	0	XXX	XXX	0	0.0000	0	0.1300 (a)	0	0.1300 (a)	0
2.		Unaffiliated - Private	1,039,565	XXX	XXX	1,039,565	0.0000	0	0.1600	166,330	0.1600	166,330
3.		Federal Home Loan Bank	0	XXX	XXX	0	0.0000	0	0.0050	0	0.0080	0
4.		Affiliated - Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations	0	0	0	0	XXX	0	XXX	0	XXX	0
6.		Fixed Income - Highest Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
7.		Fixed Income - High Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
8.		Fixed Income - Medium Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
9.		Fixed Income - Low Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
10.		Fixed Income - Lower Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
11.		Fixed Income - In/Near Default	0	0	0	0	XXX	0	XXX	0	XXX	0
12.		Unaffiliated Common Stock - Public	0	0	0	0	0.0000	0	0.1300 (a)	0	0.1300 (a)	0
13.		Unaffiliated Common Stock - Private	0	0	0	0	0.0000	0	0.1600	0	0.1600	0
14.		Real Estate	0	0	0	0	0.0800 (b)	0	0.0800 (b)	0	0.0800 (b)	0
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)	0	XXX	XXX	0	0.0000	0	0.1300	0	0.1300	0
16.		Affiliated - All Other	0	XXX	XXX	0	0.0000	0	0.1600	0	0.1600	0
17.		Total Common Stock (Sum of Lines 1 through 16)	1,039,565	0	0	1,039,565	XXX	0	XXX	166,330	XXX	166,330
		REAL ESTATE										
18.		Home Office Property (General Account only)	0	0	0	0	0.0000	0	0.0750	0	0.0750	0
19.		Investment Properties	0	0	0	0	0.0000	0	0.0750	0	0.0750	0
20.		Properties Acquired in Satisfaction of Debt	0	0	0	0	0.0000	0	0.1100	0	0.1100	0
21.		Total Real Estate (Sum of Lines 18 through 20)	0	0	0	0	XXX	0	XXX	0	XXX	0
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
23.	1	Highest Quality	0	XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
24.	2	High Quality	0	XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
25.	3	Medium Quality	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
26.	4	Low Quality	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
27.	5	Lower Quality	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
28.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

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

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
							5	6	7	8	9	10
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public	0	XXX	XXX	0	0.0000	0	0.1300 (a)	0	0.1300 (a)	0
66.		Unaffiliated Private	4,082,976	XXX	XXX	4,082,976	0.0000	0	0.1600	653,276	0.1600	653,276
67.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)	0	XXX	XXX	0	0.0000	0	0.1300	0	0.1300	0
69.		Affiliated Other - All Other	195,605	XXX	XXX	195,605	0.0000	0	0.1600	31,297	0.1600	31,297
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	4,278,581	XXX	XXX	4,278,581	XXX	0	XXX	684,573	XXX	684,573
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)	0	0	0	0	0.0000	0	0.0750	0	0.0750	0
72.		Investment Properties	0	0	0	0	0.0000	0	0.0750	0	0.0750	0
73		Properties Acquired in Satisfaction of Debt	0	0	0	0	0.0000	0	0.1100	0	0.1100	0
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	0	0	0	0	XXX	0	XXX	0	XXX	0
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit	0	0	0	0	0.0003	0	0.0006	0	0.0010	0
76.		Non-guaranteed Federal Low Income Housing Tax Credit	0	0	0	0	0.0063	0	0.0120	0	0.0190	0
77.		Guaranteed State Low Income Housing Tax Credit	0	0	0	0	0.0003	0	0.0006	0	0.0010	0
78.		Non-guaranteed State Low Income Housing Tax Credit	0	0	0	0	0.0063	0	0.0120	0	0.0190	0
79.		All Other Low Income Housing Tax Credit	0	0	0	0	0.0273	0	0.0600	0	0.0975	0
80.		Total LIHTC (Sum of Lines 75 through 79)	0	0	0	0	XXX	0	XXX	0	XXX	0
		ALL OTHER INVESTMENTS										
81.		NAIC 1 Working Capital Finance Investments	0	XXX	0	0	0.0000	0	0.0037	0	0.0037	0
82.		NAIC 2 Working Capital Finance Investments	0	XXX	0	0	0.0000	0	0.0120	0	0.0120	0
83.		Other Invested Assets - Schedule BA	0	XXX	0	0	0.0000	0	0.1300	0	0.1300	0
84.		Other Short-Term Invested Assets - Schedule DA	0	XXX	0	0	0.0000	0	0.1300	0	0.1300	0
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)	0	XXX	0	0	XXX	0	XXX	0	XXX	0
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	4,278,581	0	0	4,278,581	XXX	0	XXX	684,573	XXX	684,573

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

ASSET VALUATION RESERVE (Continued)

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
0599999 - Total								

NONE

SCHEDULE F

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

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
AD20016929		NY	2014	500,000	0	0	Case dismissed.
0199999. Death Claims - Ordinary				500,000	0	0	XXX
0599999. Death Claims - Disposed Of				500,000	0	0	XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of				0	0	0	XXX
1599999. Disability Benefits Claims - Disposed Of				0	0	0	XXX
2099999. Matured Endowments Claims - Disposed Of				0	0	0	XXX
2599999. Annuities with Life Contingency Claims - Disposed Of				0	0	0	XXX
2699999. Claims Disposed of During Current Year				500,000	0	0	XXX
TD0004462		NY	2016	100,000	0	100,000	Claim denied because policy was not in force at date of death.
AD201392872		NY	2015	5,000,000	0	5,000,000	Claim denied due to material misrepresentation on application.
2799999. Death Claims - Ordinary				5,100,000	0	5,100,000	XXX
TBL650701		GA	2013	36,000	0	36,000	Claim denied because funeral home did not provide funeral service and was out of business.
2999999. Death Claims - Group				36,000	0	36,000	XXX
3199999. Death Claims - Resisted				5,136,000	0	5,136,000	XXX
3699999. Additional Accidental Death Benefits Claims - Resisted				0	0	0	XXX
AD14115488		NY	2015	500,000	0	500,000	Claim denied because material change in health before policy delivery.
Adjustment to estimate				0	0	(5,636,000)	
3799999. Disability Benefits Claims - Ordinary				500,000	0	(5,136,000)	XXX
4199999. Disability Benefits Claims - Resisted				500,000	0	(5,136,000)	XXX
4699999. Matured Endowments Claims - Resisted				0	0	0	XXX
5199999. Annuities with Life Contingencies Claims - Resisted				0	0	0	XXX
5299999. Claims Resisted During Current Year				5,636,000	0	0	XXX
5399999 - Totals				6,136,000	0	0	XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts: Non-Cancelable		Other Individual Contracts: Guaranteed Renewable		Other Individual Contracts: Non-Renewable for Stated Reasons Only		Other Individual Contracts: Other Accident Only		Other Individual Contracts: All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written	54,720,198	XXX	51,371,468	XXX	0	XXX	0	XXX	25,929	XXX	3,322,801	XXX	0	XXX	0	XXX	0	XXX
2. Premiums earned	54,722,666	XXX	51,375,359	XXX	0	XXX	0	XXX	26,306	XXX	3,321,001	XXX	0	XXX	0	XXX	0	XXX
3. Incurred claims	58,873,011	107.6	53,699,822	104.5	0	0.0	0	0.0	76,031	289.0	5,097,158	153.5	0	0.0	0	0.0	0	0.0
4. Cost containment expenses	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
5. Incurred claims and cost containment expenses (Lines 3 and 4)	58,873,011	107.6	53,699,822	104.5	0	0.0	0	0.0	76,031	289.0	5,097,158	153.5	0	0.0	0	0.0	0	0.0
6. Increase in contract reserves	(238,891)	(0.4)	(23,536)	0.0	0	0.0	0	0.0	(43,361)	(164.8)	(171,994)	(5.2)	0	0.0	0	0.0	0	0.0
7. Commissions (a)	3,581,088	6.5	3,142,255	6.1	0	0.0	0	0.0	1,405	5.3	437,428	13.2	0	0.0	0	0.0	0	0.0
8. Other general insurance expenses	7,127,419	13.0	6,667,075	13.0	0	0.0	0	0.0	0	0.0	460,344	13.9	0	0.0	0	0.0	0	0.0
9. Taxes, licenses and fees	1,144,354	2.1	1,078,616	2.1	0	0.0	0	0.0	0	0.0	65,738	2.0	0	0.0	0	0.0	0	0.0
10. Total other expenses incurred	11,852,861	21.7	10,887,946	21.2	0	0.0	0	0.0	1,405	5.3	963,510	29.0	0	0.0	0	0.0	0	0.0
11. Aggregate write-ins for deductions	57,255	0.1	45,151	0.1	0	0.0	0	0.0	0	0.0	12,104	0.4	0	0.0	0	0.0	0	0.0
12. Gain from underwriting before dividends or refunds	(15,821,570)	(28.9)	(13,234,024)	(25.8)	0	0.0	0	0.0	(7,769)	(29.5)	(2,579,777)	(77.7)	0	0.0	0	0.0	0	0.0
13. Dividends or refunds	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
14. Gain from underwriting after dividends or refunds	(15,821,570)	(28.9)	(13,234,024)	(25.8)	0	0.0	0	0.0	(7,769)	(29.5)	(2,579,777)	(77.7)	0	0.0	0	0.0	0	0.0
DETAILS OF WRITE-INS																		
1101. Increase in loading	41,548	0.0	32,000	0.0	0	0.0	0	0.0	0	0.0	9,548	0.0	0	0.0	0	0.0	0	0.0
1102. Miscellaneous expense	11,198	(24,117.6)	8,642	(14,117.6)	0	0.0	0	0.0	0	0.0	2,556	0.0	0	0.0	0	0.0	0	0.0
1103. Interest on funds	4,509	0.0	4,509	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	57,255	0.1	45,151	0.1	0	0.0	0	0.0	0	0.0	12,104	0.4	0	0.0	0	0.0	0	0.0

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

	1	2	3	4	Other Individual Contracts				
					5	6	7	8	9
	Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2. - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums	38,626	3,275	0	0	3,477	31,874	0	0	0
2. Advance premiums	0	0	0	0	0	0	0	0	0
3. Reserve for rate credits	30,975	30,975	0	0	0	0	0	0	0
4. Total premium reserves, current year	69,601	34,250	0	0	3,477	31,874	0	0	0
5. Total premium reserves, prior year	72,070	38,141	0	0	3,854	30,075	0	0	0
6. Increase in total premium reserves	(2,469)	(3,891)	0	0	(377)	1,799	0	0	0
B. Contract Reserves:									
1. Additional reserves (a)	14,660,153	186,681	0	0	233,165	14,240,307	0	0	0
2. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
3. Total contract reserves, current year	14,660,153	186,681	0	0	233,165	14,240,307	0	0	0
4. Total contract reserves, prior year.	14,899,044	210,217	0	0	276,526	14,412,301	0	0	0
5. Increase in contract reserves	(238,891)	(23,536)	0	0	(43,361)	(171,994)	0	0	0
C. Claim Reserves and Liabilities:									
1. Total current year	24,351,030	21,275,677	0	0	773,723	2,301,630	0	0	0
2. Total prior year	25,819,682	23,644,514	0	0	840,913	1,334,255	0	0	0
3. Increase	(1,468,652)	(2,368,837)	0	0	(67,190)	967,375	0	0	0

PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES									
1. Claims paid during the year:									
1.1 On claims incurred prior to current year	22,602,563	20,989,456	0	0	123,050	1,490,057	0	0	0
1.2 On claims incurred during current year	37,739,100	35,079,203	0	0	20,171	2,639,726	0	0	0
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	5,821,335	4,216,838	0	0	707,398	897,099	0	0	0
2.2 On claims incurred during current year	18,529,695	17,058,839	0	0	66,325	1,404,531	0	0	0
3. Test:									
3.1 Lines 1.1 and 2.1	28,423,898	25,206,294	0	0	830,448	2,387,156	0	0	0
3.2 Claim reserves and liabilities, December 31, prior year	25,819,682	23,644,514	0	0	840,913	1,334,255	0	0	0
3.3 Line 3.1 minus Line 3.2	2,604,216	1,561,780	0	0	(10,465)	1,052,901	0	0	0

PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	0	0	0	0	0	0	0	0	0
2. Premiums earned	0	0	0	0	0	0	0	0	0
3. Incurred claims	0	0	0	0	0	0	0	0	0
4. Commissions	0	0	0	0	0	0	0	0	0
B. Reinsurance Ceded:									
1. Premiums written	2,683,976	2,683,976	0	0	0	0	0	0	0
2. Premiums earned	2,690,470	2,690,132	0	0	338	0	0	0	0
3. Incurred claims	265,630	265,804	0	0	(174)	0	0	0	0
4. Commissions	350,559	350,559	0	0	0	0	0	0	0

(a) Includes $ 0 premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims	(366)	0	59,139,007	59,138,641
2. Beginning Claim Reserves and Liabilities	2,252	0	28,574,905	28,577,157
3. Ending Claim Reserves and Liabilities	1,886	0	26,555,357	26,557,243
4. Claims Paid	0	0	61,158,555	61,158,555
B. Assumed Reinsurance:				
5. Incurred Claims	0	0	0	0
6. Beginning Claim Reserves and Liabilities	0	0	0	0
7. Ending Claim Reserves and Liabilities	0	0	0	0
8. Claims Paid	0	0	0	0
C. Ceded Reinsurance:				
9. Incurred Claims	0	0	265,630	265,630
10. Beginning Claim Reserves and Liabilities	0	0	2,820,367	2,820,367
11. Ending Claim Reserves and Liabilities	0	0	2,278,137	2,278,137
12. Claims Paid	0	0	807,860	807,860
D. Net:				
13. Incurred Claims	(366)	0	58,873,377	58,873,011
14. Beginning Claim Reserves and Liabilities	2,252	0	25,754,538	25,756,790
15. Ending Claim Reserves and Liabilities	1,886	0	24,277,220	24,279,106
16. Claims Paid	0	0	60,350,695	60,350,695
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses	(366)	0	58,873,375	58,873,009
18. Beginning Reserves and Liabilities	2,252	0	25,754,540	25,756,792
19. Ending Reserves and Liabilities	1,886	0	24,277,220	24,279,106
20. Paid Claims and Cost Containment Expenses	0	0	60,350,695	60,350,695

Schedule S - Part 1 - Section 1

N O N E

Schedule S - Part 1 - Section 2

N O N E

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
67105	41-0451140	04/01/1984	ReliaStar Life Insurance Company	MN	317,834	1,213,676
67105	41-0451140	03/01/2008	ReliaStar Life Insurance Company	MN	0	11,665,618
67105	41-0451140	01/01/2011	ReliaStar Life Insurance Company	MN	0	331,722
67105	41-0451140	04/01/2011	ReliaStar Life Insurance Company	MN	0	6,836
68713	84-0499703	06/01/1987	Security Life of Denver Insurance Co	CO	0	5,279
68713	84-0499703	04/01/1995	Security Life of Denver Insurance Co	CO	0	43,125
68713	84-0499703	04/01/2011	Security Life of Denver Insurance Co	CO	0	1,433,048
0299999. Life and Annuity - U.S. Affiliates - Other					317,834	14,699,304
0399999. Total Life and Annuity - U.S. Affiliates					317,834	14,699,304
0699999. Total Life and Annuity - Non-U.S. Affiliates					0	0
0799999. Total Life and Annuity - Affiliates					317,834	14,699,304
80659	38-0397420	10/01/2004	Canada Life Assurance Co USB	MI	0	849,133
73547	75-1237547	07/01/1984	Colonial Security Life Ins Co	TX	5,000	0
86258	13-2572994	02/01/1984	General Re Life Corporation	CT	0	10,558
86258	13-2572994	11/01/2001	General Re Life Corporation	CT	0	424,566
88340	59-2859797	01/01/1986	Hannover Life Re Co of America	FL	89,336	0
88340	59-2859797	10/01/2004	Hannover Life Re Co of America	FL	0	849,133
			IBNR		0	2,929,161
76694	23-2044256	01/01/2000	LONDON LIFE REINSURANCE COMPANY	PA	18,548	73
65676	35-0472300	05/21/1987	Lincoln National Life Ins	IN	0	5,279
65676	35-0472300	08/01/1997	Lincoln National Life Ins	IN	107,491	0
65676	35-0472300	11/01/2000	Lincoln National Life Ins	IN	0	78,750
66346	58-0828824	05/01/1999	Munich American Reassur Co	GA	107,491	0
66346	58-0828824	11/01/2001	Munich American Reassur Co	GA	0	849,133
66346	58-0828824	07/01/2010	Munich American Reassur Co	GA	180,000	0
93572	43-1235868	01/01/1997	RGA Reinsurance Company	MO	107,491	0
93572	43-1235868	11/01/2001	RGA Reinsurance Company	MO	0	2,122,832
93572	43-1235868	11/01/2001	RGA Reinsurance Company	MO	0	45,000
93572	43-1235868	04/01/2005	Reinsurance Group of America	MO	150,000	0
97071	13-3126819	10/01/2004	SCOR Global Life USA Reinsurance Company	MO	0	849,133
82627	06-0839705	01/01/1986	Swiss Re Life & Hlth Amer Inc	MO	175,000	397,000
82627	06-0839705	01/01/1988	Swiss Re Life & Hlth Amer Inc	MO	200,000	0
82627	06-0839705	01/01/1995	Swiss Re Life & Hlth Amer Inc	CT	0	43,125
82627	06-0839705	01/01/1997	Swiss Re Life & Hlth Amer Inc	MO	91,664	85,990
82627	06-0839705	11/01/2001	Swiss Re Life & Hlth Amer Inc	MO	0	45,000
82627	06-0839705	06/01/1984	Swiss Re	CT	85,000	0
86231	39-0989781	05/21/1997	TRANSAMERICA LIFE INS. CO.	IA	30	447
70688	36-6071399	11/01/2001	Transamerica Financial Life Ins Co	NY	0	56,250
0899999. Life and Annuity - U.S. Non-Affiliates					1,317,051	9,640,563
1099999. Total Life and Annuity - Non-Affiliates					1,317,051	9,640,563
1199999. Total Life and Annuity					1,634,885	24,339,867
1499999. Total Accident and Health - U.S. Affiliates					0	0
1799999. Total Accident and Health - Non-U.S. Affiliates					0	0
1899999. Total Accident and Health - Affiliates					0	0
			IBNR		0	838
93572	43-1235868	11/01/2002	Reinsurance Group of America Inc	MO	3,789	0
80926	06-0893662	09/01/2009	Sun Life & Health Insurance Co	MI	(2,918)	176,715
80926	06-0893662	04/01/2011	Sun Life & Health Insurance Co	MI	62,603	448,055
82627	06-0839705	01/01/2017	Swiss Re Life & Health	CT	0	422,010
39845	48-0921045	01/01/2003	Westport Insurance Corporation	KS	8,450	0
1999999. Accident and Health - U.S. Non-Affiliates					71,924	1,047,618
2199999. Total Accident and Health - Non-Affiliates					71,924	1,047,618
2299999. Total Accident and Health					71,924	1,047,618
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					1,706,809	25,387,485
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					0	0
9999999 Totals - Life, Annuity and Accident and Health					1,706,809	25,387,485

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
67105	41-0451140	04/01/1984	ReliaStar Life Insurance Company	MN	YRT/I	XXXL0	1,036,143,007	23,401,503	22,134,783	14,833,932	0	0	0	0
67105	41-0451140	04/01/1984	ReliaStar Life Insurance Company	MN	CO/I	OL	177,273,310	5,206,752	5,573,129	2,333,760	0	0	0	0
67105	41-0451140	03/01/2008	ReliaStar Life Insurance Company	MN	CO/I	XXXL	31,455,728,340	720,168,000	664,859,807	48,349,144	27,650,186	28,982,725	0	0
67105	41-0451140	01/01/2011	ReliaStar Life Insurance Company	MN	CO/I	XXXL	2,255,550,005	60,838,611	51,286,343	5,441,021	0	0	0	0
67105	41-0451140	04/01/2011	ReliaStar Life Insurance Company	MN	CO/I	AXXX	26,528,393	5,233,004	4,950,785	195,999	0	0	0	0
68713	84-0499703	05/01/1971	Security Life of Denver Insurance Co	CO	YRT/I	XXXL0	98,231	2,928	2,656	7,430	0	0	0	0
68713	84-0499703	06/01/1987	Security Life of Denver Insurance Co	CO	YRT/I	XXXL0	6,616,842	143,725	192,640	262,280	0	0	0	0
68713	84-0499703	06/01/1987	Security Life of Denver Insurance Co	CO	CO/I	OL	351,771	60,629	59,791	8,279	0	0	0	0
68713	84-0499703	04/01/1989	Security Life of Denver Insurance Co	CO	YRT/I	XXXL0	832,398	4,450	4,815	7,430	0	0	0	0
68713	84-0499703	04/01/1989	Security Life of Denver Insurance Co	CO	CO/I	OL	2,388,108	29,466	27,140	32,421	0	0	0	0
68713	84-0499703	09/01/1990	Security Life of Denver Insurance Co	CO	YRT/I	XXXL0	98,927	5,976	5,440	6,978	0	0	0	0
68713	84-0499703	04/01/1995	Security Life of Denver Insurance Co	CO	YRT/I	XXXL0	37,281,991	252,243	291,838	321,357	0	0	0	0
68713	84-0499703	04/01/2011	Security Life of Denver Insurance Co	CO	CO/I	AXXX	1,199,941,605	384,684,218	357,124,876	12,792,170	31,266,643	32,819,111	0	0
0299999. General Account - Authorized U.S. Affiliates - Other							36,198,832,928	1,200,031,505	1,106,514,043	84,592,201	58,916,829	61,801,836	0	0
0399999. Total General Account - Authorized U.S. Affiliates							36,198,832,928	1,200,031,505	1,106,514,043	84,592,201	58,916,829	61,801,836	0	0
0699999. Total General Account - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
0799999. Total General Account - Authorized Affiliates							36,198,832,928	1,200,031,505	1,106,514,043	84,592,201	58,916,829	61,801,836	0	0
80659	38-0397420	06/30/2003	Canada Life Assurance Co USB	MI	CO/I	OL	57,970,352	3,625,669	3,663,423	175,251	0	0	0	0
80659	38-0397420	10/01/2004	Canada Life Assurance Co USB	MI	YRT/I	OL	17,597,400	830,500	851,474	736,524	0	0	0	0
80659	38-0397420	11/01/2011	Canada Life Assurance Co USB	MI	YRT/I	OL	92,801,560	12,573	11,161	118,839	0	0	0	0
80659	38-0397420	07/01/2016	Canada Life Assurance Co USB	MI	YRT/I	XXXL0	2,500,000	128	56	126	0	0	0	0
80659	38-0397420	08/01/2016	Canada Life Assurance Co USB	MI	YRT/I	XXXL0	36,472,953	82,301	24,800	376,971	0	0	0	0
80659	38-0397420	02/01/2017	Canada Life Assurance Co USB	MI	YRT/I	XXXL0	2,935,159	11,968	0	117,505	0	0	0	0
62308	06-0303370	01/01/1996	Connecticut General Life Ins Co	CT	OTH/G	OL	450,000	183,797	223,396	0	0	0	0	0
86258	13-2572994	01/01/1968	General Re Life Corporation	CT	CO/I	OL	0	0	0	0	0	0	0	0
86258	13-2572994	07/01/1968	General Re Life Corporation	CT	YRT/I	XXXL0	2,020,245	49,181	43,183	95,153	0	0	0	0
86258	13-2572994	02/01/1984	General Re Life Corporation	CT	YRT/I	XXXL0	4,662,833	82,418	125,187	149,024	0	0	0	0
86258	13-2572994	01/01/1986	General Re Life Corporation	CT	YRT/I	XXXL0	1,933,801	61,796	62,282	87,672	0	0	0	0
86258	13-2572994	09/01/1988	General Re Life Corporation	CT	CO/I	OL	13,250	382	391	89	0	0	0	0
86258	13-2572994	01/01/1994	General Re Life Corporation	CT	YRT/I	XXXL0	998,772	28,035	25,265	45,436	0	0	0	0
86258	13-2572994	01/01/1994	General Re Life Corporation	CT	YRT/I	XXXL0	0	0	176	(171)	0	0	0	0
86258	13-2572994	05/16/2001	General Re Life Corporation	CT	YRT/I	XXXL0	27,499	207	196	421	0	0	0	0
86258	13-2572994	11/01/2001	General Re Life Corporation	CT	YRT/I	XXXL0	34,552,075	835,010	783,891	676,876	0	0	0	0
86258	13-2572994	05/01/2004	General Re Life Corporation	CT	CO/I	OL	56,840,444	1,658,713	1,697,491	206,978	0	0	0	0
86258	13-2572994	10/31/2005	General Re Life Corporation	CT	YRT/I	XXXL0	32,709,000	116,547	101,601	91,552	0	0	0	0
86258	13-2572994	06/30/2006	General Re Life Corporation	CT	YRT/I	XXXL0	1,029,619,642	160,726	155,896	1,505,760	0	0	0	0
86258	13-2572994	01/01/2008	General Re Life Corporation	CT	YRT/I	XXXL0	4,352,036	2,287	1,865	21,562	0	0	0	0
86258	13-2572994	01/01/2008	General Re Life Corporation	CT	YRT/I	XXXL0	8,739,950	6,802	10,465	128,981	0	0	0	0
86258	13-2572994	03/01/2008	General Re Life Corporation	CT	YRT/I	XXXL0	4,699,147	621	563	5,180	0	0	0	0
86258	13-2572994	07/01/2010	General Re Life Corporation	CT	YRT/I	XXXL0	114,996,741	15,096	13,455	150,583	0	0	0	0
86258	13-2572994	03/01/2014	General Re Life Corporation	CT	YRT/I	XXXL0	7,899,999	449	265	1,956	0	0	0	0
88340	59-2859797	01/01/1984	Hannover Life Re Co of America	FL	CO/I	OL	0	0	0	0	0	0	0	0
88340	59-2859797	01/01/1986	Hannover Life Re Co of America	FL	YRT/I	XXXL0	0	0	0	93	0	0	0	0
88340	59-2859797	01/01/1986	Hannover Life Re Co of America	FL	YRT/I	XXXL0	9,872,697	278,672	305,892	346,211	0	0	0	0
88340	59-2859797	10/15/1987	Hannover Life Re Co of America	FL	CO/I	OL	359,061	5,621	14,822	(530)	0	0	0	0
88340	59-2859797	06/01/1989	Hannover Life Re Co of America	FL	CO/I	OL	529,439	76,381	72,299	13,415	0	0	0	0
88340	59-2859797	08/01/1993	Hannover Life Re Co of America	FL	CO/I	OL	860,167	14,045	52,348	175,165	0	0	0	0
88340	59-2859797	10/01/2004	Hannover Life Re Co of America	FL	YRT/I	XXXL0	17,597,404	829,968	850,988	713,983	0	0	0	0
88340	59-2859797	10/31/2005	Hannover Life Re Co of America	FL	YRT/I	XXXL0	15,855,000	57,440	50,084	50,397	0	0	0	0
88340	59-2859797	03/01/2006	Hannover Life Re Co of America	FL	YRT/I	XXXL0	420,750	579	514	1,012	0	0	0	0
88340	59-2859797	06/01/2006	Hannover Life Re Co of America	FL	YRT/I	XXXL0	26,028,044	151,253	135,005	1,395,380	0	0	0	0
88340	59-2859797	06/30/2006	Hannover Life Re Co of America	FL	YRT/I	XXXL0	511,746,232	86,131	84,579	798,912	0	0	0	0
88340	59-2859797	07/01/2007	Hannover Life Re Co of America	FL	YRT/I	XXXL0	0	0	1,312	(4,508)	0	0	0	0
88340	59-2859797	12/01/2007	Hannover Life Re Co of America	FL	YRT/I	XXXL0	5,697,300	6,520	5,576	86,951	0	0	0	0
88340	59-2859797	01/01/2008	Hannover Life Re Co of America	FL	YRT/I	XXXL0	4,352,036	2,287	1,865	21,574	0	0	0	0
88340	59-2859797	03/01/2008	Hannover Life Re Co of America	FL	YRT/I	XXXL0	2,101,621	538	431	2,440	0	0	0	0

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
88340	59-2859797	07/01/2010	Hannover Life Re Co of America	FL	YRT/I	XXXLO	302,025,553	39,919	36,270	356,117	0	0	0	0
88340	59-2859797	07/01/2014	Hannover Life Re Co of America	FL	YRT/I	XXXLO	1,879,650	63	33	592	0	0	0	0
76694	23-2044256	01/01/2000	LONDON LIFE REINSURANCE COMPANY	PA	YRTFW/I	VGAA	0	35,987	152,437	11,141	0	0	0	0
66346	58-0828824	06/01/1968	Munich American Reassur Co	GA	YRT/I	XXXLO	124,000	5,642	5,163	10,193	0	0	0	0
66346	58-0828824	01/01/1984	Munich American Reassur Co	GA	CO/I	OL	7,125	1,230	1,353	1,873	0	0	0	0
66346	58-0828824	04/01/1988	Munich American Reassur Co	GA	CO/I	OL	317,790	2,386	2,184	4,602	0	0	0	0
66346	58-0828824	01/01/1996	Munich American Reassur Co	GA	YRT/I	XXXLO	22,254	100	93	82	0	0	0	0
66346	58-0828824	05/01/1999	Munich American Reassur Co	GA	YRT/I	XXXLO	17,102,520	94,083	90,078	74,066	0	0	0	0
66346	58-0828824	11/01/2001	Munich American Reassur Co	GA	YRT/I	XXXLO	66,927,317	1,640,652	1,542,392	1,024,625	0	0	0	0
66346	58-0828824	05/01/2004	Munich American Reassur Co	GA	CO/I	OL	20,946,814	634,827	649,007	73,463	0	0	0	0
66346	58-0828824	07/01/2010	Munich American Reassur Co	GA	YRT/I	XXXLO	8,955,934	12,105	9,169	46,541	0	0	0	0
66346	58-0828824	07/01/2010	Munich American Reassur Co	GA	YRT/I	XXXLO	383,627,726	49,856	44,632	421,959	0	0	0	0
66346	58-0828824	03/01/2014	Munich American Reassur Co	GA	YRT/I	XXXLO	7,266,805	333	85	311	0	0	0	0
66346	58-0828824	03/01/2014	Munich American Reassur Co	GA	YRT/I	XXXLO	15,899,863	946	357	2,285	0	0	0	0
66346	58-0828824	07/01/2014	Munich American Reassur Co	GA	YRT/I	XXXLO	1,879,639	63	33	400	0	0	0	0
66346	58-0828824	07/01/2016	Munich American Reassur Co	GA	YRT/I	XXXLO	3,125,000	160	70	166	0	0	0	0
38636	13-3031176	01/01/2017	Partner Re - US	NY	CAT/G	OL	0	0	0	722	0	0	0	0
38636	13-3031176	01/01/2017	Partner Re - US	NY	CAT/G	OL	0	0	0	1,393	0	0	0	0
93572	43-1235868	07/01/1980	RGA Reinsurance Company	MO	YRT/I	XXXLO	0	0	0	0	0	0	0	0
93572	43-1235868	04/01/1984	RGA Reinsurance Company	MO	YRT/I	XXXLO	79,040,848	1,433,324	1,262,404	990,122	0	0	0	0
93572	43-1235868	07/01/1989	RGA Reinsurance Company	MO	CO/I	OL	121,727	8,018	7,080	7,697	0	0	0	0
93572	43-1235868	04/01/1990	RGA Reinsurance Company	MO	CO/I	OL	63,255,000	663,679	672,825	343,279	0	0	0	0
93572	43-1235868	01/01/1991	RGA Reinsurance Company	MO	YRT/I	XXXLO	19,478	345	317	512	0	0	0	0
93572	43-1235868	10/01/1995	RGA Reinsurance Company	MO	CO/I	OL	391,080	5,095	4,627	3,195	0	0	0	0
93572	43-1235868	01/01/1996	RGA Reinsurance Company	MO	YRT/I	XXXLO	847,976	10,920	9,332	7,051	0	0	0	0
93572	43-1235868	01/01/1996	RGA Reinsurance Company	MO	YRT/I	XXXLO	22,254	100	93	84	0	0	0	0
93572	43-1235868	07/01/1996	RGA Reinsurance Company	MO	YRT/I	XXXLO	22,254	100	93	80	0	0	0	0
93572	43-1235868	01/01/1997	RGA Reinsurance Company	MO	YRT/I	XXXLO	27,522,627	195,146	190,548	177,626	0	0	0	0
93572	43-1235868	04/01/1998	RGA Reinsurance Company	MO	CO/I	OL	48,782,430	652,117	833,233	132,595	0	0	0	0
93572	43-1235868	01/01/2000	RGA Reinsurance Company	MO	CO/I	OL	1,443,647	37,789	57,623	8,780	0	0	0	0
93572	43-1235868	12/04/2000	RGA Reinsurance Company	MO	CO/I	OL	60,879,701	1,248,642	1,432,174	167,689	0	0	0	0
93572	43-1235868	11/01/2001	RGA Reinsurance Company	MO	YRT/I	XXXLO	185,964,854	4,575,465	4,184,837	2,835,310	0	0	0	0
93572	43-1235868	11/01/2001	RGA Reinsurance Company	MO	CO/I	OL	114,419,771	2,079,351	2,391,695	184,323	0	0	0	0
93572	43-1235868	09/09/2002	RGA Reinsurance Company	MO	CO/I	OL	307,383,447	12,787,676	13,170,055	1,082,307	0	0	0	0
93572	43-1235868	10/31/2005	RGA Reinsurance Company	MO	YRT/I	XXXLO	49,136,500	167,416	146,394	138,626	0	0	0	0
93572	43-1235868	03/01/2006	RGA Reinsurance Company	MO	YRT/I	XXXLO	420,750	579	514	1,200	0	0	0	0
93572	43-1235868	06/01/2006	RGA Reinsurance Company	MO	YRT/I	XXXLO	27,312,229	151,982	135,401	1,486,175	0	0	0	0
93572	43-1235868	06/30/2006	RGA Reinsurance Company	MO	YRT/I	XXXLO	880,966,761	139,081	134,330	1,447,587	0	0	0	0
93572	43-1235868	12/01/2007	RGA Reinsurance Company	MO	YRT/I	XXXLO	9,100,839	9,946	8,505	140,409	0	0	0	0
93572	43-1235868	01/01/2008	RGA Reinsurance Company	MO	YRT/I	XXXLO	23,130,851	15,662	24,059	258,413	0	0	0	0
93572	43-1235868	01/01/2008	RGA Reinsurance Company	MO	YRT/I	XXXLO	7,346,471	3,979	3,249	49,104	0	0	0	0
93572	43-1235868	03/01/2008	RGA Reinsurance Company	MO	YRT/I	XXXLO	7,654,767	787	711	8,327	0	0	0	0
93572	43-1235868	07/01/2010	RGA Reinsurance Company	MO	YRT/I	XXXLO	547,693,650	67,277	60,149	728,654	0	0	0	0
93572	43-1235868	03/01/2014	RGA Reinsurance Company	MO	YRT/I	XXXLO	8,447,915	353	85	296	0	0	0	0
93572	43-1235868	03/01/2014	RGA Reinsurance Company	MO	YRT/I	XXXLO	10,898,863	719	432	3,838	0	0	0	0
93572	43-1235868	10/01/2014	RGA Reinsurance Company	MO	CO/I	OL	0	0	0	0	0	0	0	0
93572	43-1235868	07/01/2015	RGA Reinsurance Company	MO	YRT/I	XXXLO	1,218,351	68	4	48	0	0	0	0
93572	43-1235868	10/01/2015	RGA Reinsurance Company	MO	CO/I	OL	0	0	0	0	0	0	0	0
93572	43-1235868	07/01/2016	RGA Reinsurance Company	MO	YRT/I	XXXLO	4,719,000	307	171	690	0	0	0	0
93572	43-1235868	01/01/2017	RGA Reinsurance Company	MO	CAT/G	OL	0	0	0	722	0	0	0	0
93572	43-1235868	01/01/2017	RGA Reinsurance Company	MO	CAT/G	OL	0	0	0	1,393	0	0	0	0
93572	43-1235868	04/01/1998	Reinsurance Group of America Inc	MO	OTH/G	OL	140,000	41,836	46,651	0	0	0	0	0
93572	43-1235868	04/01/2005	Reinsurance Group of America	MO	YRT/G	OL	247,195,856	11,818	86,102	648,199	0	0	0	0
87017	62-1003368	01/01/1999	SCOR Global Life Reinsurance Co of Delaware	DE	YRT/I	XXXLO	331,154	8,080	7,281	9,987	0	0	0	0
97071	13-3126819	10/01/2004	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	17,694,042	834,506	855,120	761,551	0	0	0	0
97071	13-3126819	04/01/2005	SCOR Global Life USA Reinsurance Company	MO	YRT/G	OL	42,500	11,818	86,102	0	0	0	0	0

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
97071	13-3126819	10/31/2005	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	26,030,500	90,280	78,812	74,935	0	0	0	0
97071	13-3126819	06/01/2006	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	40,272,145	228,794	223,897	1,937,444	0	0	0	0
97071	13-3126819	06/30/2006	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	1,047,136,289	163,753	159,349	1,444,134	0	0	0	0
97071	13-3126819	07/01/2007	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	22,306,308	17,172	28,501	231,405	0	0	0	0
97071	13-3126819	12/01/2007	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	16,632,514	16,811	14,404	171,860	0	0	0	0
97071	13-3126819	01/01/2008	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	3,063,218	1,714	1,402	10,596	0	0	0	0
97071	13-3126819	07/01/2010	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	394,674,819	51,505	46,456	418,671	0	0	0	0
87572	23-2038295	01/01/1983	Scottish Re (U.S.) Inc	DE	YRT/I	XXXLO	0	0	12,002	0	0	0	0	0
87572	23-2038295	01/24/1984	Scottish Re (U.S.) Inc	DE	CO/I	OL	284,000	2,959	2,959	5,286	0	0	0	0
87572	23-2038295	01/01/1985	Scottish Re (U.S.) Inc	DE	YRT/I	XXXLO	0	0	2,076	0	0	0	0	0
87572	23-2038295	10/01/2004	Scottish Re (U.S.) Inc	DE	YRT/I	XXXLO	0	0	844,864	(1,441)	0	0	0	0
87572	23-2038295	10/31/2005	Scottish Re (U.S.) Inc	DE	CO/I	OL	99,951,237	5,020,119	5,132,636	333,921	0	0	0	0
87572	23-2038295	10/31/2015	Scottish Re (U.S.) Inc	DE	YRT/I	XXXLO	0	0	50,080	(17)	0	0	0	0
82627	06-0839705	09/01/1982	Swiss Re Life & Health America Inc	CT	YRT/I	OL	398,961	2,637	2,614	0	0	0	0	0
82627	06-0839705	06/01/1984	Swiss Re Life & Health	CT	YRT/I	OL	36,000	18,509	25,191	0	0	0	0	0
82627	06-0839705	09/04/1984	Swiss Re Life & Health	CT	CO/I	OL	76,000	49,883	51,644	0	0	0	0	0
82627	06-0839705	01/01/1962	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	XXXLO	13,539	1,448	1,424	1,780	0	0	0	0
82627	06-0839705	01/01/1965	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	XXXLO	0	0	0	0	0	0	0	0
82627	06-0839705	01/01/1979	Swiss Re Life & Hlth Amer Inc	MO	CO/I	OL	0	0	334	0	0	0	0	0
82627	06-0839705	01/21/1979	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	XXXLO	0	0	0	20	0	0	0	0
82627	06-0839705	01/01/1981	Swiss Re Life & Hlth Amer Inc	MO	CO/I	OL	95,678	60,595	57,042	8,437	0	0	0	0
82627	06-0839705	01/01/1981	Swiss Re Life & Hlth Amer Inc	MO	CO/I	OL	0	0	0	0	0	0	0	0
82627	06-0839705	01/01/1982	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	XXXLO	30,214,345	812,978	760,725	1,343,506	0	0	0	0
82627	06-0839705	01/01/1982	Swiss Re Life & Hlth Amer Inc	MO	CO/I	OL	7,317,120	79,807	78,622	81,115	0	0	0	0
82627	06-0839705	01/01/1983	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	XXXLO	16,890,223	343,425	322,738	550,630	0	0	0	0
82627	06-0839705	04/01/1984	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	XXXLO	150,000	2,313	2,116	2,820	0	0	0	0
82627	06-0839705	04/01/1984	Swiss Re Life & Hlth Amer Inc	MO	CO/I	OL	6,348	168	0	202	0	0	0	0
82627	06-0839705	01/01/1986	Swiss Re Life & Hlth Amer Inc	MO	CO/I	OL	192,281,790	1,938,581	1,970,762	2,442,743	0	0	0	0
82627	06-0839705	04/01/1986	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	XXXLO	885,768	14,830	14,500	23,271	0	0	0	0
82627	06-0839705	01/01/1987	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	XXXLO	200,000	1,670	1,505	3,032	0	0	0	0
82627	06-0839705	01/01/1988	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	XXXLO	18,826,789	220,549	238,690	195,049	0	0	0	0
82627	06-0839705	01/01/1989	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	XXXLO	597,926	9,939	14,160	15,391	0	0	0	0
82627	06-0839705	07/01/1989	Swiss Re Life & Hlth Amer Inc	MO	CO/I	OL	243,453	16,036	14,159	14,102	0	0	0	0
82627	06-0839705	01/01/1990	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	XXXLO	315,213	14,641	19,834	(67,851)	0	0	0	0
82627	06-0839705	01/01/1994	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	XXXLO	120,947	2,141	1,945	2,876	0	0	0	0
82627	06-0839705	01/01/1995	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	XXXLO	39,854,485	277,124	314,584	359,458	0	0	0	0
82627	06-0839705	05/01/1995	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	XXXLO	0	0	0	0	0	0	0	0
82627	06-0839705	10/01/1995	Swiss Re Life & Hlth Amer Inc	MO	CO/I	OL	812,004	10,966	9,959	7,172	0	0	0	0
82627	06-0839705	01/01/1996	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	XXXLO	32,518,924	775,445	733,592	201,174	0	0	0	0
82627	06-0839705	01/01/1997	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	XXXLO	144,523,529	2,434,405	2,313,610	2,322,100	0	0	0	0
82627	06-0839705	01/01/1997	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	XXXLO	436,500	1,281	2,215	(7,205)	0	0	0	0
82627	06-0839705	04/01/1998	Swiss Re Life & Hlth Amer Inc	MO	CO/I	OL	116,405,824	1,583,586	1,994,752	289,375	0	0	0	0
82627	06-0839705	01/01/2000	Swiss Re Life & Hlth Amer Inc	MO	CO/I	OL	2,889,675	75,646	115,307	28,042	0	0	0	0
82627	06-0839705	12/04/2000	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	XXXLO	97,849	314	289	290	0	0	0	0
82627	06-0839705	12/04/2000	Swiss Re Life & Hlth Amer Inc	MO	CO/I	OL	162,345,862	3,329,076	3,818,557	429,667	0	0	0	0
82627	06-0839705	11/01/2001	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	XXXLO	4,021,842	50,190	115,234	(4,692)	0	0	0	0
82627	06-0839705	11/01/2001	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	XXXLO	204,928,501	3,304,257	2,819,482	2,247,351	0	0	0	0
82627	06-0839705	11/01/2001	Swiss Re Life & Hlth Amer Inc	MO	CO/I	OL	108,694,772	2,204,854	2,528,440	155,058	0	0	0	0
82627	06-0839705	09/09/2002	Swiss Re Life & Hlth Amer Inc	MO	CO/I	OL	859,303,554	43,651,163	45,350,771	2,316,646	0	0	0	0
82627	06-0839705	01/17/2003	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	XXXLO	17,348,290	5,965,987	5,649,033	434,508	0	0	0	0
82627	06-0839705	10/31/2005	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	XXXLO	16,949,000	58,775	51,278	56,568	0	0	0	0
82627	06-0839705	06/01/2006	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	XXXLO	17,352,032	101,151	90,070	970,061	0	0	0	0
82627	06-0839705	06/30/2006	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	XXXLO	1,325,099,797	224,037	212,088	1,874,082	0	0	0	0
82627	06-0839705	07/01/2007	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	XXXLO	20,518,215	20,134	21,437	223,843	0	0	0	0
82627	06-0839705	12/01/2007	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	XXXLO	14,389,620	16,383	14,012	195,929	0	0	0	0
82627	06-0839705	01/01/2008	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	XXXLO	5,355,545	3,162	2,138	27,236	0	0	0	0

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	03/01/2008	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	XXXL0	7,355,670	994	901	7,310	0	0	0	0
82627	06-0839705	07/01/2010	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	XXXL0	405,562,098	54,260	49,808	480,923	0	0	0	0
82627	06-0839705	03/01/2014	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	XXXL0	7,266,805	333	85	255	0	0	0	0
82627	06-0839705	03/01/2014	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	XXXL0	20,899,863	1,214	357	3,107	0	0	0	0
82627	06-0839705	01/01/2015	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	XXXL0	9,795,487	25,574	19,616	212,441	0	0	0	0
82627	06-0839705	07/01/2015	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	XXXL0	480,848	13	10	123	0	0	0	0
82627	06-0839705	07/01/2016	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	XXXL0	3,125,000	160	70	149	0	0	0	0
70688	36-6071399	04/01/1998	Transamerica Financial Life Ins Co	NY	CO/I	OL	32,125,910	265,427	393,410	97,714	0	0	0	0
70688	36-6071399	04/01/1998	Transamerica Financial Life Ins Co	NY	CO/I	OL	23,488,278	453,352	1,055,013	59,814	0	0	0	0
70688	36-6071399	11/01/2000	Transamerica Financial Life Ins Co	NY	CO/I	OL	1,444,837	37,823	57,654	13,406	0	0	0	0
70688	36-6071399	11/01/2000	Transamerica Financial Life Ins Co	NY	CO/I	OL	95,971,932	2,131,245	1,911,575	263,212	0	0	0	0
70688	36-6071399	11/01/2001	Transamerica Financial Life Ins Co	NY	YRT/I	XXXL0	0	0	0	0	0	0	0	0
70688	36-6071399	11/01/2001	Transamerica Financial Life Ins Co	NY	CO/I	OL	117,335,238	2,336,980	2,722,534	126,490	0	0	0	0
70688	36-6071399	09/09/2002	Transamerica Financial Life Ins Co	NY	CO/I	OL	384,653,493	16,340,261	16,952,440	1,400,851	0	0	0	0
16535	36-4233459	01/01/2017	Zurich American Insurance Company	NY	CAT/G	OL	0	0	0	2,405	0	0	0	0
16535	36-4233459	01/01/2017	Zurich American Insurance Company	NY	CAT/G	OL	0	0	0	4,642	0	0	0	0
0899999. General Account - Authorized U.S. Non-Affiliates							11,796,260,601	131,875,803	137,213,513	45,992,585	0	0	0	0
00000	AA-1126510	01/01/2017	Lloyds Syndicate #0510	GBR	CAT/G	OL	0	0	0	1,857	0	0	0	0
00000	AA-1126510	01/01/2017	Lloyds Syndicate #0510	GBR	CAT/G	OL	0	0	0	962	0	0	0	0
00000	AA-1126609	01/01/2017	Lloyds Syndicate #0609	GBR	CAT/G	OL	0	0	0	928	0	0	0	0
00000	AA-1126609	01/01/2017	Lloyds Syndicate #0609	GBR	CAT/G	OL	0	0	0	481	0	0	0	0
00000	AA-1127861	01/01/2017	Lloyds Syndicate #1861	GBR	CAT/G	OL	0	0	0	464	0	0	0	0
00000	AA-1127861	01/01/2017	Lloyds Syndicate #1861	GBR	CAT/G	OL	0	0	0	241	0	0	0	0
00000	AA-1120113	01/01/2017	Lloyds Syndicate #3334	GBR	CAT/G	OL	0	0	0	464	0	0	0	0
00000	AA-1120113	01/01/2017	Lloyds Syndicate #3334	GBR	CAT/G	OL	0	0	0	241	0	0	0	0
00000	AA-1120055	01/01/2017	Lloyds Syndicate #3623	GBR	CAT/G	OL	0	0	0	3,714	0	0	0	0
00000	AA-1120055	01/01/2017	Lloyds Syndicate #3623	GBR	CAT/G	OL	0	0	0	1,925	0	0	0	0
00000	AA-1126006	01/01/2017	Lloyds Syndicate #4472	GBR	CAT/G	OL	0	0	0	3,714	0	0	0	0
00000	AA-1126006	01/01/2017	Lloyds Syndicate #4472	GBR	CAT/G	OL	0	0	0	1,925	0	0	0	0
0999999. General Account - Authorized Non-U.S. Non-Affiliates							0	0	0	16,916	0	0	0	0
1099999. Total General Account - Authorized Non-Affiliates							11,796,260,601	131,875,803	137,213,513	46,009,501	0	0	0	0
1199999. Total General Account Authorized							47,995,093,529	1,331,907,308	1,243,727,556	130,601,702	58,916,829	61,801,836	0	0
1499999. Total General Account - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0	0
1799999. Total General Account - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
1899999. Total General Account - Unauthorized Affiliates							0	0	0	0	0	0	0	0
60348	22-1771521	01/01/2008	Ace Life Insurance Co	CT	YRT/I	XXXL0	301,399	68	8,194	54,349	0	0	0	0
60348	22-1771521	01/01/2008	Ace Life Insurance Co	CT	YRT/I	XXXL0	0	0	510	75	0	0	0	0
73547	75-1237547	07/01/1984	Colonial Security Life Ins Co	TX	MCO/I	OL	606,524	0	0	8,284	0	0	66,731	0
65676	35-0472300	09/01/1984	Lincoln National Life Ins Co	IN	YRT/G	OL	0	0	13,151	0	0	0	0	0
65676	35-0472300	01/01/1969	Lincoln National Life Ins	IN	YRT/I	XXXL0	5,874	146	141	303	0	0	0	0
65676	35-0472300	07/01/1981	Lincoln National Life Ins	IN	CO/I	OL	297,903	7,376	6,632	16,475	0	0	0	0
65676	35-0472300	01/01/1987	Lincoln National Life Ins	IN	YRT/I	XXXL0	3,087,137	59,459	80,891	97,566	0	0	0	0
65676	35-0472300	09/01/1988	Lincoln National Life Ins	IN	CO/I	OL	13,250	382	391	89	0	0	0	0
65676	35-0472300	07/01/1989	Lincoln National Life Ins	IN	CO/I	OL	91,295	6,013	5,310	5,931	0	0	0	0
65676	35-0472300	10/01/1995	Lincoln National Life Ins	IN	CO/I	OL	263,468	3,045	2,766	2,524	0	0	0	0
65676	35-0472300	08/01/1997	Lincoln National Life Ins	IN	YRT/I	XXXL0	22,759,618	143,981	139,943	128,031	0	0	0	0
65676	35-0472300	04/01/1998	Lincoln National Life Ins	IN	CO/I	OL	37,173,084	567,911	703,895	100,956	0	0	0	0
65676	35-0472300	11/01/2001	Lincoln National Life Ins	IN	CO/I	OL	277,925,799	5,440,146	6,297,432	508,152	0	0	0	0
65676	35-0472300	04/01/1987	Lincoln National	IN	MCO/I	OL	12,848,900	0	0	28,513	0	0	1,404,045	0
88099	75-1608507	01/21/1980	Optimum Re Insurance Company	TX	YRT/I	XXXL0	3,093	155	149	207	0	0	0	0
88099	75-1608507	01/01/1984	Optimum Re Insurance Company	TX	YRT/I	XXXL0	0	0	0	0	0	0	0	0
88099	75-1608507	07/01/2016	Optimum Re Insurance Company	TX	YRT/I	XXXL0	2,124,000	118	42	104	0	0	0	0
67466	95-1079000	06/30/2003	Pacific Life Insurance Company	NE	CO/I	OL	5,602,454	341,851	320,210	8,753	0	0	0	0
74900	63-0483783	03/01/2014	PartnerRe Life Reinsurance Company of America	AR	YRT/I	XXXL0	7,266,666	405	177	1,119	0	0	0	0
74900	63-0483783	07/01/2014	PartnerRe Life Reinsurance Company of America	AR	YRT/I	XXXL0	1,885,288	63	33	256	0	0	0	0
64688	75-6020048	11/01/2001	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	0	0	0	435	0	0	0	0

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
64688	75-6020048	06/30/2003	SCOR Global Life Americas Reinsurance Company	DE	CO/I	OL	5,602,454	341,851	320,210	8,747	0	0	0	0
64688	75-6020048	10/31/2005	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXLO	15,855,000	57,440	50,084	51,775	0	0	0	0
64688	75-6020048	06/01/2006	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXLO	12,869,377	69,292	89,938	836,845	0	0	0	0
64688	75-6020048	06/01/2006	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXLO	10,072,906	55,868	90,037	862,180	0	0	0	0
64688	75-6020048	06/30/2006	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXLO	545,345,232	81,529	79,812	772,824	0	0	0	0
64688	75-6020048	07/01/2007	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXLO	7,305,785	9,622	13,208	105,761	0	0	0	0
64688	75-6020048	07/01/2007	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXLO	4,374,340	4,156	9,068	96,589	0	0	0	0
64688	75-6020048	07/01/2007	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXLO	2,101,621	284	257	2,283	0	0	0	0
64688	75-6020048	12/01/2007	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXLO	10,651,449	15,639	13,333	153,915	0	0	0	0
64688	75-6020048	01/01/2008	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXLO	5,228,152	2,727	2,223	21,010	0	0	0	0
64688	75-6020048	03/01/2008	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXLO	2,101,621	284	257	2,358	0	0	0	0
64688	75-6020048	07/01/2010	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXLO	106,697,206	14,384	12,966	127,596	0	0	0	0
86231	39-0989781	05/21/1997	TRANSAMERICA LIFE INS. CO.	IA	YRT/I	VGAA	0	200,842	295,307	11,236	0	0	0	0
86231	39-0989781	07/01/1989	Transamerica Life Ins Co	IA	CO/I	OL	103,190	9,613	8,850	10,846	0	0	0	0
86231	39-0989781	10/01/1995	Transamerica Life Ins Co	IA	CO/I	OL	0	0	5,784	814	0	0	0	0
86231	39-0989781	09/09/2002	Transamerica Life Ins Co	IA	CO/I	OL	0	0	26,017	(12,974)	0	0	0	0
86231	39-0989781	06/01/2006	Transamerica Life Ins Co	IA	YRT/I	XXXLO	24,163,285	137,276	135,006	1,348,993	0	0	0	0
86231	39-0989781	07/01/2007	Transamerica Life Ins Co	IA	YRT/I	XXXLO	0	0	1,312	(4,195)	0	0	0	0
1999999. General Account - Unauthorized U.S. Non-Affiliates							1,124,727,370	7,571,926	8,733,536	5,358,725	0	0	1,470,776	0
00000	AA-1380008	11/01/2001	NN Re (Netherlands) N.V.	NLD	YRT/I	XXXLO	1,569,298	765	619	4,922	0	0	0	0
00000	AA-1380008	01/01/2008	NN Re (Netherlands) N.V.	NLD	YRT/I	XXXLO	934,724	920	766	13,658	0	0	0	0
00000	AA-1580095	11/01/2011	The TOA Reinsurance Co., Ltd	JPN	YRT/I	XXXLO	1,465,356	287	262	2,530	0	0	0	0
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates							3,969,378	1,972	1,647	21,110	0	0	0	0
2199999. Total General Account - Unauthorized Non-Affiliates							1,128,696,748	7,573,898	8,735,183	5,379,835	0	0	1,470,776	0
2299999. Total General Account Unauthorized							1,128,696,748	7,573,898	8,735,183	5,379,835	0	0	1,470,776	0
2599999. Total General Account - Certified U.S. Affiliates							0	0	0	0	0	0	0	0
2899999. Total General Account - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0	0
2999999. Total General Account - Certified Affiliates							0	0	0	0	0	0	0	0
3299999. Total General Account - Certified Non-Affiliates							0	0	0	0	0	0	0	0
3399999. Total General Account Certified							0	0	0	0	0	0	0	0
3499999. Total General Account Authorized, Unauthorized and Certified							49,123,790,277	1,339,481,206	1,252,462,739	135,981,537	58,916,829	61,801,836	1,470,776	0
3799999. Total Separate Accounts - Authorized U.S. Affiliates							0	0	0	0	0	0	0	0
4099999. Total Separate Accounts - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
4199999. Total Separate Accounts - Authorized Affiliates							0	0	0	0	0	0	0	0
4499999. Total Separate Accounts - Authorized Non-Affiliates							0	0	0	0	0	0	0	0
4599999. Total Separate Accounts Authorized							0	0	0	0	0	0	0	0
4899999. Total Separate Accounts - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0	0
5199999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
5299999. Total Separate Accounts - Unauthorized Affiliates							0	0	0	0	0	0	0	0
5599999. Total Separate Accounts - Unauthorized Non-Affiliates							0	0	0	0	0	0	0	0
5699999. Total Separate Accounts Unauthorized							0	0	0	0	0	0	0	0
5999999. Total Separate Accounts - Certified U.S. Affiliates							0	0	0	0	0	0	0	0
6299999. Total Separate Accounts - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0	0
6399999. Total Separate Accounts - Certified Affiliates							0	0	0	0	0	0	0	0
6699999. Total Separate Accounts - Certified Non-Affiliates							0	0	0	0	0	0	0	0
6799999. Total Separate Accounts Certified							0	0	0	0	0	0	0	0
6899999. Total Separate Accounts Authorized, Unauthorized and Certified							0	0	0	0	0	0	0	0
6999999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999)							49,119,820,899	1,339,479,234	1,252,461,092	135,943,511	58,916,829	61,801,836	1,470,776	0
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)							3,969,378	1,972	1,647	38,026	0	0	0	0
9999999 - Totals							49,123,790,277	1,339,481,206	1,252,462,739	135,981,537	58,916,829	61,801,836	1,470,776	0

SCHEDULE S - PART 3 - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates							0	0	0	0	0	0	0
0699999. Total General Account - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0
0799999. Total General Account - Authorized Affiliates							0	0	0	0	0	0	0
93572	43-1235868	11/01/2002	Reinsurance Group of America	MO	OTH/G	LTDI	0	0	53,237	0	0	0	0
80926	06-0893662	09/01/2009	Sun Life & Health Insurance Co	MI	OTH/G	LTDI	266,518	0	303,329	0	0	0	0
82627	06-0839705	01/01/2017	Swiss Re Life & Heath	CT	OTH/G	SLEL	788,923	0	0	0	0	0	0
82627	06-0839705	09/01/1967	Swiss Re Life and Health America, Inc	MO	YRT/I	XXXLO	0	1,451	81,604	0	0	0	0
62235	01-0278678	01/01/1995	UNUM Life Ins Co America	ME	OTH/G	LTDI	0	0	2,063	0	0	0	0
39845	48-0921045	01/01/2003	Westport Insurance Corporation	KS	OTH/G	LTDI	0	0	376,554	0	0	0	0
0899999. General Account - Authorized U.S. Non-Affiliates							1,055,441	1,451	816,787	0	0	0	0
1099999. Total General Account - Authorized Non-Affiliates							1,055,441	1,451	816,787	0	0	0	0
1199999. Total General Account Authorized							1,055,441	1,451	816,787	0	0	0	0
1499999. Total General Account - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0
1799999. Total General Account - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0
1899999. Total General Account - Unauthorized Affiliates							0	0	0	0	0	0	0
80926	06-0893662	04/01/2011	Sun Life & Health Insurance Co	MI	OTH/G	STDI	1,628,535	11,162	2,100,104	0	0	0	0
1999999. General Account - Unauthorized U.S. Non-Affiliates							1,628,535	11,162	2,100,104	0	0	0	0
2199999. Total General Account - Unauthorized Non-Affiliates							1,628,535	11,162	2,100,104	0	0	0	0
2299999. Total General Account Unauthorized							1,628,535	11,162	2,100,104	0	0	0	0
2599999. Total General Account - Certified U.S. Affiliates							0	0	0	0	0	0	0
2899999. Total General Account - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0
2999999. Total General Account - Certified Affiliates							0	0	0	0	0	0	0
3299999. Total General Account - Certified Non-Affiliates							0	0	0	0	0	0	0
3399999. Total General Account Certified							0	0	0	0	0	0	0
3499999. Total General Account Authorized, Unauthorized and Certified							2,683,976	12,613	2,916,891	0	0	0	0
3799999. Total Separate Accounts - Authorized U.S. Affiliates							0	0	0	0	0	0	0
4099999. Total Separate Accounts - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0
4199999. Total Separate Accounts - Authorized Affiliates							0	0	0	0	0	0	0
4499999. Total Separate Accounts - Authorized Non-Affiliates							0	0	0	0	0	0	0
4599999. Total Separate Accounts Authorized							0	0	0	0	0	0	0
4899999. Total Separate Accounts - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0
5199999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0
5299999. Total Separate Accounts - Unauthorized Affiliates							0	0	0	0	0	0	0
5599999. Total Separate Accounts - Unauthorized Non-Affiliates							0	0	0	0	0	0	0
5699999. Total Separate Accounts Unauthorized							0	0	0	0	0	0	0
5999999. Total Separate Accounts - Certified U.S. Affiliates							0	0	0	0	0	0	0
6299999. Total Separate Accounts - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0
6399999. Total Separate Accounts - Certified Affiliates							0	0	0	0	0	0	0
6699999. Total Separate Accounts - Certified Non-Affiliates							0	0	0	0	0	0	0
6799999. Total Separate Accounts Certified							0	0	0	0	0	0	0
6899999. Total Separate Accounts Authorized, Unauthorized and Certified							0	0	0	0	0	0	0
6999999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999)							2,683,976	12,613	2,916,891	0	0	0	0
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)							0	0	0	0	0	0	0
9999999 - Totals							2,683,976	12,613	2,916,891	0	0	0	0

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
0399999. Total General Account - Life and Annuity U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
0799999. Total General Account - Life and Annuity Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
60348	22-1771521	01/01/2008	Ace Life Insurance Co	68	0	0	68	0		0	0	0	0	0
73547	75-1237547	07/01/1984	Colonial Security Life Ins	0	5,000	34	5,034	0		0	0	0	1,113	1,113
65676	35-0472300	01/01/1964	Lincoln National Life Ins	6,228,460	191,520	0	6,419,980	7,700,000	0001	0	0	0	0	6,419,980
88099	75-1608507	01/01/1984	Optimum Re Insurance Company	274	0	0	274	0		0	0	0	0	0
67466	95-1079000	06/30/2003	Pacific Life Insurance Company	341,851	0	0	341,851	360,000	0002	0	0	0	0	341,851
74900	63-0483783	03/01/2014	PartnerRe Life Reinsurance Company of America	468	0	0	468	0		0	0	0	0	0
64688	75-6020048	01/01/2001	SCOR Global Life Americas Reinsurance Company	653,075	0	0	653,075	1,515,000	0003	0	0	0	0	653,075
86231	39-0989781	05/21/1997	TRANSAMERICA LIFE INS. CO.	200,842	477	0	201,319	325,000	0004	0	0	0	0	201,319
86231	39-0989781	07/01/1989	Transamerica Life Ins Co	146,889	0	0	146,889	0		0	0	0	0	0
0899999. General Account - Life and Annuity U.S. Non-Affiliates				7,571,927	196,997	34	7,768,958	9,900,000	XXX	0	0	0	1,113	7,617,338
00000	AA-1380008	01/01/1998	ING Re (Netherlands) N.V.	1,685	0	0	1,685	0		0	0	0	0	0
00000	AA-1580095	11/01/2011	The TOA Reinsurance Co., Ltd	287	0	0	287	0		0	0	0	0	0
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates				1,972	0	0	1,972	0	XXX	0	0	0	0	0
1099999. Total General Account - Life and Annuity Non-Affiliates				7,573,899	196,997	34	7,770,930	9,900,000	XXX	0	0	0	1,113	7,617,338
1199999. Total General Account Life and Annuity				7,573,899	196,997	34	7,770,930	9,900,000	XXX	0	0	0	1,113	7,617,338
1499999. Total General Account - Accident and Health U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
1799999. Total General Account - Accident and Health Non-U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
1899999. Total General Account - Accident and Health Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
2199999. Total General Account - Accident and Health Non-Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
2299999. Total General Account Accident and Health				0	0	0	0	0	XXX	0	0	0	0	0
2399999. Total General Account				7,573,899	196,997	34	7,770,930	9,900,000	XXX	0	0	0	1,113	7,617,338
2699999. Total Separate Accounts - U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
2999999. Total Separate Accounts - Non-U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3099999. Total Separate Accounts - Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3399999. Total Separate Accounts - Non-Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3499999. Total Separate Accounts				0	0	0	0	0	XXX	0	0	0	0	0
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)				7,571,927	196,997	34	7,768,958	9,900,000	XXX	0	0	0	1,113	7,617,338
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				1,972	0	0	1,972	0	XXX	0	0	0	0	0
9999999 - Totals				7,573,899	196,997	34	7,770,930	9,900,000	XXX	0	0	0	1,113	7,617,338

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
0004	1	26008044	Commerzbank , AG	325,000
0001	2	26009593	Bank of America, N.A.	631,400
0001	2	21000089	Citibank, N.A.	569,800
0001	2	21000021	JPMorgan Chase Bank, N.A.	631,400
0001	2	26003780	Deutsche Bank AG, New York Branch	569,800
0001	2	26002574	Barclays Bank PLC	569,800
0001	2	91000022	U.S. Bank National Association	631,400
0001	2	21000018	The Bank of New York Mellon	569,800
0001	2	26009179	Credit Suisse AG, New York Branch	569,800
0001	2	26014601	Goldman Sachs Bank USA	569,800
0001	2	26014630	Morgan Stanley Bank, N.A.	369,600
0001	2	26009920	Natixis, S.A., New York Branch	369,600
0001	2	26009632	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	246,400
0001	2	121000248	Wells Fargo Bank, N.A.	631,400
0001	2	26007993	UBS, AG Stamford, CT	462,000

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
0001	2	71000152	The Northern Trust Company	308,000
0002	1	26009917	Australia and New Zealand Banking Group Ltd.	360,000
0003	1	26003780	Deutsche Bank AG	1,515,000

Schedule S - Part 5

N O N E

Schedule S - Part 5 - Bank Footnote

N O N E

SCHEDULE S - PART 6

Five Year Exhibit of Reinsurance Ceded Business
($000 Omitted)

	1 2017	2 2016	3 2015	4 2014	5 2013
A. OPERATIONS ITEMS					
1. Premiums and annuity considerations for life and accident and health contracts	138,666	140,605	141,793	146,842	136,747
2. Commissions and reinsurance expense allowances	14,083	15,713	17,833	19,636	23,514
3. Contract claims	70,616	82,559	85,872	69,731	88,868
4. Surrender benefits and withdrawals for life contracts	454	206	137	310	28
5. Dividends to policyholders	0	0	0	0	0
6. Reserve adjustments on reinsurance ceded	0	0	0	0	0
7. Increase in aggregate reserve for life and accident and health contracts	86,789	105,421	116,515	108,586	117,917
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	38,284	36,910	37,169	41,985	38,957
9. Aggregate reserves for life and accident and health contracts	1,342,411	1,255,621	1,150,200	1,033,685	925,099
10. Liability for deposit-type contracts	0	0	0	0	0
11. Contract claims unpaid	25,387	25,970	21,066	26,506	24,199
12. Amounts recoverable on reinsurance	1,707	24,404	13,375	13,654	8,817
13. Experience rating refunds due or unpaid	126	0	665	587	424
14. Policyholders' dividends (not included in Line 10)	0	0	0	0	0
15. Commissions and reinsurance expense allowances due	2,095	2,514	2,858	5,128	3,630
16. Unauthorized reinsurance offset	154	4,326	1,648	184	173
17. Offset for reinsurance with Certified Reinsurers	0	0	0	0	0
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18. Funds deposited by and withheld from (F)	0	0	0	0	0
19. Letters of credit (L)	9,900	9,872	10,904	12,197	12,420
20. Trust agreements (T)	0	0	0	0	0
21. Other (O)	0	0	0	0	0
D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22. Multiple Beneficiary Trust	0	0	0	0	0
23. Funds deposited by and withheld from (F)	0	0	0	0	0
24. Letters of credit (L)	0	0	0	0	0
25. Trust agreements (T)	0	0	0	0	0
26. Other (O)	0	0	0	0	0

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	2,184,805,779	0	2,184,805,779
2.	Reinsurance (Line 16)	4,082,288	(4,082,288)	0
3.	Premiums and considerations (Line 15)	(1,999,669)	38,284,433	36,284,764
4.	Net credit for ceded reinsurance	XXX	1,332,839,101	1,332,839,101
5.	All other admitted assets (balance)	67,460,575	0	67,460,575
6.	Total assets excluding Separate Accounts (Line 26)	2,254,348,973	1,367,041,246	3,621,390,219
7.	Separate Account assets (Line 27)	762,400,408	0	762,400,408
8.	Total assets (Line 28)	3,016,749,381	1,367,041,246	4,383,790,627
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	1,705,083,398	1,342,410,709	3,047,494,107
10.	Liability for deposit-type contracts (Line 3)	75,312,817	0	75,312,817
11.	Claim reserves (Line 4)	43,471,233	25,387,485	68,858,718
12.	Policyholder dividends/reserves (Lines 5 through 7)	1,236,399	0	1,236,399
13.	Premium & annuity considerations received in advance (Line 8)	291,762	0	291,762
14.	Other contract liabilities (Line 9)	1,127,738	(603,356)	524,382
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	153,592	(153,592)	0
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	0	0	0
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)	0	0	0
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)	0	0	0
19.	All other liabilities (balance)	154,985,705	0	154,985,705
20.	Total liabilities excluding Separate Accounts (Line 26)	1,981,662,644	1,367,041,246	3,348,703,890
21.	Separate Account liabilities (Line 27)	762,400,408	0	762,400,408
22.	Total liabilities (Line 28)	2,744,063,052	1,367,041,246	4,111,104,298
23.	Capital & surplus (Line 38)	272,686,329	XXX	272,686,329
24.	Total liabilities, capital & surplus (Line 39)	3,016,749,381	1,367,041,246	4,383,790,627
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	1,342,410,709		
26.	Claim reserves	25,387,485		
27.	Policyholder dividends/reserves	0		
28.	Premium & annuity considerations received in advance	0		
29.	Liability for deposit-type contracts	0		
30.	Other contract liabilities	(603,356)		
31.	Reinsurance ceded assets	4,082,288		
32.	Other ceded reinsurance recoverables	0		
33.	Total ceded reinsurance recoverables	1,371,277,126		
34.	Premiums and considerations	38,284,433		
35.	Reinsurance in unauthorized companies	153,592		
36.	Funds held under reinsurance treaties with unauthorized reinsurers	0		
37.	Reinsurance with Certified Reinsurers	0		
38.	Funds held under reinsurance treaties with Certified Reinsurers	0		
39.	Other ceded reinsurance payables/offsets	0		
40.	Total ceded reinsurance payable/offsets	38,438,025		
41.	Total net credit for ceded reinsurance	1,332,839,101		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
States, Etc.		Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama	AL	L	248,853	0	105,113	0	353,966	0
2. Alaska	AK	L	112,336	0	38,181	0	150,518	0
3. Arizona	AZ	L	768,669	5,500	513,502	0	1,287,671	0
4. Arkansas	AR	L	352,903	1,200	257,281	0	611,383	0
5. California	CA	L	3,001,571	5,400	3,495,433	0	6,502,404	0
6. Colorado	CO	L	365,891	1,200	495,349	0	862,439	0
7. Connecticut	CT	L	6,633,311	306,500	811,898	0	7,751,709	0
8. Delaware	DE	L	3,180,234	0	235,969	0	3,416,203	0
9. District of Columbia	DC	L	94,313	0	96,221	0	190,533	0
10. Florida	FL	L	4,616,890	21,500	2,152,993	0	6,791,383	0
11. Georgia	GA	L	1,012,967	1,000	591,681	0	1,605,648	0
12. Hawaii	HI	L	195,741	0	225,881	0	421,623	0
13. Idaho	ID	L	28,677	0	8,784	0	37,461	0
14. Illinois	IL	L	1,568,253	32,974	1,248,707	0	2,849,934	0
15. Indiana	IN	L	1,601,792	0	524,427	0	2,126,219	0
16. Iowa	IA	L	133,598	0	43,430	0	177,028	0
17. Kansas	KS	L	77,764	0	255,465	0	333,229	0
18. Kentucky	KY	L	503,652	0	273,336	0	776,989	0
19. Louisiana	LA	L	133,880	6,031	141,339	0	281,250	0
20. Maine	ME	L	169,578	600	115,004	0	285,181	0
21. Maryland	MD	L	1,911,621	1,200	447,298	0	2,360,120	0
22. Massachusetts	MA	L	1,481,042	15,350	998,702	0	2,495,093	0
23. Michigan	MI	L	6,367,156	0	352,085	0	6,719,240	0
24. Minnesota	MN	L	5,330,046	600	276,216	0	5,606,862	0
25. Mississippi	MS	L	80,374	0	366,897	0	447,271	0
26. Missouri	MO	L	510,632	1,800	360,406	0	872,838	0
27. Montana	MT	L	67,731	900	5,784	0	74,415	0
28. Nebraska	NE	L	88,548	0	37,102	0	125,650	0
29. Nevada	NV	L	188,716	0	459,917	0	648,633	0
30. New Hampshire	NH	L	314,123	792	47,585	0	362,499	0
31. New Jersey	NJ	L	8,268,042	16,145	4,018,572	0	12,302,759	0
32. New Mexico	NM	L	92,203	0	79,253	0	171,456	0
33. New York	NY	L	152,285,327	3,863,187	29,564,572	0	185,713,086	0
34. North Carolina	NC	L	2,328,297	3,050	1,164,236	0	3,495,583	0
35. North Dakota	ND	L	65,468	0	53,750	0	119,218	0
36. Ohio	OH	L	1,835,542	4,683	370,136	0	2,210,361	0
37. Oklahoma	OK	L	114,448	0	85,014	0	199,463	0
38. Oregon	OR	L	102,189	0	126,675	0	228,864	0
39. Pennsylvania	PA	L	4,310,123	15,806	1,528,357	0	5,854,287	0
40. Rhode Island	RI	L	195,381	2,000	131,114	0	328,495	0
41. South Carolina	SC	L	1,202,045	0	469,126	0	1,671,171	0
42. South Dakota	SD	L	135,240	0	19,633	0	154,873	0
43. Tennessee	TN	L	606,716	600	159,103	0	766,419	0
44. Texas	TX	L	1,072,631	9,000	2,435,101	0	3,516,732	0
45. Utah	UT	L	428,826	0	41,303	0	470,129	0
46. Vermont	VT	L	156,711	364	9,631	0	166,706	0
47. Virginia	VA	L	1,210,177	15,909	744,310	0	1,970,396	0
48. Washington	WA	L	299,915	1,800	473,390	0	775,105	0
49. West Virginia	WV	L	217,074	0	172,525	0	389,599	0
50. Wisconsin	WI	L	372,097	0	607,602	0	979,699	0
51. Wyoming	WY	L	17,014	0	827	0	17,842	0
52. American Samoa	AS	N	0	0	0	0	0	0
53. Guam	GU	N	0	0	592	0	592	0
54. Puerto Rico	PR	N	88,899	0	3,151	0	92,050	0
55. U.S. Virgin Islands	VI	N	5,308	0	0	0	5,308	0
56. Northern Mariana Islands	MP	N	0	0	0	0	0	0
57. Canada	CAN	N	20,323	0	0	0	20,323	0
58. Aggregate Other Alien	OT	XXX	1,982,570	5,731	0	0	1,988,301	0
59. Subtotal		(a) 51	218,553,430	4,340,821	57,239,957	0	280,134,208	0
90. Reporting entity contributions for employee benefits plans		XXX	0	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	989,077	0	0	0	989,077	0
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	665,268	0	0	0	665,268	0
94. Aggregate or other amounts not allocable by State		XXX	0	0	0	0	0	0
95. Totals (Direct Business)		XXX	220,207,774	4,340,821	57,239,957	0	281,788,552	0
96. Plus reinsurance assumed		XXX	0	0	0	0	0	0
97 Totals (All Business)		XXX	220,207,774	4,340,821	57,239,957	0	281,788,552	0
98. Less reinsurance ceded		XXX	134,444,765	22,494	2,827,323	0	137,294,581	0
99. Totals (All Business) less Reinsurance Ceded		XXX	85,763,010	4,318,327	(b) 54,412,634	0	144,493,971	0
DETAILS OF WRITE-INS								
58001. DOM Dominican Republic		XXX	126,740	0	0	0	126,740	0
58002. ZZZ Other alien		XXX	1,855,830	5,731	0	0	1,861,561	0
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	1,982,570	5,731	0	0	1,988,301	0
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX	0	0	0	0	0	0

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

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

Premiums are allocated based on resident state. Where the data is not readily available, the plan sponsor's address is utilized to allocate premium.

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

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

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

			Direct Business Only					
	States, Etc.		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1.	Alabama	AL	248,853	0	72	0	0	248,926
2.	Alaska	AK	112,336	0	0	0	0	112,336
3.	Arizona	AZ	768,669	5,500	480	0	0	774,649
4.	Arkansas	AR	352,903	1,200	(13)	0	0	354,090
5.	California	CA	3,001,571	5,400	2,836	0	0	3,009,807
6.	Colorado	CO	365,891	1,200	(25)	0	0	367,066
7.	Connecticut	CT	6,633,311	306,500	562	0	0	6,940,374
8.	Delaware	DE	3,180,234	0	0	0	0	3,180,234
9.	District of Columbia	DC	94,313	0	14,314	0	0	108,627
10.	Florida	FL	4,616,890	21,500	5,521	0	0	4,643,911
11.	Georgia	GA	1,012,967	1,000	346	0	0	1,014,313
12.	Hawaii	HI	195,741	0	0	0	0	195,741
13.	Idaho	ID	28,677	0	0	0	0	28,677
14.	Illinois	IL	1,568,253	32,974	1,035	0	0	1,602,263
15.	Indiana	IN	1,601,792	0	90	0	0	1,601,881
16.	Iowa	IA	133,598	0	0	0	0	133,598
17.	Kansas	KS	77,764	0	0	0	0	77,764
18.	Kentucky	KY	503,652	0	1,666	0	0	505,318
19.	Louisiana	LA	133,880	6,031	0	0	0	139,910
20.	Maine	ME	169,578	600	37	0	0	170,215
21.	Maryland	MD	1,911,621	1,200	490	0	0	1,913,311
22.	Massachusetts	MA	1,481,042	15,350	3,845	0	0	1,500,237
23.	Michigan	MI	6,367,156	0	19	0	0	6,367,174
24.	Minnesota	MN	5,330,046	600	2,858	0	0	5,333,505
25.	Mississippi	MS	80,374	0	0	0	0	80,374
26.	Missouri	MO	510,632	1,800	0	0	0	512,432
27.	Montana	MT	67,731	900	0	0	0	68,631
28.	Nebraska	NE	88,548	0	0	0	0	88,548
29.	Nevada	NV	188,716	0	0	0	0	188,716
30.	New Hampshire	NH	314,123	792	76	0	0	314,991
31.	New Jersey	NJ	8,268,042	16,145	68,994	0	0	8,353,181
32.	New Mexico	NM	92,203	0	0	0	0	92,203
33.	New York	NY	152,285,327	3,863,187	2,074,060	0	0	158,222,574
34.	North Carolina	NC	2,328,297	3,050	547	0	0	2,331,894
35.	North Dakota	ND	65,468	0	0	0	0	65,468
36.	Ohio	OH	1,835,542	4,683	241	0	0	1,840,467
37.	Oklahoma	OK	114,448	0	0	0	0	114,448
38.	Oregon	OR	102,189	0	0	0	0	102,189
39.	Pennsylvania	PA	4,310,123	15,806	12,046	0	0	4,337,976
40.	Rhode Island	RI	195,381	2,000	55	0	0	197,436
41.	South Carolina	SC	1,202,045	0	646	0	0	1,202,691
42.	South Dakota	SD	135,240	0	0	0	0	135,240
43.	Tennessee	TN	606,716	600	0	0	0	607,316
44.	Texas	TX	1,072,631	9,000	1,667	0	0	1,083,298
45.	Utah	UT	428,826	0	0	0	0	428,826
46.	Vermont	VT	156,711	364	27	0	0	157,102
47.	Virginia	VA	1,210,177	15,909	399	0	0	1,226,485
48.	Washington	WA	299,915	1,800	237	0	0	301,952
49.	West Virginia	WV	217,074	0	0	0	0	217,074
50.	Wisconsin	WI	372,097	0	0	0	0	372,097
51.	Wyoming	WY	17,014	0	0	0	0	17,014
52.	American Samoa	AS	0	0	0	0	0	0
53.	Guam	GU	0	0	0	0	0	0
54.	Puerto Rico	PR	88,899	0	0	0	0	88,899
55.	U.S. Virgin Islands	VI	5,308	0	0	0	0	5,308
56.	Northern Mariana Islands	MP	0	0	0	0	0	0
57.	Canada	CAN	20,323	0	0	0	0	20,323
58.	Aggregate Other Alien	OT	1,982,570	5,731	0	0	0	1,988,301
59.	Total		218,553,430	4,340,821	2,193,129	0	0	225,087,380

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

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

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
4832	VOYA FINANCIAL						All 1, LLC	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						All 2, LLC	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						All 3, LLC	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						All 4, LLC	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		26-0037599				Australia Retirement Services Holding, LLC	DE	NIA	Voya Institutional Plan Services, LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		14-1984144	2000497	0000826606		Directed Services LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		30-0841155				First Lien Loan Program LLC	DE	NIA	ReliaStar Life Insurance Company	Ownership	4.432	Voya Financial, Inc.		
4832	VOYA FINANCIAL		30-0841155				First Lien Loan Program LLC	DE	NIA	Voya Insurance and Annuity Company	Ownership	3.166	Voya Financial, Inc.		
4832	VOYA FINANCIAL		30-0841155				First Lien Loan Program LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	5.800	Voya Financial, Inc.		
4832	VOYA FINANCIAL		30-0841155				First Lien Loan Program LLC	DE	NIA	Third Party Shareholders	Ownership	86.602	Voya Financial, Inc.		
4832	VOYA FINANCIAL		41-1983894				IB Holdings LLC	VA	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						IIPS OF FLORIDA, LLC	FL	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		06-1067464				ILICA LLC	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						ING Pomona Private Equity Management (Luxembourg) S.A.	LUX	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL	15364	46-1051195				Langhorne I, LLC	MO	IA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL	66109	35-0838945				Midwestern United Life Insurance Company	IN	IA	Security Life of Denver Insurance Company	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Opportunity Investor P Associates, L.P.	DE	NIA	Opportunity Investor P Secondary Associates, LLC	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Opportunity Investor P Associates, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Opportunity Investor P Secondary Associates, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Opportunity Investor P, L.P.	DE	NIA	Opportunity Investor P Associates, L.P.	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		13-4019251				Pomona Associates IV LP	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		13-4019251				Pomona Associates IV LP	DE	NIA	Pomona Secondary Associates IV LLC	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		13-4197230				Pomona Associates V, LP	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		13-4197230				Pomona Associates V, LP	DE	NIA	Pomona Secondary Associates V LLC	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		20-1779011				Pomona Associates VI, LP	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		20-1779011				Pomona Associates VI, LP	DE	NIA	Pomona Secondary Associates VI LLC	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		26-1701070				Pomona Associates VII, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		26-1701070				Pomona Associates VII, L.P.	DE	NIA	Pomona Secondary Associates VII LLC	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		37-1698452				Pomona Associates VIII, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	39.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		37-1698452				Pomona Associates VIII, L.P.	DE	NIA	Pomona Secondary Associates VIII, LLC	Management	1.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		37-1698452				Pomona Associates VIII, L.P.	DE	NIA	Third Party Shareholders	Ownership	60.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Capital Asia Limited	HKG	NIA	Pomona Management LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Capital Secondary Co-Investment, L.P.	DE	NIA	Pomona Secondary Co-Investment Associates, LP	Ownership	1.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Capital Secondary Co-Investment, L.P.	DE	NIA	Third Party Shareholders	Ownership	79.930	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Capital Secondary Co-Investment, L.P.	DE	NIA	Voya Investment Management Alternative Assets LLC	Ownership	19.070	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Capital VII, L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Capital VII, L.P.	DE	NIA	Voya Insurance and Annuity Company	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Capital VII, L.P.	DE	NIA	Pomona Associates VII, L.P.	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Capital VII, L.P.	DE	NIA	ReliaStar Life Insurance Company	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Capital VII, L.P.	DE	NIA	Security Life of Denver Insurance Company	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Energy Partners US, L.P.	DE	NIA	Pomona Capital VII, L.P.	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Engery Partners, L.P.	DE	NIA	Pomona Associates VII, L.P.	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Europe Advisers Limited	GBR	NIA	Pomona Europe, Ltd.	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Europe, Ltd.	GBR	NIA	Pomona Management LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		13-4150600				Pomona G.P. Holdings LLC	DE	NIA	Voya Pomona Holdings LLC	Management	0.000	Voya Financial, Inc.		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
4832	VOYA FINANCIAL		13-4080968				Pomona Holdings Associates II, LLC	DE	NIA	Pomona Primary Associates II LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		13-4150970				Pomona Holdings Associates III LLC	DE	NIA	Pomona Primary Associates III LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		13-4080969				Pomona Investors II, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		13-4080969				Pomona Investors II, L.P.	DE	NIA	Pomona Primary Associates II LLC	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		13-4150966				Pomona Investors III, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		13-4150966				Pomona Investors III, L.P.	DE	NIA	Pomona Primary Associates III LLC	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		59-3794146				Pomona Investors IV, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		59-3794146				Pomona Investors IV, L.P.	DE	NIA	Pomona Primary Associates IV LLC	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		13-3981274				Pomona Investors L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		26-1939518				Pomona Investors V L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		26-1939518				Pomona Investors V L.P.	DE	NIA	Pomona Primary Associates V LLC	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		13-4149700				Pomona Management LLC	DE	NIA	Voya Pomona Holdings LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		13-4152008				Pomona Primary Associates II LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		13-4150602				Pomona Primary Associates III LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		59-3794146				Pomona Primary Associates IV LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		26-1939443				Pomona Primary Associates V LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		13-4152000				Pomona Secondary Associates IV LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		13-4196882				Pomona Secondary Associates V LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		20-1779002				Pomona Secondary Associates VI LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		26-1668484				Pomona Secondary Associates VII LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		46-0666750				Pomona Secondary Associates VIII, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Secondary Co-Investment Associates, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Secondary Co-Investment Associates, LP	DE	NIA	Pomona Secondary Co-Investment Associates, LLC	Management	1.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		36-4577583				Pomona Voya (US) Holdings Associates II LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		37-1513803				Pomona Voya (US) Holdings Associates II, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		37-1513803				Pomona Voya (US) Holdings Associates II, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates II LLC	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		16-1771993				Pomona Voya (US) Holdings Associates III LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates III LP	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates III LP	DE	NIA	Pomona Voya (US) Holdings Associates III LLC	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		26-1705350				Pomona Voya (US) Holdings Associates IV LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		26-1705523				Pomona Voya (US) Holdings Associates IV, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		26-1705523				Pomona Voya (US) Holdings Associates IV, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates IV LLC	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		20-0554145				Pomona Voya (US) Holdings Associates LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates V, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates V, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates V, LLC	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates V, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		20-0585365				Pomona Voya (US) Holdings Associates, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		20-0585365				Pomona Voya (US) Holdings Associates, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates LLC	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co - Investment Associates L.P.	DE	NIA	Pomona Voya (US) Holdings Associates II LLC	Management	1.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co - Investment Associates L.P.	DE	NIA	Third Party Shareholders	Management	50.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co - Investment Associates L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	49.000	Voya Financial, Inc.		

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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 *
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co- Investment Associates II, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co- Investment Associates II, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates II, L.P.	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co- Investment Associates II, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates IV LLC	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment II, L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	21.980	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment II, L.P.	DE	NIA	Voya Insurance and Annuity Company	Ownership	25.970	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment II, L.P.	DE	NIA	Pomona Voya (US) Holdings Co- Investment Associates II, L.P.	Ownership	0.100	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment II, L.P.	DE	NIA	ReliaStar Life Insurance Company	Ownership	17.980	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment II, L.P.	DE	NIA	Security Life of Denver Insurance Company	Ownership	33.970	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment II, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates II, L.P.	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings IV, L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings IV, L.P.	DE	NIA	Voya Insurance and Annuity Company	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings IV, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates IV, L.P.	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings IV, L.P.	DE	NIA	ReliaStar Life Insurance Company	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings IV, L.P.	DE	NIA	Security Life of Denver Insurance Company	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	33.300	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V L.P.	DE	NIA	Voya Insurance and Annuity Company	Ownership	17.320	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V L.P.	DE	NIA	Pomona Voya (US) Holdings Associates V, L.P.	Ownership	0.100	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V L.P.	DE	NIA	ReliaStar Life Insurance Company	Ownership	26.640	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V L.P.	DE	NIA	Security Life of Denver Insurance Company	Ownership	22.640	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V-A, L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	32.690	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V-A, L.P.	DE	NIA	Voya Insurance and Annuity Company	Ownership	18.160	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V-A, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates V, L.P.	Ownership	0.100	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V-A, L.P.	DE	NIA	ReliaStar Life Insurance Company	Ownership	27.250	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V-A, L.P.	DE	NIA	Security Life of Denver Insurance Company	Ownership	21.800	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya Asia Pacific Associates, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya Asia Pacific Associates, L.P.	DE	NIA	Pomona Voya Asia Pacific Associates, LLC	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Pomona Voya Asia Pacific Associates, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		27-2987157				Rancho Mountain Properties, Inc.	DE	NIA	Voya II Custom Investments LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL	67105	41-0451140		0001108874		ReliaStar Life Insurance Company	MN	UDP	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL	61360	53-0242530		0001163710		ReliaStar Life Insurance Company of New York	NY	RE	ReliaStar Life Insurance Company	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL	14007	27-2278894				Roaring River II, Inc.	AZ	IA	Security Life of Denver International Limited	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		46-3607309				Roaring River IV Holding, LLC	DE	NIA	Security Life of Denver Insurance Company	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL	15365	80-0955075				Roaring River IV, LLC	MO	IA	Roaring River IV Holding, LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL	13583	26-3355951				Roaring River, LLC	MO	IA	ReliaStar Life Insurance Company	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		84-1437826				Security Life Assignment Corporation	CO	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL	68713	84-0499703		0000848338		Security Life of Denver Insurance Company	CO	IA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.		

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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4832	VOYA FINANCIAL	15321	98-0138339				Security Life of Denver International Limited	AZ	IA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Senior Secured Unitranche Loan Program LLC	DE	NIA	ReliaStar Life Insurance Company	Ownership	4.432	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Senior Secured Unitranche Loan Program LLC	DE	NIA	Voya Insurance and Annuity Company	Ownership	3.166	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Senior Secured Unitranche Loan Program LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	5.800	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Senior Secured Unitranche Loan Program LLC	DE	NIA	Third Party Shareholders	Ownership	86.602	Voya Financial, Inc.		
4832	VOYA FINANCIAL		27-1108872				SLDI Georgia Holdings, Inc.	GA	NIA	Roaring River II, Inc.	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		98-0161114				The New Providence Insurance Company, Limited	CYM	NIA	IB Holdings LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		20-8811107				The Voya Proprietary Alpha Fund, LLC	DE	NIA	Voya Alternative Asset Management LLC	Ownership	1.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		20-8811107				The Voya Proprietary Alpha Fund, LLC	DE	NIA	Voya Insurance and Annuity Company	Ownership	32.200	Voya Financial, Inc.		
4832	VOYA FINANCIAL		20-8811107				The Voya Proprietary Alpha Fund, LLC	DE	NIA	ReliaStar Life Insurance Company	Ownership	30.200	Voya Financial, Inc.		
4832	VOYA FINANCIAL		20-8811107				The Voya Proprietary Alpha Fund, LLC	DE	NIA	Security Life of Denver Insurance Company	Ownership	36.600	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Voya Alternative Asset Management Ireland Limited	IRL	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		13-3863170				Voya Alternative Asset Management LLC	DE	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		84-1251388		0000921271		Voya America Equities, Inc.	CO	NIA	Security Life of Denver Insurance Company	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		86-1020892		0000882860		Voya Capital, LLC	DE	NIA	Voya Investment Management LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		27-2278894				Voya Custom Investments LLC	DE	NIA	Roaring River II, Inc.	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		41-0945505		0000073520		Voya Financial Advisors, Inc.	MN	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		06-1375177		0000912650		Voya Financial Partners, LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		26-1956344				Voya Financial Products Company, Inc.	DE	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		52-1222820			NYSE	Voya Financial, Inc.	DE	UIP	Third Party Shareholders	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		86-1020893		0001266464		Voya Funds Services, LLC	DE	NIA	Voya Capital, LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		13-4127836				Voya Furman Selz Investments III LLC	DE	NIA	Voya Investment Management Alternative Assets LLC	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		02-0488491				Voya Holdings Inc.	CT	UIP	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		27-1108872				Voya II Custom Investments LLC	DE	NIA	SLDI Georgia Holdings, Inc.	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		04-3516284				Voya Institutional Plan Services, LLC	DE	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		46-5416028				Voya Institutional Trust Company	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL	80942	41-0991508		0000836658		Voya Insurance and Annuity Company	IA	IA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		06-1465377				Voya Insurance Solutions, Inc.	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		06-0952776				Voya International Nominee Holdings, Inc.	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Voya Investment Management (Bermuda) Holdings Limited	BMU	NIA	Voya Investment Management Co. LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Voya Investment Management (UK) Limited	GBR	NIA	Voya Investment Management Co. LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		13-4038444				Voya Investment Management Alternative Assets LLC	DE	NIA	Voya Investment Management LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		06-0888148		0000033670		Voya Investment Management Co. LLC	DE	NIA	Voya Investment Management LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		58-2361003				Voya Investment Management LLC	DE	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		06-1440627				Voya Investment Trust Co.	CT	NIA	Voya Investment Management Co. LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		03-0485744		0000936854		Voya Investments Distributor, LLC	DE	NIA	Voya Funds Services, LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		03-0402099				Voya Investments, LLC	AZ	NIA	Voya Funds Services, LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Voya Multi-Strategy Opportunity Fund LLC	DE	NIA	Voya Alternative Asset Management LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		52-2197204				Voya Payroll Management, Inc.	DE	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Voya Pomona Asia Pacific G.P. Limited	CYM	NIA	Pomona Voya Asia Pacific Associates, L.P.	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Voya Pomona Asia Pacific Private Equity Co-Invest I L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL						Voya Pomona Asia Pacific Private Equity Co-Invest I L.P.	DE	NIA	Voya Insurance and Annuity Company	Management	0.000	Voya Financial, Inc.		

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 *
4832	VOYA FINANCIAL						Voya Pomona Asia Pacific Private Equity Co-Invest I L.P.	DE	NIA	Security Life of Denver Insurance Company	Management	0.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		13-4152011				Voya Pomona Holdings LLC	DE	NIA	Voya Investment Management Alternative Assets LLC	Management	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		13-4003969				Voya Realty Group LLC	DE	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		22-1862786		0000028601		Voya Retirement Advisors, LLC	NJ	NIA	Voya Institutional Plan Services, LLC	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL	86509	71-0294708		0000837010		Voya Retirement Insurance and Annuity Company	CT	IA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.		
4832	VOYA FINANCIAL		52-1317217				Voya Services Company	DE	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.		

Asterisk	Explanation

SCHEDULE Y

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
86509	71-0294708	Voya Retirement Insurance and Annuity Company	(180,000,000)	0	0	0	0	0		0	(180,000,000)	1,111,140,261
80942	41-0991508	Voya Insurance and Annuity Company	(528,000,000)	0	0	0	0	0		0	(528,000,000)	6,353,503,021
66109	35-0838945	Midwestern United Life Insurance Company	0	0	0	0	0	0		0	0	40,430
67105	41-0451140	ReliaStar Life Insurance Company	(231,000,000)	0	0	0	0	0		0	(231,000,000)	3,378,788,878
61360	53-0242530	ReliaStar Life Insurance Company of New York	0	0	0	0	0	0		0	0	1,215,048,643
68713	84-0499703	Security Life of Denver Insurance Company	(73,000,000)	(5,437,000)	0	0	0	0		0	(78,437,000)	3,534,992,470
13583	26-3355951	Roaring River, LLC	0	0	0	0	0	0		0	0	(377,407,669)
14007	27-2278894	Roaring River II, LLC	0	400,000,000	0	0	0	0		0	400,000,000	(6,576,205,845)
15365	80-0955075	Roaring River IV, LLC	0	23,437,000	0	0	0	0		0	23,437,000	(1,261,062,266)
	46-3607309	Roaring River IV Holding, LLC	0	(18,000,000)	0	0	0	0		0	(18,000,000)	0
15364	46-1051195	Langhorne I, LLC	0	0	0	0	0	0		0	0	(10,774,555)
15321	98-0138339	Security Life of Denver International Limited	0	(100,000,000)	0	0	0	0		0	(100,000,000)	(7,368,063,368)
	52-1222820	Voya Financial Inc.	73,000,000	(300,000,000)	0	0	0	0		0	(227,000,000)	0
	06-1375177	Voya Financial Partners	(85,000,000)	0	0	0	0	0		0	(85,000,000)	0
	02-0488491	Voya Holdings	1,024,000,000	0	0	0	0	0		0	1,024,000,000	0
9999999 Control Totals			0	0	0	0	0	0	XXX	0	0	0

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
7.	Will the Adjustment Form (if required) be filed with the state of domicile and the NAIC by April 1?	YES
8.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
9.	Will an audited financial report be filed by June 1?	YES
10.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
	AUGUST FILING	
11.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1?	YES

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

	MARCH FILING	
12.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
13.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
14.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
15.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
18.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
20.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	YES
22.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
23.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
24.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	YES
25.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
26.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	YES

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

27.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	YES
28.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	NO
29.	Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
30.	Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
31.	Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	YES
32.	Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	YES
33.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
34.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1?	NO
35.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
36.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
37.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
38.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
39.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
40.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
	APRIL FILING	
41.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
42.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
43.	Will the Interest-Sensitive Life Insurance Products Report Forms be filed with the state of domicile and the NAIC by April 1?	YES
44.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
45.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
46.	Will the Analysis of Annuity Operations by Lines of Business be filed with the state of domicile and the NAIC by April 1?	YES
47.	Will the Analysis of Increase in Annuity Reserves During the Year be filed with the state of domicile and the NAIC by April 1?	YES
48.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	SEE EXPLANATION
49.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	SEE EXPLANATION
50.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	YES
51.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
52.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	YES
	AUGUST FILING	
53.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

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48. Waived
49. Waived

Bar Codes:

12. SIS Stockholder Information Supplement [Document Identifier 420]

13. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]

14. Trusteed Surplus Statement [Document Identifier 490]

18. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]

19. Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]

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

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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

28. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]

6 1 3 6 0 2 0 1 7 4 5 3 0 0 0 0 0

29. Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII [Document Identifier 436]

6 1 3 6 0 2 0 1 7 4 3 6 0 0 0 0 0

30. Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII [Document Identifier 437]

6 1 3 6 0 2 0 1 7 4 3 7 0 0 0 0 0

33. Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities [Document Identifier 454]

6 1 3 6 0 2 0 1 7 4 5 4 0 0 0 0 0

34. Workers' Compensation Carve-Out Supplement [Document Identifier 495]

6 1 3 6 0 2 0 1 7 4 9 5 0 0 0 0 0

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

6 1 3 6 0 2 0 1 7 3 6 5 0 0 0 0 0

37. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]

6 1 3 6 0 2 0 1 7 2 2 4 0 0 0 0 0

38. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]

6 1 3 6 0 2 0 1 7 2 2 5 0 0 0 0 0

39. Relief from the Requirements for Audit Committees [Document Identifier 226]

6 1 3 6 0 2 0 1 7 2 2 6 0 0 0 0 0

42. Long-Term Care Experience Reporting Forms [Document Identifier 306]

6 1 3 6 0 2 0 1 7 3 0 6 0 0 0 0 0

44. Credit Insurance Experience Exhibit [Document Identifier 230]

6 1 3 6 0 2 0 1 7 2 3 0 0 0 0 0 0

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504. Non-qualified pension trust asset	0	0	0	6,960
2597. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	6,960

Additional Write-ins for Liabilities Line 25

	1 Current Year	2 Prior Year
2504. Miscellaneous liabilities	246,734	277,577
2505. Other contigency reserves	220,000	220,000
2506. Suspense and clearing account	0	(248)
2597. Summary of remaining write-ins for Line 25 from overflow page	466,734	497,329

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	75,489,043	3.455	75,489,043	0	75,489,043	3.455
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	2,265,024	0.104	2,265,024	0	2,265,024	0.104
1.22 Issued by U.S. government sponsored agencies	0	0.000	0	0	0	0.000
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	27,194,081	1.245	27,194,081	0	27,194,081	1.245
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	0	0.000	0	0	0	0.000
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	0	0.000	0	0	0	0.000
1.43 Revenue and assessment obligations	142,500	0.007	142,500	0	142,500	0.007
1.44 Industrial development and similar obligations	0	0.000	0	0	0	0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	1,306,945	0.060	1,306,945	0	1,306,945	0.060
1.512 Issued or guaranteed by FNMA and FHLMC	19,900,187	0.911	19,900,187	0	19,900,187	0.911
1.513 All other	0	0.000	0	0	0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	59,759,054	2.735	59,759,054	0	59,759,054	2.735
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521	0	0.000	0	0	0	0.000
1.523 All other	59,932,829	2.743	59,932,829	0	59,932,829	2.743
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	1,150,292,634	52.647	1,150,292,634	7,470	1,150,300,104	52.650
2.2 Unaffiliated non-U.S. securities (including Canada)	320,092,076	14.650	320,092,076	0	320,092,076	14.651
2.3 Affiliated securities	0	0.000	0	0	0	0.000
3. Equity interests:						
3.1 Investments in mutual funds	0	0.000	0	0	0	0.000
3.2 Preferred stocks:						
3.21 Affiliated	0	0.000	0	0	0	0.000
3.22 Unaffiliated	2,950,000	0.135	2,950,000	0	2,950,000	0.135
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	0	0.000	0	0	0	0.000
3.32 Unaffiliated	0	0.000	0	0	0	0.000
3.4 Other equity securities:						
3.41 Affiliated	0	0.000	0	0	0	0.000
3.42 Unaffiliated	1,039,565	0.048	1,039,565	0	1,039,565	0.048
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated	0	0.000	0	0	0	0.000
3.52 Unaffiliated	0	0.000	0	0	0	0.000
4. Mortgage loans:						
4.1 Construction and land development	0	0.000	0	0	0	0.000
4.2 Agricultural	0	0.000	0	0	0	0.000
4.3 Single family residential properties	0	0.000	0	0	0	0.000
4.4 Multifamily residential properties	47,728,237	2.184	47,728,237	0	47,728,237	2.185
4.5 Commercial loans	151,561,875	6.937	151,561,875	0	151,561,875	6.937
4.6 Mezzanine real estate loans	0	0.000	0	0	0	0.000
5. Real estate investments:						
5.1 Property occupied by company	0	0.000	0	0	0	0.000
5.2 Property held for production of income (including $ 0 of property acquired in satisfaction of debt)	0	0.000	0	0	0	0.000
5.3 Property held for sale (including $ 0 property acquired in satisfaction of debt)	0	0.000	0	0	0	0.000
6. Contract loans	105,573,825	4.832	105,457,295	0	105,457,295	4.827
7. Derivatives	25,215,987	1.154	25,215,987	0	25,215,987	1.154
8. Receivables for securities	6,719,247	0.308	6,719,247	0	6,719,247	0.308
9. Securities Lending (Line 10, Asset Page reinvested collateral)	71,937,230	3.292	71,937,230	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	51,161,649	2.342	51,161,649	71,929,760	123,091,409	5.634
11. Other invested assets	4,660,322	0.213	4,660,322	0	4,660,322	0.213
12. Total invested assets	2,184,922,309	100.000	2,184,805,779	71,937,230	2,184,805,779	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		178,613,353
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	40,181,000	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	40,181,000
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		19,504,241
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		199,290,112
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus 12)		199,290,112
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		199,290,112

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		4,963,839
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	727	727
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(621,581)	
	5.2 Totals, Part 3, Column 9	0	(621,581)
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		64,402
8.	Deduct amortization of premium and depreciation		0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		4,278,583
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		4,278,583

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		1,727,419,984
2.	Cost of bonds and stocks acquired, Part 3, Column 7		333,912,551
3.	Accrual of discount		1,070,876
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(245,000)	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	62,481	
	4.4. Part 4, Column 11	178,562	(3,957)
5.	Total gain (loss) on disposals, Part 4, Column 19		2,417,121
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		342,935,339
7.	Deduct amortization of premium		2,038,657
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	900,316	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	900,316
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	377,796	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	1,135	378,931
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		1,720,363,964
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)		1,720,363,964

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	79,061,011	83,038,298	81,209,714	72,183,849
Governments	2. Canada	0	0	0	0
(Including all obligations guaranteed by governments)	3. Other Countries	27,194,081	28,611,824	28,540,174	24,806,000
	4. Totals	106,255,092	111,650,122	109,749,888	96,989,849
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	0	0	0	0
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	79,801,738	80,253,071	80,300,836	80,547,352
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States	1,210,718,815	1,319,301,132	1,215,896,822	1,207,810,490
	9. Canada	54,801,582	59,953,863	54,731,207	54,627,725
	10. Other Countries	264,797,140	283,084,379	264,901,933	265,251,574
	11. Totals	1,530,317,537	1,662,339,374	1,535,529,962	1,527,689,789
Parent, Subsidiaries and Affiliates	12. Totals	0	3,743	24,927	178,053
	13. Total Bonds	1,716,374,367	1,854,246,310	1,725,605,613	1,705,405,043
PREFERRED STOCKS	14. United States	2,950,000	3,124,215	2,950,000	
Industrial and Miscellaneous (unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	2,950,000	3,124,215	2,950,000	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	2,950,000	3,124,215	2,950,000	
COMMON STOCKS	20. United States	977,085	977,085	607,064	
Industrial and Miscellaneous (unaffiliated)	21. Canada	0	0	0	
	22. Other Countries	62,481	62,481	0	
	23. Totals	1,039,566	1,039,566	607,064	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	1,039,566	1,039,566	607,064	
	26. Total Stocks	3,989,566	4,163,781	3,557,064	
	27. Total Bonds and Stocks	1,720,363,933	1,858,410,091	1,729,162,677	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	0	26,205,705	7,912,634	6,638,736	38,303,936	XXX	79,061,011	4.6	89,326,393	5.2	79,061,011	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	0	26,205,705	7,912,634	6,638,736	38,303,936	XXX	79,061,011	4.6	89,326,393	5.2	79,061,011	0
2. All Other Governments												
2.1 NAIC 1	0	3,403,230	439,967	0	0	XXX	3,843,197	0.2	7,396,597	0.4	0	3,843,197
2.2 NAIC 2	0	6,800,180	2,016,495	6,485,448	4,172,102	XXX	19,474,225	1.1	20,263,468	1.2	10,733,496	8,740,729
2.3 NAIC 3	0	1,404,223	168,966	136,694	565,905	XXX	2,275,788	0.1	3,676,743	0.2	676,041	1,599,747
2.4 NAIC 4	0	1,600,872	0	0	0	XXX	1,600,872	0.1	0	0.0	0	1,600,872
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	13,208,505	2,625,428	6,622,142	4,738,007	XXX	27,194,082	1.6	31,336,808	1.8	11,409,537	15,784,545
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	164,018	9,507	11,759,707	9,156,452	58,712,057	XXX	79,801,741	4.6	82,440,940	4.8	79,801,741	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	164,018	9,507	11,759,707	9,156,452	58,712,057	XXX	79,801,741	4.6	82,440,940	4.8	79,801,741	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	31,052,005	239,972,275	248,024,263	163,302,906	139,425,098	XXX	821,776,547	47.9	767,484,051	44.5	600,214,797	221,561,750
6.2 NAIC 2	19,842,471	204,571,371	150,863,937	177,149,013	90,286,430	XXX	642,713,222	37.4	677,001,685	39.3	362,418,736	280,294,486
6.3 NAIC 3	1,362,761	22,768,588	8,717,302	4,343,610	3,116,307	XXX	40,308,568	2.3	55,339,456	3.2	11,470,962	28,837,606
6.4 NAIC 4	6,389,277	6,726,738	4,245,580	2,284,036	2,203,236	XXX	21,848,867	1.3	10,285,957	0.6	6,070,462	15,778,405
6.5 NAIC 5	48,281	43,941	0	0	0	XXX	92,222	0.0	1,179,187	0.1	0	92,222
6.6 NAIC 6	0	105,000	0	0	0	XXX	105,000	0.0	539,208	0.0	0	105,000
6.7 Totals	58,694,795	474,187,913	411,851,082	347,079,565	235,031,071	XXX	1,526,844,426	89.0	1,511,829,544	87.7	980,174,957	546,669,469
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	1,200,000	0.1	0	0
7.2 NAIC 2	0	0	496,406	0	2,976,706	XXX	3,473,112	0.2	7,499,740	0.4	3,473,112	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	53,771	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	37,145	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	496,406	0	2,976,706	XXX	3,473,112	0.2	8,790,656	0.5	3,473,112	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	38,860	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	38,860	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 31,216,023	269,590,717	268,136,571	179,098,094	236,441,091	0	984,482,496	57.4	XXX	XXX	759,077,549	225,404,947
10.2 NAIC 2	(d) 19,842,471	211,371,551	153,376,838	183,634,461	97,435,238	0	665,660,559	38.8	XXX	XXX	376,625,344	289,035,215
10.3 NAIC 3	(d) 1,362,761	24,172,811	8,886,268	4,480,304	3,682,212	0	42,584,356	2.5	XXX	XXX	12,147,003	30,437,353
10.4 NAIC 4	(d) 6,389,277	8,327,610	4,245,580	2,284,036	2,203,236	0	23,449,739	1.4	XXX	XXX	6,070,462	17,379,277
10.5 NAIC 5	(d) 48,281	43,941	0	0	0	0	(c) 92,222	0.0	XXX	XXX	0	92,222
10.6 NAIC 6	(d) 0	105,000	0	0	0	0	(c) 105,000	0.0	XXX	XXX	0	105,000
10.7 Totals	58,858,813	513,611,630	434,645,257	369,496,895	339,761,777	0	(b) 1,716,374,372	100.0	XXX	XXX	1,153,920,358	562,454,014
10.8 Line 10.7 as a % of Col. 7	3.4	29.9	25.3	21.5	19.8	0.0	100.0	XXX	XXX	XXX	67.2	32.8
11. Total Bonds Prior Year												
11.1 NAIC 1	43,214,446	299,336,836	276,713,596	96,570,861	232,012,242	0	XXX	XXX	947,847,981	55.0	782,490,040	165,357,941
11.2 NAIC 2	80,638,590	214,667,869	153,227,411	106,645,202	149,585,821	0	XXX	XXX	704,764,893	40.9	394,521,762	310,243,131
11.3 NAIC 3	5,784,714	33,071,720	10,484,857	1,934,076	7,794,603	0	XXX	XXX	59,069,970	3.4	17,076,127	41,993,843
11.4 NAIC 4	133,960	3,275,659	5,300,246	279,345	1,333,892	0	XXX	XXX	10,323,102	0.6	2,908,707	7,414,395
11.5 NAIC 5	99,331	1,060,079	19,777	0	0	0	XXX	XXX	(c) 1,179,187	0.1	55,000	1,124,187
11.6 NAIC 6	43,695	236,323	298,050	0	0	0	XXX	XXX	(c) 578,068	0.0	0	578,068
11.7 Totals	129,914,736	551,648,486	446,043,937	205,429,484	390,726,558	0	XXX	XXX	(b) 1,723,763,201	100.0	1,197,051,636	526,711,565
11.8 Line 11.7 as a % of Col. 9	7.5	32.0	25.9	11.9	22.7	0.0	XXX	XXX	100.0	XXX	69.4	30.6
12. Total Publicly Traded Bonds												
12.1 NAIC 1	25,101,047	199,170,240	192,592,366	146,358,774	195,855,122	0	759,077,549	44.2	782,490,040	45.4	759,077,549	XXX
12.2 NAIC 2	11,749,191	80,753,801	61,467,972	144,087,036	78,567,345	0	376,625,345	21.9	394,521,762	22.9	376,625,345	XXX
12.3 NAIC 3	477,275	4,710,018	2,361,555	1,111,469	3,486,688	0	12,147,005	0.7	17,076,127	1.0	12,147,005	XXX
12.4 NAIC 4	90,563	737,177	1,575,224	1,464,263	2,203,236	0	6,070,463	0.4	2,908,707	0.2	6,070,463	XXX
12.5 NAIC 5	0	0	0	0	0	0	0	0.0	55,000	0.0	0	XXX
12.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
12.7 Totals	37,418,076	285,371,236	257,997,117	293,021,542	280,112,391	0	1,153,920,362	67.2	1,197,051,636	69.4	1,153,920,362	XXX
12.8 Line 12.7 as a % of Col. 7	3.2	24.7	22.4	25.4	24.3	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	2.2	16.6	15.0	17.1	16.3	0.0	67.2	XXX	XXX	XXX	67.2	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	6,114,976	70,420,477	75,544,205	32,739,320	40,585,969	0	225,404,947	13.1	165,357,941	9.6	XXX	225,404,947
13.2 NAIC 2	8,093,280	130,617,750	91,908,866	39,547,425	18,867,893	0	289,035,214	16.8	310,243,131	18.0	XXX	289,035,214
13.3 NAIC 3	885,486	19,462,793	6,524,713	3,368,835	195,524	0	30,437,351	1.8	41,993,843	2.4	XXX	30,437,351
13.4 NAIC 4	6,298,714	7,590,433	2,670,356	819,773	0	0	17,379,276	1.0	7,414,395	0.4	XXX	17,379,276
13.5 NAIC 5	48,281	43,941	0	0	0	0	92,222	0.0	1,124,187	0.1	XXX	92,222
13.6 NAIC 6	0	105,000	0	0	0	0	105,000	0.0	578,068	0.0	XXX	105,000
13.7 Totals	21,440,737	228,240,394	176,648,140	76,475,353	59,649,386	0	562,454,010	32.8	526,711,565	30.6	XXX	562,454,010
13.8 Line 13.7 as a % of Col. 7	3.8	40.6	31.4	13.6	10.6	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	1.2	13.3	10.3	4.5	3.5	0.0	32.8	XXX	XXX	XXX	XXX	32.8

(a) Includes $ 262,965,656 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 46,379,348 current year, $ 12,601,678 prior year of bonds with Z designations and $ 0 , current year $ 0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $ 0 current year, $ 0 prior year of bonds with 5* designations and $ 0 , current year $ 38,860 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 0 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	0	26,205,705	7,912,634	6,638,736	36,996,991	XXX	77,754,066	4.5	87,708,434	5.1	77,754,066	0
1.2 Residential Mortgage-Backed Securities	0	0	0	0	1,306,945	XXX	1,306,945	0.1	1,617,960	0.1	1,306,945	0
1.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 Totals	0	26,205,705	7,912,634	6,638,736	38,303,936	XXX	79,061,011	4.6	89,326,394	5.2	79,061,011	0
2. All Other Governments												
2.1 Issuer Obligations	0	13,208,505	2,625,427	6,622,142	4,738,007	XXX	27,194,081	1.6	31,336,809	1.8	11,409,537	15,784,544
2.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 Totals	0	13,208,505	2,625,427	6,622,142	4,738,007	XXX	27,194,081	1.6	31,336,809	1.8	11,409,537	15,784,544
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	142,500	0	0	0	0	XXX	142,500	0.0	322,500	0.0	142,500	0
5.2 Residential Mortgage-Backed Securities	21,518	9,507	406,881	5,036,871	31,975,401	XXX	37,450,178	2.2	53,325,368	3.1	37,450,179	(1)
5.3 Commercial Mortgage-Backed Securities	0	0	11,352,826	4,119,581	26,736,656	XXX	42,209,063	2.5	28,793,073	1.7	42,209,063	0
5.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 Totals	164,018	9,507	11,759,707	9,156,452	58,712,057	XXX	79,801,741	4.6	82,440,941	4.8	79,801,742	(1)
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	51,957,589	427,451,074	369,643,953	333,823,898	225,228,774	XXX	1,408,105,288	82.0	1,430,167,838	83.0	934,833,632	473,271,656
6.2 Residential Mortgage-Backed Securities	93,132	0	3,663,064	5,931,028	6,269,920	XXX	15,957,144	0.9	6,092,564	0.4	4,152,030	11,805,114
6.3 Commercial Mortgage-Backed Securities	2,979,329	7,480,838	32,130,211	0	1,385,307	XXX	43,975,685	2.6	35,115,487	2.0	14,060,846	29,914,839
6.4 Other Loan-Backed and Structured Securities	3,664,746	39,256,002	6,413,854	7,324,638	2,147,070	XXX	58,806,310	3.4	40,453,654	2.3	27,128,449	31,677,861
6.5 Totals	58,694,796	474,187,914	411,851,082	347,079,564	235,031,071	XXX	1,526,844,427	89.0	1,511,829,543	87.7	980,174,957	546,669,470
7. Hybrid Securities												
7.1 Issuer Obligations	0	0	496,406	0	2,976,706	XXX	3,473,112	0.2	8,790,655	0.5	3,473,112	0
7.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 Totals	0	0	496,406	0	2,976,706	XXX	3,473,112	0.2	8,790,655	0.5	3,473,112	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	38,860	0.0	0	0
8.5 Totals	0	0	0	0	0	XXX	0	0.0	38,860	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Total Bonds Current Year												
10.1 Issuer Obligations	52,100,089	466,865,284	380,678,420	347,084,776	269,940,478	XXX	1,516,669,047	88.4	XXX	XXX	1,027,612,847	489,056,200
10.2 Residential Mortgage-Backed Securities	114,650	9,507	4,069,945	10,967,899	39,552,266	XXX	54,714,267	3.2	XXX	XXX	42,909,154	11,805,113
10.3 Commercial Mortgage-Backed Securities	2,979,329	7,480,838	43,483,037	4,119,581	28,121,963	XXX	86,184,748	5.0	XXX	XXX	56,269,909	29,914,839
10.4 Other Loan-Backed and Structured Securities	3,664,746	39,256,002	6,413,854	7,324,638	2,147,070	XXX	58,806,310	3.4	XXX	XXX	27,128,449	31,677,861
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	58,858,814	513,611,631	434,645,256	369,496,894	339,761,777	0	1,716,374,372	100.0	XXX	XXX	1,153,920,359	562,454,013
10.7 Line 10.6 as a % of Col. 7	3.4	29.9	25.3	21.5	19.8	0.0	100.0	XXX	XXX	XXX	67.2	32.8
11. Total Bonds Prior Year												
11.1 Issuer Obligations	106,668,841	493,459,358	407,905,116	179,645,234	370,647,687	XXX	XXX	XXX	1,558,326,236	90.4	1,056,429,418	501,896,818
11.2 Residential Mortgage-Backed Securities	5,423,748	16,946,034	10,111,684	14,383,401	14,171,025	XXX	XXX	XXX	61,035,892	3.5	60,916,168	119,724
11.3 Commercial Mortgage-Backed Securities	14,256,160	9,714,236	23,029,469	11,000,851	5,907,844	XXX	XXX	XXX	63,908,560	3.7	40,608,142	23,300,418
11.4 Other Loan-Backed and Structured Securities	3,565,986	31,528,860	4,997,668	400,000	0	XXX	XXX	XXX	40,492,514	2.3	39,097,909	1,394,605
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
11.6 Totals	129,914,735	551,648,488	446,043,937	205,429,486	390,726,556	0	XXX	XXX	1,723,763,202	100.0	1,197,051,637	526,711,565
11.7 Line 11.6 as a % of Col. 9	7.5	32.0	25.9	11.9	22.7	0.0	XXX	XXX	100.0	XXX	69.4	30.6
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	35,145,484	259,087,314	234,889,679	278,597,627	219,892,745	XXX	1,027,612,849	59.9	1,056,429,418	61.3	1,027,612,849	XXX
12.2 Residential Mortgage-Backed Securities	114,651	9,507	581,560	8,720,445	33,482,991	XXX	42,909,154	2.5	60,916,168	3.5	42,909,154	XXX
12.3 Commercial Mortgage-Backed Securities	0	2,950,367	22,463,304	4,119,581	26,736,656	XXX	56,269,908	3.3	40,608,142	2.4	56,269,908	XXX
12.4 Other Loan-Backed and Structured Securities	2,157,941	23,324,046	62,574	1,583,889	0	XXX	27,128,450	1.6	39,097,909	2.3	27,128,450	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
12.6 Totals	37,418,076	285,371,234	257,997,117	293,021,542	280,112,392	0	1,153,920,361	67.2	1,197,051,637	69.4	1,153,920,361	XXX
12.7 Line 12.6 as a % of Col. 7	3.2	24.7	22.4	25.4	24.3	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	2.2	16.6	15.0	17.1	16.3	0.0	67.2	XXX	XXX	XXX	67.2	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations	16,954,605	207,777,970	145,788,741	68,487,149	50,047,733	XXX	489,056,198	28.5	501,896,818	29.1	XXX	489,056,198
13.2 Residential Mortgage-Backed Securities	(1)	0	3,488,385	2,247,454	6,069,275	XXX	11,805,113	0.7	119,724	0.0	XXX	11,805,113
13.3 Commercial Mortgage-Backed Securities	2,979,329	4,530,471	21,019,733	0	1,385,307	XXX	29,914,840	1.7	23,300,418	1.4	XXX	29,914,840
13.4 Other Loan-Backed and Structured Securities	1,506,805	15,931,956	6,351,280	5,740,749	2,147,070	XXX	31,677,860	1.8	1,394,605	0.1	XXX	31,677,860
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
13.6 Totals	21,440,738	228,240,397	176,648,139	76,475,352	59,649,385	0	562,454,011	32.8	526,711,565	30.6	XXX	562,454,011
13.7 Line 13.6 as a % of Col. 7	3.8	40.6	31.4	13.6	10.6	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	1.2	13.3	10.3	4.5	3.5	0.0	32.8	XXX	XXX	XXX	XXX	32.8

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year					
2. Cost of short-term investments acquired					
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals					
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)					
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)					

NONE

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)			12,976,945
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	(479,920)		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	(60,687)	(540,607)	
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	(491,990)		
	3.2 Section 2, Column 19	49,131	(442,859)	
4.	Total gain (loss) on termination recognized, Section 2, Column 22			836,611
5.	Considerations received/(paid) on terminations, Section 2, Column 15			1,146,254
6.	Amortization:			
	6.1 Section 1, Column 19	(12,654)		
	6.2 Section 2, Column 21	300,834	288,180	
7.	Adjustment to the book/adjusted carrying value of hedged item:			
	7.1 Section 1, Column 20	0		
	7.2 Section 2, Column 23	0	0	
8.	Total foreign exchange change in book/adjusted carrying value:			
	8.1 Section 1, Column 18	(900,315)		
	8.2 Section 2, Column 20	0	(900,315)	
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)			11,071,701
10.	Deduct nonadmitted assets			0
11.	Statement value at end of current period (Line 9 minus Line 10)			11,071,701

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				0
3.1	Add:				
	Change in variation margin on open contracts - Highly effective hedges				
	3.11 Section 1, Column 15, current year minus	0			
	3.12 Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All other				
	3.13 Section 1, Column 18, current year minus	(1,002,121)			
	3.14 Section 1, Column 18, prior year	1,190,241	(2,192,362)	(2,192,362)	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus	0			
	3.22 Section 1, Column 17, prior year	0	0		
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	(1,002,121)			
	3.24 Section 1, Column 19, prior year	1,190,241	(2,192,362)	(2,192,362)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		(21,925,390)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)	0			
	4.22 Amount recognized (Section 2, Column 16)	(21,925,390)	(21,925,390)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				0
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				0
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				0
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				0

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								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
12518*NN6	CDX.NA.IG.27.V1	2	1,000,000	1,318,151	1,829,632	12/22/2016	12/20/2021	ICE: (CDX.NA.IG.27.V1)	311,052	570,812	58013M-EH-3	MCDONALDS CORPORATION	2	1,007,099	1,258,820
		2	7,000,000	6,985,882	9,316,439				0	0	58013M-EC-4	MCDONALDS CORPORATION	2	6,985,882	9,316,439
		2	1,300,000	1,300,000	1,430,611				0	0	07724#-AF-5	POWERCO LTD	2	1,300,000	1,430,611
		2	8,000,000	8,000,000	9,942,960				0	0	N42810-BM-6	ROYAL VOPAK N.V. PRVT	1	8,000,000	9,942,960
		2	1,000,000	1,000,000	1,124,470				0	0	89407#-AG-3	TRANSWESTERN PIPELINE COMPANY LLC PRVT	2	1,000,000	1,124,470
		2	7,000,000	6,943,733	8,640,309				0	0	92343V-AK-0	VERIZON COMMUNICATIONS INC	2	6,943,733	8,640,309
9999999 - Totals				25,547,766	32,284,421	XXX	XXX	XXX	311,052	570,812	XXX	XXX	XXX	25,236,714	31,713,609

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	1	25,624,605	1	25,605,654	1	25,586,495	1	25,567,127	1	25,624,605
2. Add: Opened or Acquired Transactions	0	0	0	0	0	0	0	0	0	0
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0
4. Less: Closed or Disposed of Transactions	0	0	0	0	0	0	0	0	0	0
5. Less: Positions Disposed of for Failing Effectiveness Criteria	0	0	0	0	0	0	0	0	0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	18,951	XXX	19,159	XXX	19,368	XXX	19,361	XXX	76,839
7. Ending Inventory	1	25,605,654	1	25,586,495	1	25,567,127	1	25,547,766	1	25,547,766

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	11,071,701	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		11,071,701
4.	Part D, Section 1, Column 5	25,215,987	
5.	Part D, Section 1, Column 6	(14,144,286)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	10,990,937	
8.	Part B, Section 1, Column 13	329,530	
9.	Total (Line 7 plus Line 8)		11,320,467
10.	Part D, Section 1, Column 8	25,805,368	
11.	Part D, Section 1, Column 9	(14,484,901)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	36,457,625	
14.	Part B, Section 1, Column 20	3,879,400	
15.	Part D, Section 1, Column 11	40,337,025	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

Schedule E - Part 2 - Verification - Cash Equivalents

N O N E

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
27322		APACHE JUNCTION	AZ		10/02/2003	3.800	4,119,142	0	0	0	0	0	6,944,386	11/06/2012
28965		TUCSON	AZ		11/26/2013	4.540	4,196,000	0	0	0	0	0	12,650,000	10/03/2013
29590		Tempe	AZ		05/24/2017	3.960	7,979,226	0	0	0	0	0	15,920,000	03/14/2017
6203710		PHOENIX	AZ		01/29/1999	6.600	1,407,838	0	0	0	0	0	4,400,000	08/06/2008
27034		INGLEWOOD	CA		08/20/2001	7.720	4,138,566	0	0	0	0	0	11,800,000	05/17/2001
27066		CITY OF INDUSTRY	CA		01/11/2002	5.670	4,940,486	0	0	0	0	0	11,600,000	11/09/2011
28092		ESCONDIDO	CA		02/29/2008	5.780	3,182,037	0	0	0	0	0	7,230,000	12/06/2007
28325		BURBANK	CA		12/21/2010	5.500	2,023,507	0	0	0	0	0	6,290,000	11/01/2010
28413		CASTRO VALLEY	CA		06/29/2011	5.550	3,552,718	0	0	0	0	0	10,300,000	04/15/2011
28807		LOS ANGELES	CA		12/27/2012	4.400	6,859,122	0	0	0	0	0	32,270,228	11/01/2012
29124		SANTA CLARITA	CA		12/11/2014	4.230	2,816,173	0	0	0	0	0	14,000,000	10/23/2014
29223		SAN FRANCISCO	CA		06/17/2015	3.890	7,223,178	0	0	0	0	0	15,200,000	03/24/2015
29488		DANA POINT	CA		11/01/2016	3.420	9,720,506	0	0	0	0	0	18,600,000	08/25/2016
29551		SAN JOSE	CA		02/24/2017	4.340	9,830,958	0	0	0	0	0	33,600,000	01/03/2017
28909		DENVER	CO		08/01/2013	3.950	6,498,083	0	0	0	0	0	25,720,000	07/16/2013
8006450		DENVER	CO		07/01/1998	7.380	46,882	0	0	0	0	0	1,579,271	05/07/1998
28861		BOCA RATON	FL		08/12/2013	4.340	7,754,930	0	0	0	0	0	15,400,000	08/06/2013
29157		NORTH FORT MEYERS	FL		07/01/2015	3.790	6,574,514	0	0	0	0	0	18,700,000	04/01/2015
29536		JACKSONVILLE	FL		03/02/2017	3.620	9,770,000	0	0	0	0	0	17,300,000	12/05/2016
28738		TIMONIUM	MD		05/30/2012	4.200	5,830,420	0	0	0	0	0	26,908,038	03/27/2012
29468		ROCKVILLE	MD		08/01/2016	3.460	6,331,567	0	0	0	0	0	15,000,000	07/22/2016
29227		KANSAS CITY	MO		06/11/2015	2.980	7,766,894	0	0	0	0	0	22,000,000	05/08/2015
6203520		NORTH ARLINGTON	NJ		11/30/1998	7.140	269,263	0	0	0	0	0	4,000,000	10/01/1998
8006650		SANTE FE	NM		04/09/1999	7.300	180,910	0	0	0	0	0	2,646,900	01/25/1999
29533		HENDERSON	NV		02/02/2017	2.890	11,215,189	0	0	0	0	0	23,400,000	12/19/2016
29313		EAST SETAUKET	NY		11/03/2015	3.440	4,900,000	0	0	0	0	0	11,400,000	09/25/2015
28971		SOLON	OH		11/08/2013	4.750	22,565,995	0	0	0	0	0	37,400,000	07/01/2013
29391		REYNOLDSBURG	OH		10/03/2016	3.770	8,723,041	0	0	0	0	0	17,500,000	05/09/2016
28859		KNOXVILLE	TN		04/11/2013	3.900	6,673,978	0	0	0	0	0	15,200,000	02/28/2013
27339		EL PASO	TX		11/26/2003	6.180	396,340	0	0	0	0	0	6,250,000	11/10/2003
27373		HOUSTON	TX		02/27/2004	5.220	964,944	0	0	0	0	0	12,800,000	01/21/2004
27616		SUGAR LAND	TX		03/24/2005	5.240	845,191	0	0	0	0	0	5,700,000	02/18/2005
28395		ROCKWALL	TX		03/31/2011	5.200	5,515,388	0	0	0	0	0	10,200,000	01/26/2011
29245		RICHMOND	VA		08/07/2015	3.900	9,223,223	0	0	0	0	0	18,700,000	06/24/2015
29319		WAUKESHA	WI		01/11/2016	3.930	5,253,903	0	0	0	0	0	14,000,000	12/10/2015
0599999. Mortgages in good standing - Commercial mortgages-all other							199,290,112	0	0	0	0	0	522,608,823	XXX
0899999. Total Mortgages in good standing							199,290,112	0	0	0	0	0	522,608,823	XXX
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							199,290,112	0	0	0	0	0	522,608,823	XXX

General Interrogatory:

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
29590	Tempe	AZ		05/24/2017	3.960	8,181,000	0	15,920,000
29551	SAN JOSE	CA		02/24/2017	4.340	10,000,000	0	33,600,000
29536	JACKSONVILLE	FL		03/02/2017	3.620	10,000,000	0	17,300,000
29533	HENDERSON	NV		02/02/2017	2.890	12,000,000	0	23,400,000
0599999. Mortgages in good standing - Commercial mortgages-all other						40,181,000	0	90,220,000
0899999. Total Mortgages in good standing						40,181,000	0	90,220,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						40,181,000	0	90,220,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
28054	EL MONTE	CA		06/01/2007	06/01/2017	5,639,368	0	0	0	0	0	0	5,578,356	5,639,368	0	0	0
6204300	NEPTUNE	NJ		09/09/1999	11/28/2017	143,767	0	0	0	0	0	0	24,596	143,767	0	0	0
8006910	NORTH OLMSTED	OH		08/20/1999	11/17/2017	176,930	0	0	0	0	0	0	25,423	176,930	0	0	0
0199999. Mortgages closed by repayment						5,960,065	0	0	0	0	0	0	5,628,375	5,960,065	0	0	0
27322	APACHE JUNCTION	AZ		10/02/2003		4,215,590	0	0	0	0	0	0	0	96,448	0	0	0
28965	TUCSON	AZ		11/26/2013		4,197,000	0	0	0	0	0	0	0	1,000	0	0	0
29590	Tempe	AZ		05/24/2017		0	0	0	0	0	0	0	0	201,774	0	0	0
6203710	PHOENIX	AZ		01/29/1999		1,492,227	0	0	0	0	0	0	0	84,389	0	0	0
27034	INGLEWOOD	CA		08/20/2001		4,588,635	0	0	0	0	0	0	0	450,069	0	0	0
27066	CITY OF INDUSTRY	CA		01/11/2002		5,079,322	0	0	0	0	0	0	0	138,836	0	0	0
28092	ESCONDIDO	CA		02/29/2008		3,262,551	0	0	0	0	0	0	0	80,514	0	0	0
28325	BURBANK	CA		12/21/2010		2,087,159	0	0	0	0	0	0	0	63,652	0	0	0
28413	CASTRO VALLEY	CA		06/29/2011		3,723,355	0	0	0	0	0	0	0	170,637	0	0	0
28807	LOS ANGELES	CA		12/27/2012		7,067,287	0	0	0	0	0	0	0	208,165	0	0	0
29124	SANTA CLARITA	CA		12/11/2014		7,236,218	0	0	0	0	0	0	0	4,420,045	0	0	0
29223	SAN FRANCISCO	CA		06/17/2015		7,659,788	0	0	0	0	0	0	0	436,610	0	0	0
29488	DANA POINT	CA		11/01/2016		9,978,866	0	0	0	0	0	0	0	258,360	0	0	0
29551	SAN JOSE	CA		02/24/2017		0	0	0	0	0	0	0	0	169,042	0	0	0
28909	DENVER	CO		08/01/2013		6,978,571	0	0	0	0	0	0	0	480,489	0	0	0
8006450	DENVER	CO		07/01/1998		135,627	0	0	0	0	0	0	0	88,745	0	0	0
28861	BOCA RATON	FL		08/12/2013		7,980,594	0	0	0	0	0	0	0	225,664	0	0	0
29157	NORTH FORT MEYERS	FL		07/01/2015		6,755,308	0	0	0	0	0	0	0	180,794	0	0	0
29536	JACKSONVILLE	FL		03/02/2017		0	0	0	0	0	0	0	0	230,000	0	0	0
28738	TIMONIUM	MD		05/30/2012		5,963,920	0	0	0	0	0	0	0	133,499	0	0	0
29468	ROCKVILLE	MD		08/01/2016		6,458,616	0	0	0	0	0	0	0	127,050	0	0	0
29227	KANSAS CITY	MO		06/11/2015		8,456,937	0	0	0	0	0	0	0	690,043	0	0	0
6203520	NORTH ARLINGTON	NJ		11/30/1998		520,023	0	0	0	0	0	0	0	250,761	0	0	0
8006650	SANTE FE	NM		04/09/1999		305,527	0	0	0	0	0	0	0	124,616	0	0	0
29533	HENDERSON	NV		02/02/2017		0	0	0	0	0	0	0	0	784,811	0	0	0
28971	SOLON	OH		11/08/2013		23,486,473	0	0	0	0	0	0	0	920,478	0	0	0
29391	REYNOLDSBURG	OH		10/03/2016		8,900,000	0	0	0	0	0	0	0	176,959	0	0	0
28859	KNOXVILLE	TN		04/11/2013		6,983,804	0	0	0	0	0	0	0	309,826	0	0	0
27339	EL PASO	TX		11/26/2003		768,989	0	0	0	0	0	0	0	372,648	0	0	0
27373	HOUSTON	TX		02/27/2004		1,692,919	0	0	0	0	0	0	0	727,975	0	0	0
27616	SUGAR LAND	TX		03/24/2005		1,177,018	0	0	0	0	0	0	0	331,827	0	0	0
28395	ROCKWALL	TX		03/31/2011		5,633,765	0	0	0	0	0	0	0	118,378	0	0	0
29245	RICHMOND	VA		08/07/2015		9,576,871	0	0	0	0	0	0	0	353,648	0	0	0
29319	WAUKESHA	WI		01/11/2016		5,390,330	0	0	0	0	0	0	0	136,426	0	0	0
0299999. Mortgages with partial repayments						167,753,288	0	0	0	0	0	0	0	13,544,177	0	0	0
0599999 - Totals						173,713,353	0	0	0	0	0	0	5,628,375	19,504,241	0	0	0

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	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 Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	CASTLE HARLAN PARTNERS IV, LP PRVT		NEW YORK	NY	CASTLE HARLAN PARTNERS IV, LP PRVT		06/05/2002	3	415,579	596,156	596,156	(13,628)	0	0	0	0	0	425,997	0.458
000000-00-0	LANDMARK PRIVATE EQUITY IX , LP PRVT		SIMSBURY	CT	LANDMARK PRIVATE EQUITY IX , LP PRVT		12/29/2000	3	13,049	22,459	22,459	(2,756)	0	0	0	0	0	55,563	1.277
000000-00-0	GREEN MOUNTAIN PARTNERS III, LP PRVT		QUECHEE	VT	GREEN MOUNTAIN PARTNERS III, LP PRVT		07/11/2002	2	1,634,255	2,832,093	2,832,092	(425,502)	0	0	0	0	0	0	3.964
000000-00-0	LEXINGTON CAPITAL PARTNER V, LP PRVT		NEW YORK	NY	LEXINGTON CAPITAL PARTNER V, LP PRVT		02/21/2002	3	0	475,386	475,386	(90,852)	0	0	0	0	136,083	48,677	0.501
000000-00-0	EIG ENERGY FUND XIV LP		LOS ANGELES	CA	EIG ENERGY FUND XIV LP		09/26/2007	2	117,654	131,501	131,501	13,847	0	0	0	0	0	30,372	0.110
000000-00-0	JEFFERIES CAPITAL PARTNERS IV L.P. PRVT		WILMINGTON	DE	JEFFERIES CAPITAL PARTNERS IV L.P. PRVT		06/19/2006	3	0	25,381	25,381	(59,792)	0	0	0	0	39,622	32,855	0.192
1599999. Joint Venture Interests - Common Stock - Unaffiliated									2,180,537	4,082,976	4,082,975	(578,683)	0	0	0	0	175,705	593,464	XXX
000000-00-0	POMONA CAPITAL V, LP PRVT		WILMINGTON	DE	POMONA CAPITAL V, LP PRVT		12/14/2001	3	131,902	195,605	195,605	(42,898)	0	0	0	0	33,407	0	1.292
1699999. Joint Venture Interests - Common Stock - Affiliated									131,902	195,605	195,605	(42,898)	0	0	0	0	33,407	0	XXX
4499999. Total - Unaffiliated									2,180,537	4,082,976	4,082,975	(578,683)	0	0	0	0	175,705	593,464	XXX
4599999. Total - Affiliated									131,902	195,605	195,605	(42,898)	0	0	0	0	33,407	0	XXX
4699999 - Totals									2,312,439	4,278,581	4,278,580	(621,581)	0	0	0	0	209,112	593,464	XXX

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	JEFFERIES CAPITAL PARTNERS IV L.P. PRVT	WILMINGTON	DE	JEFFERIES CAPITAL PARTNERS IV L.P. PRVT	06/19/2006	3	0	727	0	0.192
1599999. Joint Venture Interests - Common Stock - Unaffiliated							0	727	0	XXX
4499999. Total - Unaffiliated							0	727	0	XXX
4599999. Total - Affiliated							0	0	0	XXX
4699999 - Totals							0	727	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	JEFFERIES CAPITAL PARTNERS IV L.P. PRVT	WILMINGTON	DE	RETURN OF CAPITAL	06/19/2006	09/11/2017	2,033	0	0	0	0	0	0	2,033	2,033	0	0	0	0
1599999. Joint Venture Interests - Common Stock - Unaffiliated							2,033	0	0	0	0	0	0	2,033	2,033	0	0	0	0
000000-00-0	POMONA CAPITAL V, LP PRVT	WILMINGTON	DE	RETURN OF CAPITAL	12/14/2001	12/20/2017	62,369	0	0	0	0	0	0	62,369	62,369	0	0	0	0
1699999. Joint Venture Interests - Common Stock - Affiliated							62,369	0	0	0	0	0	0	62,369	62,369	0	0	0	0
4499999. Total - Unaffiliated							2,033	0	0	0	0	0	0	2,033	2,033	0	0	0	0
4599999. Total - Affiliated							62,369	0	0	0	0	0	0	62,369	62,369	0	0	0	0
4699999 - Totals							64,402	0	0	0	0	0	0	64,402	64,402	0	0	0	0

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3134A4-KX-1	FHLMC REFERENCE NOTES				1FE	2,377,120	140.1390	2,802,780	2,000,000	2,265,024	0	(12,200)	0	0	6.250	4.960	JJ	57,639	125,000	03/01/2006	07/15/2032
912803-AU-7	TREASURY STRIP (PRIN)	@SD			1	1,862,064	95.0510	1,840,187	1,936,000	1,887,370	0	18,221	0	0	0.000	0.970	N/A	0	0	08/09/2016	08/15/2020
912810-EL-8	TREASURY BOND				1	1,139,660	121.8610	1,096,749	900,000	968,718	0	(15,436)	0	0	8.000	5.760	MN	9,348	72,000	05/03/2001	11/15/2021
912810-FT-0	TREASURY BOND	LS			1	4,674,432	128.7850	4,507,475	3,500,000	4,373,712	0	(36,788)	0	0	4.500	2.740	FA	59,490	157,500	12/30/2008	02/15/2036
912810-PX-0	TREASURY BOND	C			1	38,648,139	130.0010	40,300,313	31,000,000	36,996,991	0	(206,218)	0	0	4.500	3.190	MN	181,119	1,395,000	12/12/2008	05/15/2038
912828-3G-3	TREASURY NOTE	LS			1	4,971,484	99.4280	4,971,400	5,000,000	4,971,987	0	503	0	0	1.750	1.950	MN	11,361	0	12/12/2017	11/15/2020
912828-M8-0	TREASURY NOTE	LS			1	14,849,414	99.0960	14,864,400	15,000,000	14,850,466	0	1,052	0	0	2.000	2.210	MN	26,374	0	12/20/2017	11/30/2022
912828-N8-9	TREASURY NOTE	SD			1	208,236	98.1010	206,012	210,000	208,495	0	259	0	0	1.375	1.610	JJ	1,208	1,444	06/15/2017	01/31/2021
912828-TY-6	TREASURY NOTE				1	289,816	97.4500	292,350	300,000	294,678	0	1,030	0	0	1.625	2.000	MN	633	4,875	02/05/2013	11/15/2022
912828-W4-8	WI TREASURY NOTE				1	7,901,875	99.0220	7,921,760	8,000,000	7,912,634	0	10,759	0	0	2.125	2.310	FA	57,762	85,000	03/06/2017	02/29/2024
912833-LB-4	TREASURY STRIP (INT)	SD			1	2,980,529	94.4180	2,954,339	3,129,000	3,023,991	0	35,756	0	0	0.000	1.190	MN	0	0	10/13/2016	11/15/2020
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						79,902,769	XXX	81,757,765	70,975,000	77,754,066	0	(203,062)	0	0	XXX	XXX	XXX	404,934	1,840,819	XXX	XXX
36179M-QQ-6	GNMA2 30YR			4	1FE	865,625	105.5250	831,122	787,603	865,625	0	(15,034)	0	0	4.000	2.080	MON	2,625	31,504	10/17/2012	10/20/2042
36202F-HX-7	GNMA2 30YR			4	1FE	441,320	106.6860	449,411	421,246	441,320	0	(5,195)	0	0	4.500	3.410	MON	1,580	18,956	07/20/2010	07/20/2040
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						1,306,945	XXX	1,280,533	1,208,849	1,306,945	0	(20,229)	0	0	XXX	XXX	XXX	4,205	50,460	XXX	XXX
0599999. Total - U.S. Government Bonds						81,209,714	XXX	83,038,298	72,183,849	79,061,011	0	(223,291)	0	0	XXX	XXX	XXX	409,139	1,891,279	XXX	XXX
05965M-AA-1	BANCO DEL ESTADO DE CHILE		D		1FE	149,438	104.0540	156,082	150,000	149,742	0	57	0	0	3.875	3.920	FA	2,309	5,813	04/10/2012	02/08/2022
085209-AC-8	BERMUDA (GOVERNMENT)		D		1FE	400,000	108.3690	433,478	400,000	400,000	0	0	0	0	4.854	4.850	FA	7,820	19,416	07/30/2013	02/06/2024
105756-BB-5	BRAZIL (FEDERATIVE REPUBLIC OF)	LS	D		3FE	54,206	131.7500	46,113	35,000	50,775	0	(669)	0	0	8.250	4.320	JJ	1,291	2,888	05/01/2012	01/20/2034
105756-BR-0	BRAZIL (FEDERATIVE REPUBLIC OF)	LS	D		3FE	177,452	102.2500	151,330	148,000	174,192	0	(648)	0	0	5.625	4.390	JJ	4,024	8,325	06/08/2012	01/07/2041
105756-BW-9	BRAZIL FEDERATIVE REPUBLIC OF (GO		D		3FE	195,984	93.2500	186,500	200,000	196,189	0	64	0	0	5.000	5.130	JJ	4,278	10,000	07/23/2014	01/27/2045
195325-AU-9	COLOMBIA 11.75% 2/20		D		2FE	2,322,450	119.3750	1,730,938	1,450,000	1,707,233	0	(113,928)	0	0	11.750	3.140	FA	59,631	170,375	03/08/2012	02/25/2020
195325-BL-8	COLOMBIA (REPUBLIC OF)		D		2FE	861,708	106.0000	736,700	695,000	722,832	0	(21,976)	0	0	7.375	3.960	MS	14,665	51,256	11/22/2010	03/18/2019
195325-BM-6	COLOMBIA (REPUBLIC OF)		D		2FE	1,244,740	120.5000	1,245,970	1,034,000	1,221,786	0	(4,380)	0	0	6.125	4.810	JJ	28,676	63,333	03/22/2012	01/18/2041
200447-AC-4	COMISION FEDERAL DE ELECTRICIDAD		D		2FE	203,734	105.6120	217,562	206,000	203,932	0	39	0	0	5.750	5.820	FA	4,508	11,845	02/09/2012	02/14/2042
21987B-AS-7	CORPORACION NACIONAL DEL COBRE DE		D		1FE	39,946	106.3260	42,531	40,000	39,967	0	5	0	0	4.500	4.510	FA	690	1,800	08/06/2013	08/13/2023
226775-AD-6	CROATIA (REPUBLIC OF)		D		3FE	196,500	110.0000	220,000	200,000	198,613	0	374	0	0	6.375	6.610	MS	3,435	12,750	03/16/2011	03/24/2021
29245J-AF-9	EMPRESA NACIONAL DEL PETROLEO ENAP		D		2FE	122,901	106.1300	132,663	125,000	124,051	0	214	0	0	4.750	4.960	JD	412	5,938	12/01/2011	12/06/2021
29245J-AH-5	EMPRESA NACIONAL DEL PETROLEO ENAP		D		2FE	620,800	104.5130	653,209	625,000	621,937	0	(16)	0	0	4.375	4.450	AO	4,633	27,344	10/27/2014	10/30/2024
29245J-AJ-1	EMPRESA NACIONAL DEL PETROLEO ENAP		D		2FE	245,883	99.2500	248,125	250,000	246,369	0	349	0	0	3.750	3.950	FA	3,802	9,375	08/02/2016	08/05/2026
296464-AA-8	ESKOM HOLDINGS LTD		D		4FE	1,593,842	98.7500	1,584,938	1,605,000	1,600,872	0	1,195	0	0	5.750	5.840	JJ	39,735	92,288	01/27/2011	01/26/2021
344593-AA-6	FONDO MIVIVIENDA SA		D		2FE	55,105	100.2500	55,138	55,000	55,058	0	(10)	0	0	3.500	3.470	JJ	807	1,925	01/25/2013	01/31/2023
455780-AT-3	INDON 8 1/2 10/12/35		D		2FE	2,214,269	149.7500	2,475,368	1,653,000	2,129,451	0	(15,087)	0	0	8.500	5.850	AO	30,833	140,505	03/22/2012	10/12/2035
455780-BK-1	INDONESIA REPUBLIC OF (GOVERNMENT		D		2FE	199,600	102.7500	205,500	200,000	199,810	0	40	0	0	3.750	3.770	AO	1,375	7,500	05/04/2012	04/25/2022
46639U-AB-1	JSC NATIONAL COMPANY KAZMUNAYGAS		D		2FE	200,336	106.8750	213,750	200,000	200,313	0	(5)	0	0	5.750	5.730	AO	1,949	11,900	04/25/2013	04/30/2043
48667Q-AF-2	NK KAZMUNAYGAZ AO		D		2FE	866,265	109.2500	925,348	847,000	855,163	0	(2,301)	0	0	6.375	6.000	AO	12,299	55,690	03/21/2012	04/09/2021
536878-AF-8	REPUBLIC OF LITHUANIA		D		1FE	1,012,415	111.1250	1,116,806	1,005,000	1,008,093	0	(861)	0	0	6.125	6.010	MS	19,151	61,556	11/09/2011	03/09/2021
536878-AG-6	LITHUANIA (REPUBLIC OF)		D		1FE	2,148,295	115.8750	2,331,405	2,012,000	2,076,575	0	(13,951)	0	0	6.625	5.690	FA	55,540	133,295	03/21/2012	02/01/2022
69369E-AD-1	PERTAMINA (PERSERO) PT		D		2FE	63,960	113.5000	73,775	65,000	64,043	0	17	0	0	6.000	6.110	MN	628	3,900	04/27/2012	05/03/2042
698299-AD-6	PANAMA (REPUBLIC OF)		D		2FE	401,050	145.2500	377,650	260,000	358,517	0	(8,069)	0	0	8.875	4.110	MS	5,833	23,075	03/08/2012	09/30/2027
698299-AS-3	PANAMA 9.375% 1/16/2023		D		2FE	19,950	127.0120	19,052	15,000	17,936	0	(501)	0	0	9.375	4.940	JJ	645	1,406	08/20/2013	01/16/2023
698299-AW-4	PANAMA (REPUBLIC OF)		D		2FE	1,375,877	133.3750	1,411,108	1,058,000	1,322,722	0	(10,058)	0	0	6.700	4.570	JJ	30,520	70,886	04/26/2012	01/26/2036
715638-AU-6	PERU (THE REPUBLIC OF)		D	2	2FE	1,448,850	135.7500	1,555,695	1,146,000	1,402,997	0	(8,486)	0	0	6.550	4.700	MS	22,310	75,063	03/20/2012	03/14/2037
715638-BM-3	PERU REPUBLIC OF (GOVERNMENT)		D		2FE	242,659	129.0000	335,400	260,000	243,297	0	102	0	0	5.625	6.040	MN	1,747	14,625	05/23/2012	11/18/2050
71568P-AA-7	PERUSAHAAN PERSEROAN (PERSERO) PER		D		2FE	391,263	108.2500	427,588	395,000	393,296	0	382	0	0	5.500	5.620	MN	2,354	21,725	11/15/2011	11/22/2021
71654Q-AX-0	PETROLEOS MEXICANOS		D		2FE	28,163	106.2500	26,563	25,000	26,230	0	(373)	0	0	5.500	3.770	JJ	611	1,375	05/03/2012	01/21/2021
71654Q-AZ-5	PETROLEOS MEXICANOS		D		2FE	93,600	103.1250	82,500	80,000	92,307	0	(259)	0	0	6.500	5.340	JD	419	5,200	05/14/2012	06/02/2041
71654Q-BB-7	PETROLEOS MEXICANOS		D		2FE	644,274	104.1250	676,813	650,000	647,329	0	579	0	0	4.875	4.980	JJ	13,819	31,688	01/17/2012	01/24/2022
71654Q-BE-1	PETROLEOS MEXICANOS		D		2FE	100,147	92.3750	92,375	100,000	100,136	0	(2)	0	0	5.500	5.490	JD	61	5,500	06/19/2012	06/27/2044
71654Q-BV-3	PETROLEOS MEXICANOS		D		2FE	69,596	99.5000	69,650	70,000	69,701	0	36	0	0	4.250	4.320	JJ	1,372	2,975	10/06/2014	01/15/2025
71654Q-BW-1	PETROLEOS MEXICANOS	LS	D		2FE	374,325	99.8750	374,531	375,000	374,474	0	53	0	0	4.500	4.520	JJ	7,406	16,875	01/15/2015	01/23/2026
718286-AP-2	PHILIPPINE (REPUBLIC OF)		D		2FE	45,000	151.0000	45,300	30,000	40,216	0	(1,154)	0	0	10.625	4.940	MS	930	3,188	06/24/2013	03/16/2025
718286-BK-2	PHILIPPINES (REPUBLIC OF)		D		2FE	101,250	104.7500	104,750	100,000	100,547	0	(167)	0	0	4.000	3.800	JJ	1,844	4,000	06/24/2013	01/15/2021
760942-AZ-5	URUGUAY ORIENTAL REPUBLIC OF (GOV		D	2	2FE	19,967	108.6250	21,725	20,000	19,984	0	7	0	0	4.500	4.510	FA	343	900	08/07/2013	08/14/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
760942-BB-7	URUGUAY (ORIENTAL REPUBLIC OF)		D		2FE	19,828	107.7500	21,550	20,000	19,860	0	17	0	0	4.375	4.470	AO	156	875	10/20/2015	10/27/2027
78307A-DB-6	RUSSIAN FEDERATION (GOVERNMENT)		D		3FE	1,005,000	105.0000	1,050,000	1,000,000	1,001,500	0	(594)	0	0	5.000	4.930	AO	8,611	50,000	01/26/2011	04/29/2020
78307A-DE-0	RUSSIAN FEDERATION (GOVERNMENT)		D		3FE	195,106	112.0000	224,000	200,000	195,524	0	83	0	0	5.625	5.790	AO	2,719	11,250	03/28/2012	04/04/2042
831588-AB-4	SLOVAK REPUBLIC (GOVERNMENT)		D		1FE	69,357	108.0000	75,600	70,000	69,683	0	64	0	0	4.375	4.490	MN	340	3,063	05/10/2012	05/21/2022
900123-AW-0	TURKEY (REPUBLIC OF)		D		3FE	183,750	115.2500	161,350	140,000	168,966	0	(3,468)	0	0	7.375	3.990	FA	4,187	10,325	05/31/2013	02/05/2025
900123-AY-6	TURKEY (REPUBLIC OF)		D		3FE	88,130	111.5000	78,050	70,000	85,919	0	(528)	0	0	6.875	4.960	MS	1,390	4,813	05/31/2013	03/17/2036
91086Q-BB-3	MEXICO (UNITED MEXICAN STATES)		D		2FE	2,063,600	100.6250	1,887,725	1,876,000	2,046,287	0	(3,533)	0	0	4.750	4.170	MS	27,971	89,110	08/20/2012	03/08/2044
EF1243-77-5	INDONESIA (REPUBLIC OF)		D		2FE	1,067,392	149.7500	1,057,235	706,000	1,011,977	0	(10,664)	0	0	8.500	4.830	AO	13,169	60,010	03/07/2012	10/12/2035
EG1787-98-5	INDON 6 5/8 02/17/37		D		2FE	636,679	128.1250	647,031	505,000	618,301	0	(3,546)	0	0	6.625	4.810	FA	12,453	33,456	03/09/2012	02/17/2037
EI1085-89-9	INDONESIA (REPUBLIC OF)		D		2FE	501,881	107.3750	467,081	435,000	455,400	0	(8,756)	0	0	5.875	3.630	MS	7,667	25,556	03/19/2012	03/13/2020
EI2387-68-2	KMG FINANCE SUB BV		D		2FE	464,558	108.3000	447,279	413,000	429,996	0	(6,666)	0	0	7.000	5.110	MN	4,497	29,736	03/27/2012	05/05/2020
EI4584-47-6	KAZMUNAIGAZ FINANCE SUB BV		D		2FE	896,156	109.2500	875,093	801,000	840,180	0	(10,828)	0	0	6.375	4.740	AO	11,631	52,666	03/21/2012	04/09/2021
EI4606-00-6	SINOCHEM OVERSEAS CAPITAL CO LTD		D		1FE	97,728	104.3750	104,375	100,000	99,137	0	275	0	0	4.500	4.820	MN	613	4,500	04/11/2012	11/12/2020
EI8600-34-4	NAMIBIA REPUBLIC OF (GOVERNMENT)		D		3FE	209,000	106.2500	212,500	200,000	204,110	0	(951)	0	0	5.500	4.900	MN	1,772	11,000	03/21/2012	11/03/2021
EI8970-97-8	EMPRESA NACIONAL DEL PETROLEO ENAP		D		2FE	297,855	106.1300	303,532	286,000	291,451	0	(1,250)	0	0	4.750	4.210	JD	943	13,585	05/09/2012	12/06/2021
EJ5266-39-4	REPUBLIC OF COLUMBIA		D	1.2	2FE	198,358	97.7500	195,500	200,000	199,103	0	158	0	0	2.625	2.710	MS	1,546	5,250	01/22/2013	03/15/2023
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						28,540,178	XXX	28,611,830	24,806,000	27,194,079	0	(249,575)	0	0	XXX	XXX	XXX	492,370	1,592,693	XXX	XXX
1099999. Total - All Other Government Bonds						28,540,178	XXX	28,611,830	24,806,000	27,194,079	0	(249,575)	0	0	XXX	XXX	XXX	492,370	1,592,693	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
677555-UK-8	OHIO ST ECONOMIC DEV REV				1FE	142,500	102.2840	145,755	142,500	142,500	0	0	0	0	7.250	7.250	MJSD	861	11,537	11/12/1998	12/01/2018
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						142,500	XXX	145,755	142,500	142,500	0	0	0	0	XXX	XXX	XXX	861	11,537	XXX	XXX
3128JN-VU-6	FH 5/1 12M LIBOR ARM			4	1FE	679,647	105.9140	715,252	675,314	676,225	0	904	0	0	3.474	3.980	MON	3,924	21,535	10/24/2008	05/01/2037
3128KA-LC-3	FGOLD 30YR			4	1FE	131,049	111.4410	136,170	122,190	131,049	0	(1,219)	0	0	6.000	3.150	MON	611	7,331	04/26/2010	06/01/2036
3128M6-M6-2	FGOLD 30YR GIANT			4	1FE	165,067	112.3120	170,941	152,201	165,067	0	(3,975)	0	0	6.500	3.070	MON	824	9,893	04/26/2010	08/01/2038
3128M9-CL-4	FGOLD 30YR GIANT			4	1FE	1,558,337	105.3090	1,530,589	1,453,419	1,558,337	0	(23,233)	0	0	4.000	2.410	MON	4,845	58,137	09/05/2012	04/01/2042
3128PS-GU-5	FGOLD 15YR			4	1FE	121,655	104.0270	120,852	116,173	121,106	0	(2,330)	0	0	4.000	2.340	MON	387	4,647	08/19/2010	09/01/2025
312929-FS-6	FGOLD 30YR			4	1FE	53,485	110.1630	55,700	50,562	53,485	0	(745)	0	0	5.500	3.600	MON	232	2,781	04/19/2010	11/01/2038
31292K-2X-4	FGOLD 30YR			4	1FE	1,081,250	107.1450	1,111,226	1,037,120	1,081,250	0	(9,874)	0	0	4.500	3.140	MON	3,889	46,670	08/18/2010	08/01/2040
312939-WA-5	FGOLD 30YR			4	1FE	371,253	108.3420	386,640	356,867	371,253	0	(3,249)	0	0	5.000	4.110	MON	1,487	17,843	05/05/2010	03/01/2040
312941-5R-4	FGOLD 30YR			4	1FE	14,458	107.1450	14,822	13,834	14,458	0	(355)	0	0	4.500	2.920	MON	52	623	08/16/2010	08/01/2040
312941-K7-1	FGOLD 30YR			4	1FE	330,053	108.3420	336,060	310,182	330,053	0	(5,763)	0	0	5.000	3.450	MON	1,292	15,509	07/29/2010	07/01/2040
312941-UW-5	FGOLD 30YR			4	1FE	573,686	108.3420	583,527	538,593	573,686	0	(7,176)	0	0	5.000	3.680	MON	2,244	26,930	07/28/2010	08/01/2040
312941-ZQ-3	FGOLD 30YR			4	1FE	999,496	107.1450	1,024,261	955,955	999,496	0	(8,067)	0	0	4.500	3.580	MON	3,585	43,018	08/16/2010	08/01/2040
312962-Q5-5	FGOLD 15YR			4	1FE	637	104.5190	657	629	629	0	(1)	0	0	5.500	5.100	MON	3	35	07/16/2004	10/01/2018
312963-L7-4	FGOLD 15YR			4	1FE	511	104.5190	527	504	504	0	(2)	0	0	5.500	4.990	MON	2	28	07/16/2004	11/01/2018
312963-W2-3	FGOLD 15YR			4	1FE	8,698	104.5190	8,977	8,589	8,591	0	(29)	0	0	5.500	4.950	MON	39	472	07/16/2004	11/01/2018
312964-JL-4	FGOLD 15YR			4	1FE	3,403	101.3460	3,406	3,361	3,361	0	(10)	0	0	5.500	5.040	MON	15	185	07/16/2004	02/01/2019
312964-QW-2	FGOLD 15YR			4	1FE	1,043	104.5190	1,077	1,030	1,030	0	(1)	0	0	5.500	5.140	MON	5	57	07/16/2004	02/01/2019
312964-WV-7	FGOLD 15YR			4	1FE	10,815	104.5190	11,163	10,680	10,680	0	(10)	0	0	5.500	5.130	MON	49	587	07/16/2004	11/01/2018
3132GJ-T4-1	FREDDIE MAC GOLD			4	1FE	2,046,010	107.0930	2,059,229	1,922,829	2,046,010	0	(56,780)	0	0	4.500	2.880	MON	7,211	86,527	09/21/2011	09/01/2041
3132GJ-WJ-4	FREDDIE MAC GOLD			4	1FE	708,125	107.0930	715,537	668,141	708,125	0	(12,691)	0	0	4.500	2.910	MON	2,506	30,066	10/05/2011	10/01/2041
3132GK-AU-0	FREDDIE MAC GOLD			4	1FE	538,479	105.2980	549,660	522,004	538,479	0	(3,406)	0	0	4.000	3.290	MON	1,740	20,880	10/19/2011	10/01/2041
3132GK-CK-0	FREDDIE MAC GOLD			4	1FE	763,148	105.2980	775,586	736,562	763,148	0	(5,735)	0	0	4.000	3.240	MON	2,455	29,462	10/11/2011	10/01/2041
3132GK-FD-3	FREDDIE MAC GOLD			4	1FE	745,862	103.1950	752,066	728,782	745,862	0	(1,363)	0	0	3.500	2.980	MON	2,126	25,507	10/05/2011	10/01/2041
31335A-KH-0	FHLMC GOLD 30YR GIANT			4	1FE	2,013,605	102.7650	1,999,311	1,945,512	2,013,605	0	(7,890)	0	0	3.500	2.980	MON	5,674	68,093	12/18/2015	07/01/2045
31335A-KW-7	FHLMC GOLD 30YR GIANT			4	1FE	775,139	104.7160	765,303	730,833	775,139	0	(8,504)	0	0	4.000	3.000	MON	2,436	29,233	12/24/2015	09/01/2045
31348R-X8-4	FHLMC 5/1 HYBRID ARM			4	1FE	6,151	99.9000	6,145	6,151	6,145	0	(1)	0	0	2.256	2.250	MON	23	172	06/27/1991	05/01/2021
31359U-4M-4	FNMA_98-T2 A6			4	1FE	127,048	103.1440	130,716	126,732	127,782	0	994	0	0	0.891	2.350	MON	19	831	07/17/2002	01/25/2032
31364H-FQ-5	FNSTR_56 1			4	1FE	84	100.7390	85	84	84	0	0	0	0	6.000	4.960	MON	0	5	07/01/1994	04/25/2019
31364H-J8-1	FNSTR_265 2			4	1FE	3,561	114.5890	3,795	3,312	3,462	0	(61)	0	0	9.000	7.060	MON	5	298	02/08/1996	03/25/2024
3136AJ-F8-4	FNMA_14-26			4	1FE	1,394,533	105.1390	1,355,631	1,289,369	1,372,690	0	(16,769)	0	0	4.000	2.630	MON	4,298	51,575	01/11/2016	04/25/2033
3136AM-ZN-2	FNMA_15-10			4	1FE	727,453	104.8870	734,210	700,000	724,487	0	(1,336)	0	0	3.500	3.270	MON	2,042	24,500	03/27/2015	03/25/2045
31371M-KC-0	FNMA 30YR			4	1FE	5,105	110.5100	5,890	5,330	5,105	0	166	0	0	5.500	6.480	MON	24	293	05/17/2006	11/01/2035
31371M-Q9-1	FNMA 30YR			4	1FE	30,114	110.5660	34,762	31,440	21,721	0	2,052	0	0	5.500	16.030	MON	144	1,729	05/17/2006	03/01/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3137BG-VR-7	FHLMC_4453			4	1FE	4,336,879	106.4830	4,278,348	4,017,866	4,297,202	0	(19,336)	0	0	4.000	3.480	MON	13,393	157,286	03/27/2015	03/15/2045
3138AQ-C9-5	FANNIE MAE			4	1FE	867,068	105.2900	879,277	835,099	867,068	0	(4,937)	0	0	4.000	3.180	MON	2,784	33,404	10/13/2011	09/01/2041
3138AT-PB-0	FANNIE MAE			4	1FE	1,926,501	107.1620	1,931,964	1,802,838	1,926,501	0	(33,826)	0	0	4.500	2.740	MON	6,761	81,128	09/21/2011	09/01/2041
31392J-AT-6	FNGT_03-T2 A1			4	1FE	333,104	97.9730	326,353	333,104	333,104	0	0	0	0	1.832	2.540	MON	119	4,536	02/03/2003	03/25/2033
31393C-7G-2	FNMA_03-W13 AV2			4	1FE	11,258	99.6540	11,448	11,487	11,214	0	47	0	0	1.832	3.110	MON	4	156	04/29/2008	10/25/2033
31393C-ZC-0	FNMA_03-46 T			4	1FE	67,333	108.0470	66,841	61,862	67,733	0	(646)	0	0	6.000	4.990	MON	309	3,712	06/15/2010	06/25/2033
31395A-JY-2	FHLMC_2810 ME			4	1FE	429,075	109.9370	424,609	386,228	413,448	0	(7,162)	0	0	5.500	3.870	MON	1,770	21,243	08/17/2010	06/15/2034
31396X-LZ-5	FNMA_07-84			4	1FE	108,329	100.6690	108,461	107,740	108,875	0	373	0	0	2.052	2.680	MON	37	1,687	11/08/2012	08/25/2037
31397J-VU-5	FHLMC_3349 MY			4	1FE	187,677	110.2570	186,949	169,556	184,804	0	(4,256)	0	0	5.500	3.500	MON	777	9,326	08/17/2010	07/15/2037
31397N-UG-8	FNMA_09-19D TD			4	1FE	130,045	109.0800	141,192	129,438	129,977	0	(78)	0	0	5.000	4.970	MON	539	6,472	05/03/2010	08/25/2036
31397Q-PY-8	FNMA_11-10			4	1FE	6,662,052	110.1640	6,333,736	5,749,343	6,281,016	0	(100,121)	0	0	5.000	3.660	MON	23,956	280,997	02/18/2015	02/25/2041
31398P-UU-1	FNMA_10-46 QP			4	1FE	26,886	106.4830	26,823	25,190	26,982	0	(744)	0	0	5.500	3.120	MON	115	1,385	06/24/2010	05/25/2040
31398T-6S-5	FNMA_10-108 BC			4	1FE	166,964	101.7350	175,115	172,127	167,991	0	2,286	0	0	4.000	4.720	MON	574	6,885	08/18/2010	09/25/2040
31407K-T7-4	FN 7/1 12M LIBOR ARM			4	1FE	183,766	103.9960	191,169	183,823	183,767	0	(12)	0	0	3.192	3.150	MON	489	5,281	08/10/2005	09/01/2035
31409B-SU-2	FNMA 30YR			4	1FE	7,800	110.5100	9,000	8,144	7,854	0	32	0	0	5.500	6.360	MON	37	448	05/17/2006	01/01/2036
31410K-JK-1	FNMA 30YR			4	1FE	464,989	111.1590	504,121	453,510	464,989	0	(2,847)	0	0	6.000	4.970	MON	2,268	27,211	05/20/2008	05/01/2038
31414M-CR-5	FNMA 30YR			4	1FE	152,809	110.3660	167,328	151,612	152,809	0	(902)	0	0	5.500	5.170	MON	695	8,339	05/08/2008	05/01/2038
31415C-KH-9	FNMA 30YR			4	1FE	451,677	110.3660	494,596	448,141	451,677	0	(982)	0	0	5.500	5.120	MON	2,054	24,648	05/08/2008	05/01/2038
31415S-QQ-8	FNMA 30YR			4	1FE	9,092	111.1590	10,156	9,136	9,092	0	18	0	0	6.000	6.040	MON	46	548	08/06/2008	08/01/2038
31418S-4V-8	FNMA 30YR			4	1FE	674,681	108.3100	685,847	633,224	669,618	0	(9,012)	0	0	5.000	3.720	MON	2,638	31,661	07/28/2010	07/01/2040
31418U-BS-2	FNMA 30YR			4	1FE	254,171	109.5400	256,940	234,563	254,171	0	(6,330)	0	0	5.500	3.340	MON	1,075	12,901	07/28/2010	05/01/2040
31418V-3A-8	FNMA 30YR			4	1FE	283,119	107.2120	291,075	271,495	283,119	0	(2,298)	0	0	4.500	3.140	MON	1,018	12,217	07/29/2010	07/01/2040
31418V-UM-2	FNMA 30YR			4	1FE	340,348	109.5400	345,052	315,001	340,348	0	(4,011)	0	0	5.500	3.800	MON	1,444	17,325	07/08/2010	08/01/2040
31418X-EK-0	FNMA 30YR			4	1FE	437,096	107.2120	449,650	419,403	437,096	0	(2,763)	0	0	4.500	3.410	MON	1,573	18,873	07/28/2010	08/01/2040
31419A-L6-2	FNMA 15YR			4	1FE	283,332	104.0490	280,977	270,041	282,313	0	(4,883)	0	0	4.000	2.230	MON	900	10,802	08/25/2010	09/01/2025
31419B-SY-2	FNMA 30YR			4	1FE	282,212	107.2120	290,317	270,788	282,212	0	(5,575)	0	0	4.500	3.320	MON	1,015	12,185	07/28/2010	08/01/2040
31419C-R4-7	FNMA 30YR			4	1FE	240,176	108.3100	244,367	225,617	240,176	0	(1,417)	0	0	5.000	3.510	MON	940	11,281	08/16/2010	08/01/2040
38377L-AP-3	GNMA_10-116			4	1FE	874,144	101.6480	880,170	865,891	879,925	0	1,945	0	0	2.101	2.930	MON	556	14,363	09/12/2012	09/20/2040
38379J-Q9-5	GNMA_15-35			4	1FE	1,750,986	105.3270	1,763,298	1,674,111	1,742,992	0	(3,398)	0	0	4.000	3.710	MON	5,580	65,536	03/11/2015	03/20/2045
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						37,932,529	XXX	37,854,952	35,460,662	37,450,177	0	(387,294)	0	0	XXX	XXX	XXX	127,654	1,507,288	XXX	XXX
3138ET-PS-9	FNMA WTDAVG FIXED-RT MEGA MF - CON			4	1FE	1,073,054	103.1510	1,065,094	1,032,558	1,071,340	0	(1,572)	0	0	3.426	3.200	MON	3,046	35,866	05/16/2016	06/01/2045
3138LA-JE-0	FNMA 30YR MULTI			4	1FE	2,576,832	108.4250	2,538,494	2,341,244	2,566,833	0	(9,149)	0	0	4.070	3.400	MON	8,205	96,610	05/03/2016	04/01/2046
3138LD-4C-4	FNMA 30YR MULTI			4	1FE	1,149,357	101.4790	1,142,087	1,125,442	1,148,525	0	(662)	0	0	3.520	3.440	MON	3,411	40,165	05/02/2016	06/01/2046
3138LE-BU-4	FNMA 30YR MULTI			4	1FE	431,009	102.8800	425,856	413,935	430,376	0	(579)	0	0	3.630	3.400	MON	1,294	15,235	05/17/2016	06/01/2046
38376G-4S-6	GNMA_11-121			4	1FE	10,301,563	100.8600	10,086,099	10,000,000	10,189,122	0	(48,517)	0	0	3.328	2.750	MON	27,733	332,800	09/02/2015	06/16/2043
38376G-U2-4	GNMA_11-77			4	1FE	1,076,055	103.9340	1,039,349	1,000,000	1,044,930	0	(14,158)	0	0	4.666	3.520	MON	3,888	46,282	12/03/2014	10/16/2045
38376G-XA-3	GNMA_10-141			4	1FE	118,976	99.0310	116,711	117,852	118,773	0	(1,170)	0	0	2.716	2.350	MON	267	3,202	12/04/2014	02/16/2044
38379K-QH-4	GNMA_15-70			4	1FE	4,062,148	93.5990	4,248,228	4,538,713	4,119,581	0	22,614	0	0	3.000	3.920	MON	11,347	136,161	06/11/2015	12/16/2049
38379R-G8-0	GNMA_17-109			4	1FE	1,241,225	94.5090	1,238,069	1,310,000	1,242,967	0	1,742	0	0	3.000	3.520	MON	3,275	16,375	06/29/2017	04/16/2057
38379R-LY-7	GNMA_17-8			4	1FE	870,000	88.2630	882,630	1,000,000	874,729	0	4,729	0	0	2.750	3.790	MON	2,292	25,208	01/12/2017	08/16/2058
38379R-MR-1	GNMA_17-23			4	1FE	2,155,231	81.4260	2,298,921	2,823,294	2,170,134	0	14,903	0	0	2.500	3.900	MON	5,882	58,150	02/13/2017	05/16/2059
38379R-SK-0	GNMA_17-54			4	1FE	1,729,968	88.9280	1,814,462	2,040,352	1,732,611	0	2,643	0	0	3.000	3.840	MON	5,101	35,352	04/26/2017	12/16/2058
38379R-WZ-2	GNMA_2017-72			4	1FE	729,406	85.6720	728,220	850,000	732,093	0	2,687	0	0	2.500	3.680	MON	1,771	12,396	05/15/2017	04/16/2057
38379U-6V-3	GNMA_17-28			4	1FE	3,330,000	84.8480	3,393,952	4,000,000	3,351,215	0	21,215	0	0	2.500	3.790	MON	8,333	83,333	02/09/2017	02/16/2057
38379U-7D-2	GNMA_2017-30			4	1FE	3,623,125	91.1180	3,644,728	4,000,000	3,635,942	0	12,817	0	0	3.000	3.770	MON	10,000	100,000	02/09/2017	02/01/2058
38379U-GF-7	GNMA_16-22			4	1FE	1,459,651	93.3760	1,407,395	1,507,223	1,462,241	0	1,606	0	0	3.250	3.510	MON	4,082	48,985	05/16/2016	11/16/2055
38379U-NE-2	GNMA_16-45			4	1FE	952,665	91.5970	915,978	1,000,000	956,661	0	2,341	0	0	3.000	3.430	MON	2,500	30,000	04/15/2016	02/16/2058
38379U-RN-8	GNMA_16-70			4	1FE	2,781,702	87.7110	2,757,282	3,143,577	2,796,006	0	7,978	0	0	2.913	3.540	MON	7,632	90,927	04/28/2016	04/16/2058
38380J-CD-8	GNMA_17-152			4	1FE	2,563,840	92.9180	2,508,809	2,700,000	2,564,982	0	1,142	0	0	3.000	3.470	MON	6,750	13,500	10/18/2017	11/16/2059
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						42,225,807	XXX	42,252,364	44,944,190	42,209,061	0	20,610	0	0	XXX	XXX	XXX	116,809	1,220,547	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						80,300,836	XXX	80,253,071	80,547,352	79,801,738	0	(366,684)	0	0	XXX	XXX	XXX	245,324	2,739,372	XXX	XXX
00003#-AB-9	A&E TELEVISION NETWORKS LLC			1	1	1,000,000	103.2820	1,032,820	1,000,000	1,000,000	0	0	0	0	3.630	3.630	FA	13,008	36,300	08/22/2012	08/22/2022
00003#-AC-7	A&E TELEVISION NETWORKS LLC			1	1	491,820	104.3400	521,700	500,000	493,639	0	821	0	0	3.780	4.000	FA	6,773	18,900	10/01/2015	08/22/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00114*-AH-6	AEP TRANSMISSION CO LLC			1	1	200,000	119.4690	238,938	200,000	200,000	0	0	0	0	5.320	5.320	MN	1,596	10,640	11/07/2013	11/07/2043
001192-AH-6	SOUTHERN COMPANY GAS CAPITAL CORP			1,2	2FE	5,671,700	124.1310	6,206,550	5,000,000	5,594,952	0	(13,871)	0	0	5.875	4.990	MS	86,493	293,750	09/15/2011	03/15/2041
00130H-BS-3	AES CORPORATION (THE)			1,2	3FE	279,688	111.7680	279,420	250,000	262,754	0	(3,287)	0	0	7.375	5.710	JJ	9,219	18,438	02/06/2012	07/01/2021
00130H-BX-2	AES CORPORATION (THE)			1,2	3FE	10,000	108.6210	10,862	10,000	10,000	0	0	0	0	6.000	6.000	MN	77	600	05/11/2016	05/15/2026
00168@-AB-2	ALS GROUP GENERAL PARTNERSHIP			1	2	702,363	103.4170	723,919	700,000	701,207	0	(382)	0	0	4.260	4.190	JD	1,988	30,069	11/04/2014	12/07/2020
00168@-AD-8	ALS GROUP GENERAL PARTNERSHIP			1	2	2,300,000	102.1840	2,350,232	2,300,000	2,300,000	0	0	0	0	4.260	4.260	JJ	44,091	97,980	07/19/2011	07/19/2019
00168@-AE-6	ALS GROUP GENERAL PARTNERSHIP			1	2	4,300,000	106.3660	4,573,738	4,300,000	4,300,000	0	0	0	0	4.790	4.790	JJ	92,687	205,970	07/19/2011	07/19/2022
00168@-AF-3	ALS GROUP GENERAL PARTNERSHIP			1	2	200,000	100.8840	201,768	200,000	200,000	0	0	0	0	3.400	3.400	JJ	3,060	6,800	09/24/2013	07/19/2019
00168@-AG-1	ALS GROUP GENERAL PARTNERSHIP			1	2	99,399	101.8820	101,882	100,000	99,695	0	97	0	0	3.710	3.820	JD	247	3,710	11/04/2014	12/07/2020
00168@-AH-9	ALS GROUP GENERAL PARTNERSHIP			1	2	100,618	103.7620	103,762	100,000	100,391	0	(77)	0	0	4.170	4.070	JJ	1,877	4,170	11/04/2014	07/19/2022
00206R-CY-6	AT&T INC				2FE	999,200	105.7030	1,057,030	1,000,000	999,540	0	192	0	0	5.200	5.220	MS	15,311	52,000	03/17/2016	03/15/2020
00206R-FC-1	AT&T INC				2FE	1,090,356	128.5710	1,285,710	1,000,000	1,090,017	0	(339)	0	0	7.875	6.770	FA	29,750	0	12/01/2017	02/15/2030
00206R-FM-9	AT&T INC			1,2	2FE	3,600,000	102.0020	3,694,512	3,622,000	3,600,011	0	11	0	0	5.150	5.190	MN	15,544	0	12/01/2017	11/15/2046
002824-AU-4	ABBOTT LABORATORIES				2FE	976,238	103.4430	842,026	814,000	845,254	0	(24,462)	0	0	5.125	1.990	AO	10,429	41,718	05/21/2012	04/01/2019
002824-AV-2	ABBOTT LABORATORIES				2FE	1,496,565	125.4620	1,881,930	1,500,000	1,497,143	0	65	0	0	6.000	6.010	AO	22,500	90,000	02/26/2009	04/01/2039
002824-AW-0	ABBOTT LABORATORIES				2FE	4,027,400	103.9510	4,158,040	4,000,000	4,007,625	0	(2,961)	0	0	4.125	4.040	MN	15,583	165,000	05/25/2010	05/27/2020
002824-BF-6	ABBOTT LABORATORIES			1,2	2FE	1,290,328	102.6790	1,334,827	1,300,000	1,291,236	0	819	0	0	3.750	3.840	MN	4,198	49,833	11/17/2016	11/30/2026
002824-BH-2	ABBOTT LABORATORIES			1,2	2FE	793,768	114.8800	919,040	800,000	793,883	0	102	0	0	4.900	4.950	MN	3,376	40,071	11/17/2016	11/30/2046
002824-BL-3	ABBOTT LABORATORIES			1,2	2FE	1,592,384	101.1410	1,618,256	1,600,000	1,595,663	0	713	0	0	3.250	3.300	AO	10,978	56,000	03/21/2013	04/15/2023
00287Y-AP-4	ABBVIE INC			1,2	2FE	499,015	101.5390	507,695	500,000	499,333	0	125	0	0	3.200	3.220	MN	2,444	16,000	05/05/2015	11/06/2022
003009-A*-8	ABERDEEN ASIA PACIFIC INCOME FUND			1	1FE	400,000	100.2730	401,092	400,000	400,000	0	0	0	0	3.050	3.050	JD	644	12,200	06/12/2013	06/12/2020
003009-A@-6	ABERDEEN ASIA PACIFIC INCOME FUND			1	1FE	300,000	102.3070	306,921	300,000	300,000	0	0	0	0	3.690	3.690	JD	584	11,070	06/12/2013	06/12/2023
003009-B*-7	ABERDEEN ASIA PACIFIC INCOME FUND			1	1FE	250,000	100.7520	251,880	250,000	250,000	0	0	0	0	3.700	3.700	FA	3,623	0	08/10/2017	08/10/2032
00434N-AB-1	WILLIAMS PARTNERS LP/ACMP FINANCE			1,2	2FE	75,000	104.4580	78,344	75,000	75,000	0	0	0	0	4.875	4.870	MS	1,077	3,656	03/04/2014	03/15/2024
00440E-AS-6	ACE INA HOLDINGS INC				1FE	3,999,320	101.1640	4,046,560	4,000,000	3,999,487	0	62	0	0	3.150	3.150	MS	37,100	126,000	03/09/2015	03/15/2025
00507V-AE-9	ACTIVISION BLIZZARD INC			1,2	2FE	40,000	106.0140	42,406	40,000	40,000	0	0	0	0	6.125	6.120	MS	721	2,450	09/12/2013	09/15/2023
00508X-AF-1	ACTUANT CORPORATION			1,2	4FE	40,000	101.9600	40,784	40,000	40,000	0	0	0	0	5.625	5.620	JD	100	2,250	04/02/2012	06/15/2022
00724F-AB-7	ADOBE SYSTEMS INCORPORATED				1FE	1,987,740	105.0540	2,101,080	2,000,000	1,996,944	0	1,363	0	0	4.750	4.820	FA	39,583	95,000	01/25/2010	02/01/2020
00737B-AB-1	ADS TACTICAL INC -TL			1,2	4FE	980,100	99.0000	980,100	990,000	982,112	0	2,083	0	0	8.832	9.030	MON	972	89,905	12/30/2016	12/28/2022
00750*-AA-0	ADVANTAGE CAPITAL ALABAMA PRVT			1	1	38,169	100.0000	38,169	38,169	38,169	0	0	0	0	7.100	7.100	DEC	120	11,544	04/15/2008	05/15/2023
00774C-AB-3	AECOM			1,2	3FE	79,625	101.6560	81,325	80,000	79,652	0	27	0	0	5.125	5.180	MS	1,207	2,323	03/15/2017	03/15/2027
00802#-AA-4	AEROSTAR AIRPORT HOLDINGS LLC			1	3	576,070	94.8240	546,253	576,070	576,070	0	0	0	0	5.750	5.750	MS	9,109	33,124	03/22/2013	03/22/2035
00912X-AN-4	AIR LEASE CORPORATION			1,2	2FE	991,960	104.7920	1,047,920	1,000,000	994,236	0	726	0	0	4.250	4.350	MS	12,514	42,500	09/09/2014	09/15/2024
010392-FM-5	ALABAMA POWER COMPANY			1,2	1FE	397,224	102.3770	409,508	400,000	397,369	0	55	0	0	3.750	3.780	MS	5,000	15,000	03/05/2015	03/01/2045
01126#-AA-1	ALAMO 6 LLC			1	2Z	300,000	103.9310	311,793	300,000	300,000	0	0	0	0	4.170	4.170	MS	3,162	4,830	05/11/2017	03/31/2042
01168B-AU-5	ALASKA COMMUNICATIONS LLC TL			1	4Z	980,044	99.0000	987,525	997,500	982,628	0	2,622	0	0	8.235	8.680	MON	1,141	62,495	03/28/2017	03/13/2023
01185*-AA-3	ALASKA VENTURES LLC			1	2Z	1,000,000	101.9860	1,019,860	1,000,000	1,000,000	0	0	0	0	4.670	4.670	MJSD	1,816	0	12/18/2017	06/30/2033
012725-AD-9	ALBEMARLE CORPORATION			1,2	2FE	249,263	117.6510	294,128	250,000	249,299	0	11	0	0	5.450	5.470	JD	1,135	13,625	11/17/2014	12/01/2044
013817-AP-6	ALCOA INC	LS			3FE	1,493,457	103.1810	1,543,603	1,496,000	1,495,677	0	266	0	0	5.720	5.730	FA	30,425	85,571	02/23/2007	02/23/2019
02134#-AA-9	ALTA WIND VII LLC			1	2FE	393,436	100.1700	394,105	393,436	393,436	0	0	0	0	3.970	3.970	MN	1,996	15,476	10/31/2016	12/31/2035
02155F-AC-9	ALTICE US FINANCE I CORP			1,2	3FE	200,000	102.0370	204,074	200,000	200,000	0	0	0	0	5.500	5.500	MN	1,406	11,000	04/19/2016	05/15/2026
02209S-AD-5	ALTRIA GROUP INC.				1FE	2,676,280	106.4170	2,128,340	2,000,000	2,093,118	0	(104,587)	0	0	9.700	4.110	MN	27,483	194,000	10/21/2011	11/10/2018
02209S-AH-6	ALTRIA GROUP INC				1FE	1,499,445	174.2050	2,613,075	1,500,000	1,499,487	0	7	0	0	10.200	10.200	FA	61,625	153,000	02/03/2009	02/06/2039
02209S-AM-5	ALTRIA GROUP INC.				1FE	1,974,920	104.6800	2,093,600	2,000,000	1,977,415	0	507	0	0	4.250	4.320	FA	33,528	85,000	08/06/2012	08/09/2042
02209S-AN-3	ALTRIA GROUP INC.				1FE	1,997,760	100.6680	2,013,360	2,000,000	1,998,889	0	223	0	0	2.850	2.860	FA	22,483	57,000	08/06/2012	08/09/2022
023135-AM-8	AMAZON.COM INC	LS		1,2	2FE	3,985,120	103.2810	4,131,240	4,000,000	3,991,227	0	2,056	0	0	3.300	3.360	JD	9,533	132,000	12/02/2014	12/05/2021
023135-AP-1	AMAZON.COM INC			1,2	2FE	247,938	117.0570	292,643	250,000	248,141	0	69	0	0	4.800	4.860	JD	867	12,000	12/02/2014	12/05/2034
023135-BA-3	AMAZON.COM INC			1,2	2FE	4,991,050	100.4270	5,021,400	5,000,000	4,991,504	0	454	0	0	3.150	3.170	FA	56,438	0	08/15/2017	08/22/2027
023761-AA-7	AMERICAN AIRLINES INC				1FE	2,000,000	102.2240	2,044,480	2,000,000	2,000,000	0	0	0	0	3.650	3.650	FA	27,578	42,989	01/04/2017	02/15/2029
02665W-BH-3	AMERICAN HONDA FINANCE CORPORATION	LS			1FE	398,792	94.5530	378,212	400,000	398,935	0	109	0	0	2.300	2.330	MS	2,862	9,200	09/06/2016	09/09/2026
029912-BE-1	AMERICAN TOWER CORPORATION				2FE	998,580	110.7480	1,107,480	1,000,000	999,390	0	138	0	0	5.900	5.910	MN	9,833	59,000	10/03/2011	11/01/2021
03040#-AD-4	AMERICAN WATER CAP CORP			1	1	124,303	103.0930	119,588	116,000	117,222	0	(1,203)	0	0	5.620	4.500	JD	181	8,823	04/07/2011	12/21/2018
03040W-AD-7	AMERICAN WATER CAP CORP				1FE	7,000,000	140.2440	9,817,149	7,000,000	7,000,000	0	0	0	0	6.593	6.590	AO	97,430	461,510	10/16/2007	10/15/2037
03073E-AL-9	AMERISOURCEBERGEN CORPORATION			1,2	1FE	2,014,320	101.5350	2,030,700	2,000,000	2,009,924	0	(1,430)	0	0	3.400	3.310	MN	8,689	68,000	10/09/2014	05/15/2024
03073E-AN-5	AMERISOURCEBERGEN CORPORATION			1,2	1FE	810,439	100.2450	801,960	800,000	809,900	0	(201)	0	0	4.250	4.170	MS	11,333	34,000	02/19/2015	03/01/2045
031100-E*-7	AMETEK INC			1	2	500,000	102.3780	511,890	500,000	500,000	0	0	0	0	3.730	3.730	MS	4,714	18,650	09/30/2014	09/30/2024
031100-G#-1	AMETEK INC			1	2	619,950	136.2670	681,340	676,375	676,375	0	0	0	58,550	2.590	2.590	MN	1,849	17,029	11/23/2016	11/23/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
031162-AW-0	AMGEN INC				2FE	3,918,120	129.4080	5,176,320	4,000,000	3,931,903	0	1,707	0	0	6.375	6.530	JD	21,250	255,000	06/29/2007	06/01/2037
031162-BA-7	AMGEN INC				2FE	2,613,652	133.4570	3,469,882	2,600,000	2,611,863	0	(271)	0	0	6.400	6.350	FA	69,333	166,400	01/22/2009	02/01/2039
031162-BB-5	AMGEN INC				2FE	618,703	104.3430	645,883	619,000	618,923	0	32	0	0	4.500	4.500	MS	8,202	27,855	03/09/2010	03/15/2020
032165-AD-4	AMSOUTH BANCORPORATION				2FE	1,620,228	117.7950	2,355,900	2,000,000	1,731,000	0	22,598	0	0	6.750	9.190	MN	22,500	135,000	04/25/2007	11/01/2025
032177-AE-7	AMSTED INDUSTRIES INC			1,2	3FE	75,000	102.1380	76,604	75,000	75,000	0	0	0	0	5.000	5.000	MS	1,104	3,750	03/03/2014	03/15/2022
035229-CG-6	ANHEUSER-BUSCH COMPANIES INC.				1FE	746,032	129.2750	904,925	700,000	733,668	0	(1,632)	0	0	6.800	6.250	JJ	21,949	47,600	02/20/2008	01/15/2031
035229-CL-5	ANHEUSER-BUSCH COS INC				1FE	866,965	126.8850	1,395,735	1,100,000	887,443	0	3,016	0	0	6.000	7.790	MN	11,000	66,000	01/12/2009	11/01/2041
035242-AL-0	ANHEUSER-BUSCH INBEV FINANCE INC			1,2	1FE	2,988,630	102.2960	3,068,880	3,000,000	2,991,514	0	1,507	0	0	3.300	3.360	FA	41,250	99,000	01/13/2016	02/01/2023
035287-AD-3	ANIXTER INC.				3FE	90,000	103.2750	92,948	90,000	90,000	0	0	0	0	5.625	5.620	MN	844	5,063	04/25/2012	05/01/2019
03674X-AF-3	ANTERO RESOURCES CORP			1,2	3FE	65,031	104.0610	67,640	65,000	65,017	0	(4)	0	0	5.625	5.610	JD	305	3,656	03/03/2015	06/01/2023
037735-CM-7	APPALACHIAN POWER CO				2FE	1,986,800	142.4040	2,848,080	2,000,000	1,988,658	0	247	0	0	7.000	7.050	AO	35,000	140,000	03/19/2008	04/01/2038
037833-BA-7	APPLE INC				1FE	991,130	97.6700	976,700	1,000,000	991,642	0	183	0	0	3.450	3.490	FA	13,608	34,500	02/02/2015	02/09/2045
037833-BH-2	APPLE INC				1FE	1,494,525	112.6780	1,690,170	1,500,000	1,494,772	0	97	0	0	4.375	4.390	MN	8,750	65,625	05/06/2015	05/13/2045
037833-BZ-2	APPLE INC			1,2	1FE	2,498,314	95.9160	2,541,774	2,650,000	2,511,711	0	13,397	0	0	2.450	3.140	FA	26,511	64,925	01/10/2017	08/04/2026
037833-CJ-7	APPLE INC			1,2	1FE	2,000,000	102.3390	2,046,780	2,000,000	2,000,000	0	0	0	0	3.350	3.350	FA	26,428	33,500	02/02/2017	02/09/2027
037833-CR-9	APPLE INC			1,2	1FE	250,000	101.2180	253,045	250,000	250,000	0	0	0	0	3.200	3.200	MN	1,111	4,000	05/04/2017	05/11/2027
038222-AJ-4	APPLIED MATERIALS INC			1,2	1FE	298,914	106.1790	318,537	300,000	299,126	0	95	0	0	3.900	3.940	AO	2,925	11,700	09/21/2015	10/01/2025
038222-AL-9	APPLIED MATERIALS INC			1,2	1FE	398,580	101.5990	406,396	400,000	398,672	0	92	0	0	3.300	3.340	AO	3,300	6,637	03/28/2017	04/01/2027
038222-AM-7	APPLIED MATERIALS INC			1,2	1FE	1,497,255	112.1860	1,682,805	1,500,000	1,497,291	0	36	0	0	4.350	4.360	AO	16,313	32,806	03/28/2017	04/01/2047
03836W-E*-0	AQUA AMERICA INC			1	1	100,000	93.0710	93,071	100,000	100,000	0	0	0	0	3.010	3.010	MN	485	3,010	11/03/2016	11/03/2031
039688-AH-5	ARCTIC SLOPE REGIONAL CORP			1	2	100,000	97.9950	97,995	100,000	100,000	0	0	0	0	3.460	3.460	JD	96	3,460	12/21/2016	12/21/2024
039688-AJ-1	ARCTIC SLOPE REGIONAL CORP			1	2	100,000	97.5320	97,532	100,000	100,000	0	0	0	0	3.620	3.620	JD	101	3,620	12/21/2016	12/21/2026
04220@-AA-2	ARMENIA MOUNTAIN WIND LLC			1	2FE	234,011	100.8900	236,094	234,011	234,011	0	0	0	0	3.260	3.260	JD	4,087	7,853	11/05/2015	12/31/2024
04317@-AG-3	ARTHUR J GALLAGHER & CO			1	2	100,000	106.1610	106,161	100,000	100,000	0	0	0	0	4.730	4.730	FA	1,629	4,730	02/27/2014	02/27/2026
04317@-AH-1	ARTHUR J GALLAGHER & CO			1	2	100,000	108.2300	108,230	100,000	100,000	0	0	0	0	4.980	4.980	FA	1,715	4,980	02/27/2014	02/27/2029
04317@-AQ-1	ARTHUR J GALLAGHER & CO			1	2	400,000	104.5250	418,100	400,000	400,000	0	0	0	0	4.400	4.400	JD	1,418	17,600	06/02/2016	06/02/2026
04317@-AR-9	ARTHUR J GALLAGHER & CO			1	2	200,000	105.3670	210,734	200,000	200,000	0	0	0	0	4.550	4.550	JD	733	9,100	06/02/2016	06/02/2028
04317@-AS-7	ARTHUR J GALLAGHER & CO			1	2	100,000	106.2750	106,275	100,000	100,000	0	0	0	0	4.700	4.700	JD	379	4,700	06/02/2016	06/02/2031
044209-AF-1	ASHLAND INC.			1,2	3FE	154,012	104.3190	161,694	155,000	154,463	0	101	0	0	4.750	4.830	FA	2,781	7,363	02/21/2013	08/15/2022
04774#-AA-0	ATLANTA FALCONS STADIUM CO LLC			1	2FE	100,000	96.1910	96,191	100,000	100,000	0	0	0	0	3.590	3.590	MS	1,197	3,650	08/25/2016	09/01/2042
04774#-AB-8	ATLANTA FALCONS STADIUM CO LLC			1	2FE	100,000	96.1910	96,191	100,000	100,000	0	0	0	0	3.590	3.590	MS	1,197	2,992	11/01/2016	09/01/2042
048303-E*-8	ATLANTIC CITY ELECTRIC CO			1	1	300,000	101.6050	304,815	300,000	300,000	0	0	0	0	3.500	3.500	JD	875	10,500	12/08/2015	12/01/2025
05330K-AA-3	AUTOPISTAS METROPOLITANAS DE PUERT			1	4FE	873,900	99.1890	866,820	873,900	873,900	0	0	0	0	6.750	6.750	MJSD	164	58,988	08/02/2013	06/30/2035
053332-AP-7	AUTOZONE INC			1,2	2FE	1,988,940	100.5650	2,011,300	2,000,000	1,993,646	0	1,033	0	0	3.125	3.180	JJ	28,819	62,500	04/18/2013	07/15/2023
05348E-AS-8	AVALONBAY COMMUNITIES INC			1,2	1FE	845,392	102.9010	823,216	800,000	820,015	0	(7,646)	0	0	3.625	2.580	AO	7,250	29,000	07/23/2014	10/01/2020
05369A-AA-9	AVIATION CAPITAL GROUP LLC			1,2	2FE	2,459,200	98.0060	2,450,150	2,500,000	2,459,900	0	700	0	0	3.500	3.690	MN	17,743	0	10/11/2017	11/01/2027
05490L-AA-7	BLUE CROSS & BLUE SHIELD OF MINNES			1,2	1FE	149,987	100.0340	150,051	150,000	149,990	0	1	0	0	3.790	3.790	MN	948	5,685	04/21/2015	05/01/2025
05526D-BA-2	BAT CAPITAL CORP			1,2	2FE	2,500,000	100.0990	2,502,500	2,500,000	2,500,000	0	0	0	0	3.557	3.550	FA	33,594	0	08/08/2017	08/15/2027
05526D-BC-8	BAT CAPITAL CORP			1,2	2FE	1,500,000	104.9350	1,574,025	1,500,000	1,500,000	0	0	0	0	4.390	4.390	FA	24,877	0	08/08/2017	08/15/2037
05526D-BE-4	BAT CAPITAL CORP			1,2	2FE	1,500,000	105.5510	1,583,265	1,500,000	1,500,000	0	0	0	0	4.540	4.540	FA	25,727	0	08/08/2017	08/15/2047
055778-AP-5	UNION PACIFIC CORP SER A-1			1	1	32,128	104.5200	33,580	32,128	32,128	0	0	0	0	3.930	3.930	FA	449	1,263	02/23/2011	02/23/2026
055778-AQ-3	UNION PACIFIC CORP SER A-2			1	1	15,119	104.5200	15,802	15,119	15,119	0	0	0	0	3.930	3.930	FA	211	594	02/23/2011	02/23/2026
055778-AR-1	UNION PACIFIC CORP			1	1	61,421	104.6300	64,264	61,421	61,421	0	0	0	0	3.930	3.930	MN	389	2,414	05/05/2011	05/03/2026
05723K-AB-6	BAKER HUGHES A GE COMPANY LLC			1,2	1FE	1,500,000	99.9490	1,499,235	1,500,000	1,500,000	0	0	0	0	3.337	3.330	JD	2,781	0	12/06/2017	12/15/2027
05723K-AC-4	BAKER HUGHES A GE COMPANY LLC			1,2	1FE	2,500,000	102.1030	2,552,575	2,500,000	2,500,000	0	0	0	0	4.080	4.080	JD	5,667	0	12/06/2017	12/15/2047
058498-AR-7	BALL CORP				3FE	65,000	106.5970	69,289	65,000	65,000	0	0	0	0	5.000	5.000	MS	957	3,250	02/24/2012	03/15/2022
059165-EG-1	BALTIMORE GAS & ELECTRIC CO			1,2	1FE	2,492,500	94.4480	2,361,200	2,500,000	2,493,422	0	677	0	0	2.400	2.430	FA	22,667	59,500	08/15/2016	08/15/2026
060505-DL-5	BANK OF AMERICA CORP				2FE	2,400,951	124.3220	3,729,660	3,000,000	2,455,421	0	10,587	0	0	6.500	8.390	MS	57,417	195,000	09/06/2007	09/15/2037
06051G-EU-9	BANK OF AMERICA CORP				1FE	1,987,660	102.3210	2,046,440	2,000,000	1,993,204	0	1,221	0	0	3.300	3.370	JJ	31,167	66,000	03/19/2013	01/11/2023
06406H-CQ-0	BANK OF NEW YORK MELLON CORP			1,2	1FE	1,995,260	106.1000	2,122,000	2,000,000	1,996,642	0	356	0	0	3.950	3.970	MN	9,436	79,000	11/13/2013	11/18/2025
06406H-DA-4	BANK OF NEW YORK MELLON CORP			1,2	1FE	997,860	100.0290	1,000,290	1,000,000	998,407	0	197	0	0	3.000	3.020	FA	10,583	30,000	02/19/2015	02/24/2025
06406R-AD-9	BANK OF NEW YORK MELLON CORP/THE	LS		1,2	1FE	499,790	100.8800	504,405	500,000	499,801	0	11	0	0	3.250	3.250	MN	2,031	8,125	05/09/2017	05/16/2027
06406Y-AA-0	BANK OF NEW YORK MELLON CORP			1,2	1FE	2,000,000	99.5270	1,990,540	2,000,000	2,000,000	0	0	0	0	3.300	3.300	FA	23,467	0	08/16/2017	08/23/2029
070101-AH-3	BASIN ELECTRIC POWER COOPERATIVE I			1,2	1FE	2,989,050	110.9410	3,328,230	3,000,000	2,989,165	0	115	0	0	4.750	4.770	AO	25,729	71,250	04/19/2017	04/26/2047
070101-D#-4	BASIN ELECTRIC POWER COOPERATIVE			1	1	218,282	109.4200	218,840	200,000	214,997	0	(2,312)	0	0	4.890	3.430	AO	1,712	9,780	07/26/2016	10/28/2027
07177M-AB-9	BAXALTA INC			1,2	2FE	4,966,200	103.3570	5,167,850	5,000,000	4,973,484	0	2,977	0	0	4.000	4.080	JD	4,444	200,000	06/18/2015	06/23/2025
07177M-AL-7	BAXALTA INC			1,2	2FE	4,995,700	102.3270	5,116,350	5,000,000	4,997,127	0	581	0	0	3.600	3.610	JD	4,000	180,000	06/18/2015	06/23/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
07177M-AN-3	BAXALTA INC	LS		1,2	2FE	4,967,100	116.7680	5,838,450	5,000,000	4,968,321	0	504	0	0	5.250	5.290	JD	5,833	262,500	06/18/2015	06/23/2045
07274E-AF-0	BAYER US FINANCE LLC				1FE	4,997,500	100.9320	5,046,600	5,000,000	4,998,589	0	348	0	0	3.000	3.000	AO	34,583	150,000	10/01/2014	10/08/2021
07330N-AQ-8	BRANCH BANKING AND TRUST COMPANY	LS		1,2	1FE	1,998,620	100.2360	2,004,720	2,000,000	1,998,857	0	237	0	0	2.625	2.640	JJ	24,208	24,646	01/23/2017	01/15/2022
07387#-AA-2	BEAR SWAMP FINANCE LP			1	2FE	496,888	108.0560	536,917	496,888	496,888	0	0	0	0	4.890	4.890	MJSD	6,161	24,840	10/08/2015	10/08/2025
075887-BG-3	BECTON DICKINSON & CO			1,2	2FE	250,000	109.5980	273,997	250,000	250,000	0	0	0	0	4.685	4.680	JD	521	11,713	12/04/2014	12/15/2044
08888@-AA-6	BIF II SAFE HARBOR HOLDINGS LLC			1	2FE	500,000	106.4700	532,350	500,000	500,000	0	0	0	0	4.610	4.610	MJSD	5,827	18,248	12/16/2016	12/31/2026
09247X-AN-1	BLACKROCK INC				1FE	497,975	101.2180	506,090	500,000	498,104	0	129	0	0	3.200	3.240	MS	4,711	7,422	03/21/2017	03/15/2027
093712-AC-1	BLOOM ENERGY CORPORATION			1,2	4FE	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	10.000	10.000	JJ	50,833	0	06/29/2017	07/31/2024
095370-AD-4	BLUE CUBE SPINCO INC			1,2	3FE	40,000	120.0330	48,013	40,000	40,000	0	0	0	0	10.000	10.000	AO	844	4,000	09/25/2015	10/15/2025
097023-BH-7	BOEING CO			1,2	1FE	2,954,220	100.9620	3,028,860	3,000,000	2,967,274	0	4,253	0	0	2.850	3.020	AO	14,488	85,500	10/28/2014	10/30/2024
097023-BJ-3	BOEING CO			1,2	1FE	97,589	97.6020	97,602	100,000	98,211	0	223	0	0	2.500	2.770	MS	833	2,500	02/18/2015	03/01/2025
097023-BK-0	BOEING CO			1,2	1FE	873,468	99.4860	895,382	900,000	876,236	0	995	0	0	3.300	3.500	MS	9,900	29,700	02/18/2015	03/01/2035
097023-BL-8	BOEING CO			1,2	1FE	577,716	97.1240	582,744	600,000	578,950	0	443	0	0	3.500	3.700	MS	7,000	21,000	02/18/2015	03/01/2045
099724-AJ-5	BORGWARNER INC	LS		1,2	2FE	598,788	100.4950	602,970	600,000	599,086	0	110	0	0	3.375	3.390	MS	5,963	20,250	03/09/2015	03/15/2025
10567@-AA-0	BRAVES STADIUM COMPANY LLC			1	2FE	200,000	98.3470	196,694	200,000	200,000	0	0	0	0	3.770	3.770	MS	1,906	7,268	10/13/2016	09/30/2041
109043-AG-4	BRIGGS & STRATTON CORP				3FE	10,000	109.8800	10,988	10,000	10,000	0	0	0	0	6.875	6.870	JD	31	688	12/15/2010	12/15/2020
110122-AQ-1	BRISTOL-MYERS SQUIBB CO				1FE	2,778,720	134.5360	3,767,008	2,800,000	2,781,993	0	434	0	0	6.125	6.180	MN	28,583	171,500	04/28/2008	05/01/2038
110122-AU-2	BRISTOL-MYERS SQUIBB CO				1FE	1,926,700	96.4560	1,929,120	2,000,000	1,935,043	0	1,658	0	0	3.250	3.440	FA	27,083	65,000	07/26/2012	08/01/2042
11120V-AA-1	BRIXMOR OPERATING PARTNERSHIP LP			1,2	2FE	99,958	99.9560	99,956	100,000	99,970	0	4	0	0	3.850	3.850	FA	1,604	3,850	01/13/2015	02/01/2025
11134L-AE-9	BROADCOM CORPORATION/BROADCOM CAYM			1,2	2FE	2,497,400	99.4710	2,486,775	2,500,000	2,497,709	0	309	0	0	3.625	3.640	JJ	41,788	44,306	01/11/2017	01/15/2024
111621-AM-0	BROCADE COMMUNICATIONS SYSTEMS IN			1,2	3FE	15,000	102.0610	15,309	15,000	15,000	0	0	0	0	4.625	4.620	JJ	320	694	01/16/2013	01/15/2023
11271R-AA-7	BROOKFIELD FINANCE INC			1,2	1FE	2,992,260	103.4810	3,104,430	3,000,000	2,993,110	0	850	0	0	4.000	4.040	AO	30,000	67,000	03/07/2017	04/01/2024
11283*-AA-3	BROOKFIELD WHITE PINE HYDRO LLC			1	2FE	500,000	106.2070	531,035	500,000	500,000	0	0	0	0	4.398	4.390	MJSD	5,559	4,887	07/10/2017	07/10/2032
114259-AN-4	BROOKLYN UNION GAS CO			1,2	1FE	400,000	101.9860	407,944	400,000	400,000	0	0	0	0	3.407	3.400	MS	4,202	13,628	03/07/2016	03/10/2026
114259-AP-9	BROOKLYN UNION GAS CO			1,2	1FE	500,000	113.6760	568,380	500,000	500,000	0	0	0	0	4.504	4.500	MS	6,944	22,520	03/07/2016	03/10/2046
115637-AL-4	BROWN-FORMAN CORPORATION			1,2	1FE	1,098,468	98.6970	1,085,667	1,100,000	1,098,603	0	33	0	0	3.750	3.750	JJ	19,021	41,250	04/28/2015	01/15/2043
120111-BN-8	BUILDING MATERIALS CORP OF AMERICA			1,2	3FE	95,000	106.7790	101,440	95,000	95,000	0	0	0	0	6.000	6.000	AO	1,203	5,700	09/22/2015	10/15/2025
12189T-AX-2	BURLINGTON NORTHERN SANTA FE CORPO				1FE	203,910	134.5490	269,098	200,000	203,168	0	(90)	0	0	6.200	6.050	FA	4,684	12,400	02/09/2007	08/15/2036
124857-AN-3	CBS CORP			1,2	2FE	493,505	101.9220	509,610	500,000	493,825	0	112	0	0	4.600	4.680	JJ	10,606	23,000	01/07/2015	01/15/2045
124857-AP-8	CBS CORP			1,2	2FE	495,165	100.2690	501,345	500,000	496,425	0	439	0	0	3.500	3.610	JJ	8,069	17,500	01/07/2015	01/15/2025
124857-AV-5	CBS CORP	LS		1,2	2FE	2,457,500	98.3070	2,457,675	2,500,000	2,457,921	0	421	0	0	3.700	3.890	JD	11,563	0	11/13/2017	06/01/2028
1248EP-BG-7	CCO HOLDINGS LLC			1,2	3FE	55,300	102.0380	56,121	55,000	55,213	0	(34)	0	0	5.375	5.290	MN	493	2,956	04/13/2015	05/01/2025
12513G-BC-2	CDW LLC / CDW FINANCE CORP			1,2	3FE	39,988	103.6170	41,447	40,000	39,989	0	1	0	0	5.000	5.000	MS	667	994	03/22/2017	09/01/2025
12527G-AB-9	CF INDUSTRIES INC				3FE	151,875	109.1540	136,443	125,000	133,539	0	(3,425)	0	0	7.125	4.020	MN	1,484	8,906	02/07/2012	05/01/2020
12527G-AG-8	CF INDUSTRIES INC				2FE	249,633	101.0220	252,555	250,000	249,710	0	70	0	0	3.400	3.430	JD	708	8,736	11/10/2016	12/01/2021
12527G-AH-6	CF INDUSTRIES INC				2FE	248,463	104.4780	261,195	250,000	248,604	0	127	0	0	4.500	4.570	JD	938	11,563	11/10/2016	12/01/2026
12543D-AU-4	CHS/COMMUNITY HEALTH SYSTEMS INC	LS		1,2	4FE	35,413	90.3190	31,612	35,000	35,157	0	(70)	0	0	5.125	4.890	FA	747	1,794	01/16/2014	08/01/2021
12572Q-AG-0	CME GROUP INC			1,2	1FE	873,346	101.4740	887,898	875,000	873,764	0	151	0	0	3.000	3.020	MS	7,729	26,250	03/04/2015	03/15/2025
125896-BE-9	CMS ENERGY CORPORATION				2FE	51,000	107.4970	53,749	50,000	50,272	0	(119)	0	0	6.250	5.960	FA	1,302	3,125	08/31/2010	02/01/2020
126304-AK-0	CSC HOLDINGS INC.				4FE	85,200	102.2500	81,800	80,000	80,441	0	(779)	0	0	7.625	6.560	JJ	2,813	6,100	04/15/2011	07/15/2018
126307-AC-1	CSC HOLDINGS LLC				4FE	32,925	105.5670	31,670	30,000	30,481	0	(398)	0	0	8.625	7.110	FA	978	2,588	04/27/2010	02/15/2019
126307-AF-4	CSC HOLDINGS LLC				4FE	54,000	107.2550	53,628	50,000	51,857	0	(418)	0	0	6.750	5.660	MN	431	3,375	02/15/2012	11/15/2021
126408-GS-6	CSX CORP				2FE	2,000,000	132.4240	2,648,480	2,000,000	2,000,000	0	0	0	0	6.220	6.220	AO	21,079	124,400	03/24/2010	04/30/2040
12656*-AL-6	CSLB HOLDINGS INC			1	1	400,000	96.1000	384,400	400,000	400,000	0	0	0	0	2.970	2.970	AO	2,574	11,880	10/13/2016	10/13/2028
12656*-AM-4	CSLB HOLDINGS INC			1	1	200,000	95.0800	190,160	200,000	200,000	0	0	0	0	3.120	3.120	AO	1,352	6,240	10/13/2016	10/13/2031
126650-CQ-1	CVS HEALTH CORP			1,2	2FE	10,000	107.0740	10,707	10,000	10,000	0	0	0	0	4.750	4.750	JD	40	475	11/06/2014	12/01/2022
126650-CS-7	CVS HEALTH CORP			1,2	2FE	10,000	108.7750	10,878	10,000	10,000	0	0	0	0	5.000	5.000	JD	42	500	11/06/2014	12/01/2024
12673P-AH-8	CA INC			1,2	2FE	999,100	101.4800	1,014,800	1,000,000	999,201	0	101	0	0	3.600	3.610	FA	13,600	14,800	03/15/2017	08/15/2022
12673P-AJ-4	CA INC			1,2	2FE	1,500,000	104.4530	1,566,795	1,500,000	1,500,000	0	0	0	0	4.700	4.700	MS	20,758	34,858	03/15/2017	03/15/2027
128195-AP-9	CALATLANTIC GROUP INC			1,2	3FE	10,000	103.4310	10,343	10,000	10,000	0	0	0	0	5.000	5.000	JD	22	258	06/06/2017	06/15/2027
131347-CA-2	CALPINE CORP			1,2	3FE	220,263	103.1810	221,839	215,000	216,862	0	(931)	0	0	6.000	5.500	JJ	5,948	12,900	01/15/2014	01/15/2022
14268#-AA-2	CARLSBAD ENERGY HOLDINGS LLC			1	2FE	200,000	99.7910	199,582	200,000	200,000	0	0	0	0	4.120	4.120	MJSD	2,083	2,838	05/26/2017	10/31/2038
14313*-AB-9	CARMAX AUTO SUPERSTORES INC			1	2	200,000	103.7910	207,582	200,000	200,000	0	0	0	0	4.170	4.170	AO	1,483	8,340	06/22/2016	04/27/2026
14313*-AC-7	CARMAX AUTO SUPERSTORES INC			1	2	200,000	104.0690	208,138	200,000	200,000	0	0	0	0	4.270	4.270	AO	1,518	8,540	06/22/2016	04/27/2028
14456#-AA-4	CARRIX INC			1	2Z	250,000	105.9290	264,823	250,000	250,000	0	0	0	0	4.960	4.960	JJ	5,614	0	07/19/2017	07/31/2027
14456#-AB-2	CARRIX INC			1	2Z	750,000	106.6410	799,808	750,000	750,000	0	0	0	0	5.060	5.060	JJ	17,183	0	07/19/2017	07/31/2029
147528-E#-6	CASEYS GENERAL STORES INC			1	2	600,000	103.9560	623,736	600,000	600,000	0	0	0	0	3.670	3.670	JD	856	22,020	06/17/2013	06/17/2028

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
147528-E@-8	CASEYS GENERAL STORES INC. PRVT			1	2	10,000,000	106.7790	10,677,900	10,000,000	10,000,000	0	0	0	0	5.220	5.220	FA	205,900	522,000	08/03/2010	08/09/2020
147528-F#-5	CASEYS GENERAL STORES INC			1	2	250,000	103.6120	259,030	250,000	250,000	0	0	0	0	3.720	3.720	AO	1,628	9,300	10/28/2016	10/28/2031
147528-F*-9	CASEYS GENERAL STORES INC			1	2	300,000	104.4650	313,395	300,000	300,000	0	0	0	0	3.750	3.750	JD	438	11,250	12/17/2013	12/17/2028
147528-F@-7	CASEYS GENERAL STORES INC			1	2	250,000	103.1140	257,785	250,000	250,000	0	0	0	0	3.650	3.650	MN	1,495	9,125	05/02/2016	05/02/2031
147528-G*-8	CASEYS GENERAL STORES INC.			1	2	350,000	102.9220	360,227	350,000	350,000	0	0	0	0	3.510	3.510	JD	614	6,143	06/13/2017	06/13/2025
147528-G@-6	CASEYS GENERAL STORES INC.			1	2	500,000	104.1150	520,575	500,000	500,000	0	0	0	0	3.770	3.770	FA	6,755	0	08/22/2017	08/22/2028
14912L-3U-3	CATERPILLAR FIN SE MTN				1FE	498,755	100.9580	504,790	500,000	499,955	0	151	0	0	5.450	5.480	AO	5,753	27,250	03/19/2008	04/15/2018
14912L-4D-0	CATERPILLAR FINANC MTN				1FE	2,913,375	103.8040	2,595,100	2,500,000	2,541,526	0	(53,234)	0	0	7.050	4.760	MS	44,552	176,250	10/05/2009	10/01/2018
14912L-4E-8	CATERPILLAR FINANC MTN				1FE	1,846,855	105.5260	1,952,231	1,850,000	1,849,531	0	388	0	0	7.150	7.170	FA	49,971	132,275	02/05/2009	02/15/2019
15005#-AA-7	CED UPTON COUNTY SOLAR LLC			1	2	200,000	106.5650	213,130	200,000	200,000	0	0	0	0	4.450	4.450	JD	7,071	0	03/16/2017	06/30/2042
15089Q-AC-8	CELANESE US HOLDINGS LLC				2FE	136,094	109.4110	136,764	125,000	129,673	0	(1,219)	0	0	5.875	4.690	JD	326	7,344	02/07/2012	06/15/2021
15135B-AH-4	CENTENE ESCROW CORP			1,2	3FE	15,000	106.3350	15,950	15,000	15,000	0	0	0	0	6.125	6.120	FA	347	919	01/28/2016	02/15/2024
15189X-AM-0	CENTERPOINT ENERGY HOUSTON ELECTRI			1,2	1FE	1,994,880	100.6220	2,012,440	2,000,000	1,995,437	0	115	0	0	3.550	3.560	FA	29,583	71,000	08/07/2012	08/01/2042
15189Y-AD-8	CENTERPOINT ENERGY RESOURCES CORPO				2FE	1,294,475	126.3590	1,642,667	1,300,000	1,295,557	0	118	0	0	6.250	6.280	FA	33,854	81,250	05/21/2007	02/01/2037
161175-AZ-7	CHARTER COMMUNICATIONS OPERATING L			1,2	2FE	2,000,000	117.0480	2,340,960	2,000,000	2,000,000	0	0	0	0	6.384	6.380	AO	24,117	127,680	07/09/2015	10/23/2035
16411Q-AA-9	CHENIERE ENERGY PARTNERS LP			1,2	3FE	15,000	102.0160	15,302	15,000	15,000	0	0	0	0	5.250	5.250	AO	225	0	09/12/2017	10/01/2025
16412X-AG-0	CHENIERE CORPUS CHRISTI HOLDINGS L	LS		1,2	3FE	55,394	103.0430	56,674	55,000	55,377	0	(16)	0	0	5.125	5.020	JD	1,746	0	05/15/2017	06/30/2027
165167-CQ-8	CHESAPEAKE ENERGY CORPORATION	LS		1,2	4FE	8,730	107.7500	19,395	18,000	10,156	0	784	0	0	8.000	23.270	JD	64	1,440	12/23/2015	12/15/2022
166764-BL-3	CHEVRON CORP			1,2	1FE	4,000,000	99.9230	3,996,920	4,000,000	4,000,000	0	0	0	0	2.954	2.950	MN	14,770	118,160	05/09/2016	05/16/2026
171265-A@-0	CHUGACH ELECTRIC ASSOCIATION INC.			1	1	240,000	110.9260	266,222	240,000	240,000	0	0	0	0	4.750	4.740	MS	3,357	11,400	01/21/2011	03/15/2041
171265-B#-7	CHUGACH ELECTRIC ASSOCIATION INC.			1	1	400,000	100.1450	400,580	400,000	400,000	0	0	0	0	3.430	3.430	MS	4,040	6,784	03/17/2017	03/15/2037
171265-B@-9	CHUGACH ELECTRIC ASSOCIATION INC.			1	1	200,000	107.9290	215,858	200,000	200,000	0	0	0	0	4.780	4.780	MS	2,815	9,560	01/11/2012	03/15/2042
172062-AE-1	CINCINNATI FINANCIAL CORPORATION				1FE	3,957,200	126.8970	5,075,880	4,000,000	3,967,270	0	1,080	0	0	6.125	6.200	MN	40,833	245,000	10/27/2004	11/01/2034
17275R-AD-4	CISCO SYSTEMS INC				1FE	429,714	136.5640	614,538	450,000	432,484	0	393	0	0	5.900	6.230	FA	10,030	26,550	02/18/2009	02/15/2039
17275R-AE-2	CISCO SYSTEMS INC				1FE	1,247,175	103.2000	1,290,000	1,250,000	1,249,609	0	331	0	0	4.950	4.970	FA	23,375	61,875	02/09/2009	02/15/2019
17275R-AH-5	CISCO SYSTEMS INC				1FE	1,997,040	104.5910	2,091,820	2,000,000	1,999,270	0	335	0	0	4.450	4.460	JJ	41,039	89,000	11/09/2009	01/15/2020
172967-EP-2	C 6 7/8 03/05/38				2FE	1,108,940	136.7510	1,367,510	1,000,000	1,095,518	0	(2,374)	0	0	6.875	6.040	MS	22,153	68,750	04/13/2011	03/05/2038
172967-LP-4	CITIGROUP INC			1,2	2FE	2,000,000	101.3100	2,026,200	2,000,000	2,000,000	0	0	0	0	3.668	3.660	JJ	31,993	0	07/17/2017	07/24/2028
17453B-AW-1	FRONTIER COMMUNICATIONS CORP				4FE	19,998	95.7430	18,191	19,000	19,182	0	(141)	0	0	7.125	6.280	MS	399	1,354	02/01/2011	03/15/2019
18055#-AX-0	CLARION LION PROPERTIES FUND HOLDI			1	1	100,000	102.0110	102,011	100,000	100,000	0	0	0	0	3.770	3.770	MN	628	1,885	05/01/2017	05/01/2027
18055#-AY-8	CLARION LION PROPERTIES FUND HOLDI			1	1	100,000	101.9940	101,994	100,000	100,000	0	0	0	0	3.820	3.820	MN	637	1,910	05/01/2017	05/01/2028
18055#-AZ-5	CLARION LION PROPERTIES FUND HOLDI			1	1	300,000	102.0830	306,249	300,000	300,000	0	0	0	0	3.870	3.870	MN	1,935	5,805	05/01/2017	05/01/2029
184496-AJ-6	CLEAN HARBORS INC			1,2	3FE	81,188	101.2230	78,954	78,000	78,368	0	(611)	0	0	5.250	4.410	FA	1,706	4,393	12/13/2012	08/01/2020
184496-AL-1	CLEAN HARBORS INC.			1,2	3FE	20,000	101.1090	20,222	20,000	20,000	0	0	0	0	5.125	5.120	JD	85	1,025	11/28/2012	06/01/2021
185508-A#-5	CLECO POWER LLC			1	2	300,000	102.2900	306,870	300,000	300,000	0	0	0	0	3.680	3.680	MN	1,411	11,040	12/15/2015	11/15/2025
185508-A*-9	CLECO POWER LLC			1	2	800,000	109.3180	874,544	800,000	800,000	0	0	0	0	5.120	5.120	JD	1,707	40,960	12/16/2011	12/16/2041
185508-A@-7	CLECO POWER LLC			1	2	900,000	106.8620	961,758	900,000	900,000	0	0	0	0	4.330	4.330	MN	4,980	38,970	05/08/2012	05/15/2027
191216-AR-1	COCA-COLA COMPANY (THE)				1FE	2,143,421	102.7430	2,208,975	2,150,000	2,147,894	0	690	0	0	3.150	3.180	MN	8,654	67,725	11/04/2010	11/15/2020
191216-AV-2	COCA-COLA COMPANY (THE)				1FE	7,993,040	103.3370	8,266,961	8,000,000	7,997,250	0	694	0	0	3.300	3.310	MS	88,000	264,000	08/03/2011	09/01/2021
19416Q-DZ-0	COLGATE-PALMOLIVE CO				1FE	1,964,980	99.4560	1,989,120	2,000,000	1,983,735	0	3,507	0	0	2.300	2.490	MN	7,411	46,000	04/30/2012	05/03/2022
20030N-AM-3	COMCAST CORPORATION				1FE	5,899,400	135.5760	8,134,560	6,000,000	5,915,493	0	2,059	0	0	6.450	6.570	MS	113,950	387,000	07/30/2007	03/15/2037
20030N-BA-8	COMCAST CORP	LS			1FE	1,997,980	106.1130	2,122,280	2,000,000	1,999,471	0	225	0	0	5.150	5.160	MS	34,333	103,000	02/24/2010	03/01/2020
20030N-BS-9	COMCAST CORP	LS		1,2	1FE	1,247,650	100.6600	1,258,250	1,250,000	1,248,037	0	208	0	0	3.150	3.170	MS	13,125	39,375	02/16/2016	03/01/2026
20030N-BT-7	COMCAST CORPORATION	LS		1,2	1FE	1,969,800	95.7110	1,914,220	2,000,000	1,971,333	0	1,109	0	0	3.200	3.300	JJ	29,511	63,289	08/16/2016	07/15/2036
200339-DX-4	COMERICA BANK				1FE	745,478	102.9690	772,268	750,000	746,414	0	397	0	0	4.000	4.070	JJ	12,833	30,000	07/22/2015	07/27/2025
202795-HK-9	COMMONWEALTH EDISON				1FE	308,310	130.9100	327,275	250,000	306,783	0	(1,527)	0	0	5.900	4.110	MS	4,343	7,375	03/31/2017	03/15/2036
20338H-AB-9	COMMSCOPE TECHNOLOGIES FINANCE LLC			1,2	3FE	108,700	100.0250	110,028	110,000	108,756	0	56	0	0	5.000	5.150	MS	1,619	1,011	11/14/2017	03/15/2027
205887-BR-2	CONAGRA FOODS INC			1,2	2FE	1,130,213	101.1900	1,146,494	1,133,000	1,131,477	0	273	0	0	3.200	3.220	JJ	15,711	36,256	01/15/2013	01/25/2023
207597-DV-4	CONNECTICUT LIGHT AND POWER CO				1FE	316,100	133.9460	334,865	250,000	314,335	0	(1,765)	0	0	6.350	4.310	JD	1,323	15,875	03/14/2017	06/01/2036
207597-EF-8	CONNECTICUT LIGHT AND POWER CO			1,2	1FE	1,987,020	99.1570	1,983,140	2,000,000	1,993,046	0	1,277	0	0	2.500	2.570	JJ	23,056	50,000	01/08/2013	01/15/2023
20826F-AC-0	CONOCOPHILLIPS CO	LS		1,2	1FE	1,988,960	109.3550	2,187,120	2,000,000	1,989,574	0	202	0	0	4.300	4.330	MN	10,989	86,000	11/06/2014	11/15/2044
20826F-AD-8	CONOCOPHILLIPS CO			1,2	1FE	1,996,460	103.1630	2,063,260	2,000,000	1,997,448	0	325	0	0	3.350	3.370	MN	8,561	67,000	11/06/2014	11/15/2024
209111-FF-5	CONSOLIDATED EDISON CO OF NEW YORK			1,2	1FE	1,994,900	115.2600	2,305,200	2,000,000	1,995,069	0	50	0	0	4.625	4.630	JD	7,708	92,500	11/19/2014	12/01/2054
21036P-AH-1	CONSTELLATION BRANDS INC				2FE	30,000	112.3300	33,699	30,000	30,000	0	0	0	0	6.000	6.000	MN	300	1,800	04/10/2012	05/01/2022
21036P-AL-2	CONSTELLATION BRANDS INC				2FE	90,300	106.0530	95,449	90,000	90,176	0	(29)	0	0	4.250	4.200	MN	638	3,825	05/15/2013	05/01/2023
210518-C*-5	CONSUMERS ENERGY COMPANY			1	1	1,000,000	102.8330	1,028,330	1,000,000	1,000,000	0	0	0	0	3.770	3.770	AO	7,959	37,700	08/19/2010	10/15/2020
210518-CP-9	CONSUMERS ENERGY CO				1FE	133,274	127.9490	127,949	100,000	129,898	0	(1,200)	0	0	5.800	3.510	MS	1,708	5,800	01/29/2015	09/15/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
212168-AA-6	CONTINENTAL WIND LLC			1	2FE	417,789	98.5710	411,819	417,789	417,789	0	0	0	0	6.000	6.000	FA	8,425	25,067	09/30/2013	02/28/2033
219350-AV-7	CORNING INC				2FE	1,579,929	123.8440	1,609,972	1,300,000	1,560,969	0	(6,676)	0	0	5.750	4.340	FA	28,239	74,750	01/07/2015	08/15/2040
22025Y-AM-2	CORRECTIONS CORP OF AMERICA			1,2	3FE	70,350	100.7650	70,536	70,000	70,121	0	(52)	0	0	4.125	4.040	AO	722	2,888	03/21/2013	04/01/2020
22025Y-AP-5	CORRECTIONS CORP OF AMERICA			1,2	3FE	70,350	101.4650	71,026	70,000	70,202	0	(34)	0	0	4.625	4.560	MN	540	3,238	03/21/2013	05/01/2023
224044-BV-8	COX COMMUNICATIONS INC 144A				2FE	1,663,666	140.7430	2,075,959	1,475,000	1,657,881	0	(3,672)	0	0	8.375	7.210	MS	41,177	123,531	04/20/2016	03/01/2039
224044-CF-2	COX COMMUNICATIONS INC			1,2	2FE	299,892	101.7930	305,379	300,000	299,931	0	3	0	0	4.800	4.800	FA	6,000	14,400	12/01/2014	02/01/2035
224044-CJ-4	COX COMMUNICATIONS INC			1,2	2FE	1,990,440	98.5500	1,971,000	2,000,000	1,990,771	0	331	0	0	3.500	3.550	FA	28,000	0	07/24/2017	08/15/2027
228189-AB-2	CROWN AMERICAS LLC				4FE	60,000	102.0210	61,213	60,000	60,000	0	0	0	0	4.500	4.500	JJ	1,245	2,700	01/09/2013	01/15/2023
228227-BD-5	CROWN CASTLE INTERNATIONAL CORP				2FE	74,763	109.4630	82,097	75,000	74,854	0	25	0	0	5.250	5.290	JJ	1,816	3,938	01/23/2014	01/15/2023
228227-BE-3	CROWN CASTLE INTERNATIONAL CORP				2FE	29,850	107.3110	32,193	30,000	29,912	0	18	0	0	4.875	4.950	AO	309	1,463	04/01/2014	04/15/2022
23311R-AA-4	DCP MIDSTREAM LLC 144A				3FE	2,973,240	108.8510	3,265,530	3,000,000	2,977,426	0	533	0	0	6.750	6.820	MS	59,625	202,500	09/26/2007	09/15/2037
23311R-AC-0	DCP MIDSTREAM LLC				3FE	1,272,940	107.9380	1,079,380	1,000,000	1,051,894	0	(40,709)	0	0	9.750	5.240	MS	28,708	97,500	10/19/2011	03/15/2019
23314#-AE-9	DIVIDEND CAPITAL TRUST			1	2	500,000	105.2310	526,155	500,000	500,000	0	0	0	0	5.430	5.430	JAJO	4,827	27,150	04/27/2011	04/27/2020
23317H-AD-4	DDR CORP			1,2	2FE	49,630	98.1720	49,086	50,000	49,725	0	33	0	0	3.625	3.710	FA	755	1,813	01/12/2015	02/01/2025
23317H-AE-2	DDR CORP	LS		1,2	2FE	49,547	101.6100	50,805	50,000	49,625	0	38	0	0	4.250	4.360	FA	885	2,125	10/14/2015	02/01/2026
23331A-BH-1	DR HORTON INC			1,2	2FE	100,563	112.1560	112,156	100,000	100,349	0	(53)	0	0	5.750	5.670	FA	2,172	5,750	07/31/2013	08/15/2023
23338V-AE-6	DTE ELECTRIC CO			1,2	1FE	498,830	103.0520	515,265	500,000	498,895	0	23	0	0	3.700	3.710	MS	5,447	18,500	03/04/2015	03/15/2045
23338V-AF-3	DTE ELECTRIC CO			1,2	1FE	1,249,075	103.0770	1,288,463	1,250,000	1,249,120	0	17	0	0	3.700	3.700	JD	3,854	46,250	05/10/2016	06/01/2046
233851-BJ-2	DAIMLER FINANCE NORTH AMERICA LLC				1FE	990,390	101.4440	1,014,440	1,000,000	993,320	0	892	0	0	3.250	3.360	FA	13,542	32,500	07/24/2014	08/01/2024
233851-CB-8	DAIMLER FINANCE NORTH AMERICA LLC				1FE	149,312	102.6460	153,969	150,000	149,456	0	61	0	0	3.500	3.550	FA	2,158	5,250	07/28/2015	08/03/2025
233851-CU-6	DAIMLER FINANCE NORTH AMERICA LLC	LS			1FE	995,980	102.2770	1,022,770	1,000,000	996,317	0	337	0	0	3.450	3.490	JJ	16,771	17,250	01/03/2017	01/06/2027
23918K-AP-3	DAVITA INC	LS		1,2	4FE	35,000	102.8640	36,003	35,000	35,000	0	0	0	0	5.750	5.750	FA	760	2,013	08/14/2012	08/15/2022
244199-BC-8	DEERE & CO				1FE	1,989,120	103.7390	2,074,780	2,000,000	1,997,685	0	1,216	0	0	4.375	4.440	AO	18,229	87,500	10/13/2009	10/16/2019
24422E-RH-4	JOHN DEERE CAPITAL CORP				1FE	1,997,368	102.5510	1,943,360	1,895,000	1,942,222	0	(11,754)	0	0	3.150	2.450	AO	12,602	59,693	01/24/2013	10/15/2021
24422E-TH-2	JOHN DEERE CAPITAL CORP	LS			1FE	499,915	97.6640	488,320	500,000	499,927	0	8	0	0	2.650	2.650	JD	773	13,250	06/07/2016	06/10/2026
24617#-AA-9	DELAWARE NORTH COMPANIES BOSTON			1	2FE	462,645	101.9490	471,662	462,645	462,645	0	0	0	0	3.820	3.820	MN	2,307	17,673	11/14/2014	11/14/2034
24618#-AG-5	DELAWARE NORTH COMPANIES INC			1	2	100,000	103.4320	103,432	100,000	100,000	0	0	0	0	3.930	3.930	JJ	1,648	3,930	07/31/2013	07/31/2023
24618#-AH-3	DELAWARE NORTH COMPANIES INC			1	2	100,000	99.0710	99,071	100,000	100,000	0	0	0	0	3.400	3.400	JD	151	3,400	12/15/2016	12/15/2026
24618#-AJ-9	DELAWARE NORTH COMPANIES INC			1	2	100,000	98.0750	98,075	100,000	100,000	0	0	0	0	3.650	3.650	JD	162	3,650	12/15/2016	12/15/2031
24618#-AL-4	DELAWARE NORTH COMPANIES INC			1	2Z	100,000	103.2050	103,205	100,000	100,000	0	0	0	0	4.290	4.290	JD	131	0	12/20/2017	12/20/2032
247150-AK-0	DELOITTE & TOUCHE USA LLP			1	1	400,000	105.0670	420,268	400,000	400,000	0	0	0	0	4.350	4.350	MN	2,127	17,400	11/17/2011	11/17/2023
250847-EA-4	DETROIT EDISON				1FE	430,330	126.9630	444,371	350,000	426,791	0	(2,144)	0	0	5.700	4.060	AO	4,988	19,950	03/16/2017	10/01/2037
250847-EB-2	DETROIT EDISON CO				1FE	329,890	137.1740	342,937	250,000	327,855	0	(2,035)	0	0	6.625	4.180	JD	1,380	16,563	03/31/2017	06/01/2036
25271C-AN-2	DIAMOND OFFSHORE DRILLING INC.			1,2	4FE	2,197,673	73.0000	1,679,000	2,300,000	2,203,236	0	1,758	0	0	4.875	5.170	MN	18,688	112,125	09/17/2014	11/01/2043
25272K-AG-8	DIAMOND 1 FINANCE CORPORATION/DIAM			1,2	2FE	1,999,140	108.0480	2,160,974	2,000,000	1,999,355	0	99	0	0	5.450	5.450	JD	4,844	109,000	05/17/2016	06/15/2023
25272K-AK-9	DIAMOND 1 FINANCE CORPORATION/DIAM			1,2	2FE	1,999,040	110.2350	2,204,707	2,000,000	1,999,220	0	69	0	0	6.020	6.020	JD	5,351	120,400	05/17/2016	06/15/2026
25272K-AU-7	DIAMOND 1 FINANCE CORPORATION/DIAM			1,2	3FE	20,000	103.7500	20,750	20,000	20,000	0	0	0	0	5.875	5.870	JD	52	1,175	06/08/2016	06/15/2021
25272K-AW-3	DIAMOND 1 FINANCE CORP	LS		1,2	3FE	20,000	109.1670	21,833	20,000	20,000	0	0	0	0	7.125	7.120	JD	63	1,425	06/08/2016	06/15/2024
25389J-AK-2	DIGITAL REALTY TRUST LP			1,2	2FE	98,684	102.9960	102,996	100,000	99,315	0	129	0	0	3.625	3.780	AO	906	3,625	09/19/2012	10/01/2022
25468P-DF-0	WALT DISNEY CO	LS			1FE	199,524	101.8400	203,680	200,000	199,620	0	43	0	0	3.150	3.170	MS	1,820	6,300	09/14/2015	09/17/2025
25468P-DM-5	WALT DISNEY CO	LS			1FE	195,794	91.5020	183,004	200,000	196,357	0	384	0	0	1.850	2.080	JJ	1,552	3,885	07/07/2016	07/30/2026
25468P-DN-3	WALT DISNEY CO	LS			1FE	577,272	89.4700	536,820	600,000	577,960	0	467	0	0	3.000	3.190	JJ	7,550	18,900	07/07/2016	07/30/2046
25470D-AC-3	DISCOVERY COMMUNICATIONS LLC				2FE	4,983,750	105.4430	5,272,150	5,000,000	4,995,290	0	1,789	0	0	5.050	5.090	JD	21,042	252,500	05/26/2010	06/01/2020
25470D-AK-5	DISCOVERY COMMUNICATIONS LLC			1,2	2FE	999,150	98.3570	983,570	1,000,000	999,369	0	76	0	0	3.450	3.460	MS	10,158	34,500	02/25/2015	03/15/2025
25470X-AB-1	DISH DBS CORP				3FE	92,406	106.9240	96,232	90,000	90,564	0	(307)	0	0	7.875	7.460	MS	2,363	7,088	12/08/2010	09/01/2019
25470X-AY-1	DISH DBS CORP	LS			3FE	30,188	105.5550	31,667	30,000	30,168	0	(14)	0	0	7.750	7.650	JJ	1,163	2,441	06/09/2016	07/01/2026
257867-BA-8	RR DONNELLEY & SONS CO	LS			4FE	283,280	96.0270	283,280	295,000	283,280	0	(329)	14,125	0	6.500	6.330	MN	2,450	19,175	01/31/2014	11/15/2023
257867-BB-6	RR DONNELLEY & SONS CO	LS			4FE	9,316	93.1620	9,316	10,000	9,316	0	0	684	0	6.000	5.990	AO	150	600	03/06/2014	04/01/2024
263534-BZ-1	E I DU PONT DE NEMOURS AND CO				1FE	6,970,950	104.8010	7,336,070	7,000,000	6,993,261	0	3,081	0	0	4.625	4.670	JJ	149,285	323,750	11/04/2009	01/15/2020
26444H-AC-5	DUKE ENERGY FLORIDA LLC			1,2	1FE	3,123,125	101.1020	3,159,438	3,125,000	3,123,303	0	178	0	0	3.200	3.200	JJ	46,111	52,500	01/03/2017	01/15/2027
266228-C@-2	DUQUESNE LIGHT HOLDINGS INC			1	1	200,000	115.3660	230,732	200,000	200,000	0	0	0	0	4.760	4.760	FA	3,967	9,520	02/01/2012	02/03/2042
26867L-AG-5	EMD FINANCE LLC			1,2	2FE	1,996,480	100.4240	2,008,480	2,000,000	1,997,794	0	484	0	0	2.950	2.970	MS	16,717	59,000	03/16/2015	03/19/2022
26867L-AL-4	EMD FINANCE LLC			1,2	2FE	496,915	100.7830	503,920	500,000	497,675	0	281	0	0	3.250	3.320	MS	4,604	16,250	03/16/2015	03/19/2025
26875P-AE-1	EOG RESOURCES INC.				2FE	2,077,280	104.5460	2,090,920	2,000,000	2,021,743	0	(8,419)	0	0	4.400	3.920	JD	7,333	88,000	07/07/2010	06/01/2020
26875P-AM-3	EOG RESOURCES INC	LS		1,2	2FE	399,996	99.8640	399,456	400,000	400,000	0	0	0	0	3.150	3.150	AO	3,150	12,600	03/12/2015	04/01/2025
26875P-AN-1	EOG RESOURCES INC			1,2	2FE	199,142	102.7430	205,486	200,000	199,228	0	31	0	0	3.900	3.930	AO	1,950	7,800	03/12/2015	04/01/2035
26884T-AL-6	ERAC USA FINANCE LLC			1,2	2FE	503,300	103.3800	516,900	500,000	502,313	0	(299)	0	0	3.850	3.770	MN	2,460	19,250	06/30/2014	11/15/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
277432-AQ-3	EASTMAN CHEMICAL COMPANY			1,2	2FE	2,993,730	100.6430	3,019,290	3,000,000	2,997,458	0	1,196	0	0	2.700	2.740	JJ	37,350	81,000	11/10/2014	01/15/2020
278058-AQ-5	EATON CORP				2FE	1,282,980	116.8620	1,168,620	1,000,000	1,183,710	0	(21,212)	0	0	6.500	3.650	JD	5,417	65,000	12/18/2012	06/01/2025
278058-DB-5	EATON CORP				2FE	5,379,480	121.1020	6,539,508	5,400,000	5,383,300	0	463	0	0	5.800	5.820	MS	92,220	313,200	03/13/2007	03/15/2037
278058-DH-2	EATON CORP				2FE	2,326,560	105.2720	2,105,440	2,000,000	2,051,790	0	(40,368)	0	0	6.950	4.730	MS	38,997	139,000	01/06/2010	03/20/2019
278058-E#-5	EATON CORPORATION			1	2	1,100,000	102.1880	1,124,068	1,100,000	1,100,000	0	0	0	0	3.470	3.470	JD	1,696	38,170	06/28/2012	06/28/2021
278642-AL-7	EBAY INC.			1,2	2FE	1,997,980	101.4000	2,028,000	2,000,000	1,998,598	0	187	0	0	3.450	3.460	FA	28,750	69,000	07/23/2014	08/01/2024
27889*-AB-5	ECOM ATLANTIC INC			1	2Z	700,000	102.2760	715,932	700,000	700,000	0	0	0	0	6.100	6.100	AO	9,370	42,700	10/12/2011	10/12/2018
27889*-AC-3	ECOM ATLANTIC INC			1	2Z	800,000	111.3720	890,976	800,000	800,000	0	0	0	0	6.840	6.840	AO	12,008	54,720	10/12/2011	10/12/2021
28368E-AD-8	EL PASO CORPORATION				2FE	30,938	128.7550	38,627	30,000	30,762	0	(31)	0	0	7.800	7.490	FA	975	2,340	12/08/2010	08/01/2031
28368E-AE-6	EL PASO CORPORATION				2FE	136,131	128.9920	148,341	115,000	132,268	0	(758)	0	0	7.750	6.130	JJ	4,110	8,913	02/07/2012	01/15/2032
28501*-AT-2	ELECTRIC TRANSMISSION TEXAS LLC			1	2	200,000	101.7360	203,472	200,000	200,000	0	0	0	0	3.600	3.600	MN	840	7,200	11/19/2013	11/19/2025
28501*-AU-9	ELECTRIC TRANSMISSION TEXAS LLC			1	2	200,000	109.2790	218,558	200,000	200,000	0	0	0	0	4.710	4.710	JD	471	9,420	06/13/2013	06/13/2043
291011-BG-8	EMERSON ELECTRIC CO			1,2	1FE	498,420	101.1500	505,750	500,000	498,787	0	143	0	0	3.150	3.180	JD	1,313	15,750	05/18/2015	06/01/2025
29250R-AT-3	ENBRIDGE ENERGY PARTNERS LP			1,2	2FE	2,952,150	109.5380	3,286,140	3,000,000	2,957,165	0	918	0	0	5.500	5.610	MS	48,583	165,000	09/06/2011	09/15/2040
29273A-AA-4	ENERGIZER HOLDINGS INC.			1,2	3FE	35,150	104.0310	36,411	35,000	35,109	0	(17)	0	0	5.500	5.430	JD	86	1,925	05/18/2015	06/15/2025
29273R-AJ-8	ENERGY TRANSFER PARTNERS LP				2FE	1,187,472	124.1260	1,489,524	1,200,000	1,188,863	0	222	0	0	7.500	7.590	JJ	45,000	90,000	03/25/2008	07/01/2038
29273R-BC-2	ENERGY TRANSFER PARTNERS			1,2	2FE	1,186,110	130.3080	1,303,080	1,000,000	1,126,915	0	(7,041)	0	0	8.250	6.660	MN	10,542	82,500	02/02/2006	11/15/2029
29273V-AC-4	ENERGY TRANSFER CO				3FE	41,556	110.1340	44,054	40,000	40,548	0	(173)	0	0	7.500	6.940	AO	633	3,000	01/27/2011	10/15/2020
29273V-AF-7	ENERGY TRANSFER EQUITY LP			1,2	3FE	39,400	101.8600	40,744	40,000	39,499	0	39	0	0	5.500	5.670	JD	183	2,200	05/19/2015	06/01/2027
29364D-AT-7	ENTERGY ARKANSAS INC			1,2	1FE	1,985,760	104.6920	2,093,860	2,000,000	1,986,463	0	234	0	0	4.950	4.990	JD	4,400	99,000	12/03/2014	12/15/2044
29364W-AV-0	ENTERGY LOUISIANA LLC			1,2	1FE	498,080	104.4540	522,270	500,000	498,228	0	31	0	0	4.950	4.970	JJ	11,413	24,750	11/18/2014	01/15/2045
29365P-AQ-5	ENTERGY GULF STATES LOUISIANA LLC			1,2	1FE	2,139,240	103.7060	2,074,120	2,000,000	2,046,984	0	(17,825)	0	0	3.950	2.960	AO	19,750	79,000	06/15/2012	10/01/2020
29379V-AP-8	ENTERPRISE PRODUCTS OPERATING LLC				2FE	3,688,937	106.9430	3,956,891	3,700,000	3,696,451	0	1,210	0	0	5.200	5.230	MS	64,133	192,400	05/11/2010	09/01/2020
29379V-AY-9	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2FE	1,989,400	103.8090	2,076,180	2,000,000	1,990,402	0	204	0	0	4.450	4.480	FA	33,622	89,000	08/06/2012	02/15/2043
29379V-BN-2	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2FE	500,000	99.0070	495,035	500,000	500,000	0	0	0	0	5.250	5.250	FA	9,844	0	08/07/2017	08/16/2077
29444U-AM-8	EQUINIX INC			1,2	3FE	100,875	103.3740	103,374	100,000	100,452	0	(125)	0	0	5.375	5.210	AO	1,344	5,375	05/20/2014	04/01/2023
29444U-AR-7	EQUINIX INC			1,2	3FE	15,000	106.9190	16,038	15,000	15,000	0	0	0	0	5.375	5.370	MN	103	522	03/08/2017	05/15/2027
29736R-AF-7	ESTEE LAUDER CO INC				1FE	230,828	99.2090	248,023	250,000	232,059	0	412	0	0	3.700	4.160	FA	3,494	9,250	11/24/2014	08/15/2042
30231G-AF-9	EXXON MOBIL CORP			1,2	1FE	3,695,768	99.6910	3,688,567	3,700,000	3,696,840	0	393	0	0	2.709	2.720	MS	32,019	100,233	03/13/2015	03/06/2025
30231G-AG-7	EXXON MOBIL CORP	LS		1,2	1FE	500,000	99.5450	497,725	500,000	500,000	0	0	0	0	1.912	1.910	MS	3,054	9,560	03/03/2015	03/06/2020
30231G-AJ-1	EXXON MOBIL CORP			1,2	1FE	3,500,000	99.9900	3,499,650	3,500,000	3,500,000	0	0	0	0	2.397	2.390	MS	26,800	83,895	03/03/2015	03/06/2022
30231G-AN-2	EXXON MOBIL CORP			1,2	1FE	300,000	101.5190	304,557	300,000	300,000	0	0	0	0	3.567	3.560	MS	3,418	10,701	03/03/2015	03/06/2045
30231G-AT-9	EXXON MOBIL CORP			1,2	1FE	6,000,000	101.4970	6,089,879	6,000,000	6,000,000	0	0	0	0	3.043	3.040	MS	60,860	182,580	02/29/2016	03/01/2026
30676J-AC-2	FALMOUTH HOLDINGS GROUP CO - TL			2	2FE	1,081,444	100.3490	1,090,490	1,086,698	1,086,507	0	5,245	0	0	8.443	8.530	MON	1,274	87,929	12/17/2015	12/11/2021
313747-AV-9	FEDERAL REALTY INVESTMENT TRUST			1,2	1FE	105,379	109.1350	109,136	100,000	105,106	0	(104)	0	0	4.500	4.170	JD	375	4,500	03/11/2015	12/01/2044
313747-AX-5	FEDERAL REALTY INVESTMENT TRUST			1,2	1FE	586,536	93.7100	562,260	600,000	586,915	0	254	0	0	3.625	3.750	FA	9,063	22,898	07/07/2016	08/01/2046
31410H-AQ-4	MACYS RETAIL HOLDINGS INC				2FE	29,834	106.7800	30,966	29,000	29,621	0	(36)	0	0	6.900	6.620	AO	500	2,001	10/26/2010	04/01/2029
31428X-BA-3	FEDEX CORP				2FE	995,420	102.0110	1,020,110	1,000,000	995,919	0	165	0	0	3.900	3.930	FA	16,250	39,000	01/06/2015	02/01/2035
316773-CH-1	FIFTH THIRD BANCORP				2FE	598,488	152.5450	915,270	600,000	598,659	0	25	0	0	8.250	8.270	MS	16,500	49,500	02/26/2008	03/01/2038
319963-BN-3	FIRST DATA CORP			1,2	3FE	50,350	104.2080	52,104	50,000	50,195	0	(68)	0	0	5.375	5.210	FA	1,015	2,688	08/10/2015	08/15/2023
32008D-AA-4	FIRST DATA CORP			1,2	3FE	10,000	102.9900	10,299	10,000	10,000	0	0	0	0	5.000	5.000	JJ	231	500	11/05/2015	01/15/2024
337358-BA-2	WELLS FARGO & COMPANY				1FE	2,186,660	137.8650	2,412,638	1,750,000	2,076,504	0	(10,779)	0	0	7.500	5.770	AO	27,708	131,250	04/29/2003	04/15/2035
33738M-AG-6	FIRST UNION NATIONAL BANK				1FE	3,000,000	129.5090	3,885,270	3,000,000	3,000,000	0	0	0	0	6.919	6.910	JD	9,225	207,570	12/18/1996	12/15/2036
337932-AC-1	FIRSTENERGY CORPORATION				2FE	3,153,208	134.9140	4,128,399	3,060,000	3,114,141	0	(2,253)	0	0	7.375	7.160	MN	28,836	225,675	03/01/2006	11/15/2031
33972P-AA-7	FLNG LIQUEFACTION 2 LLC			1	2FE	300,000	90.8870	272,661	300,000	300,000	0	0	0	0	4.125	4.120	MS	3,128	12,375	07/20/2016	03/31/2038
340711-AV-2	FLORIDA GAS TRANSMISSION CO			1,2	2FE	1,997,460	103.3820	2,067,640	2,000,000	1,998,763	0	245	0	0	3.875	3.890	JJ	35,736	77,500	06/12/2012	07/15/2022
341099-CM-9	DUKE ENERGY FLORIDA LLC				1FE	1,998,860	104.9210	2,098,420	2,000,000	1,999,702	0	123	0	0	4.550	4.550	AO	22,750	91,000	03/22/2010	04/01/2020
341099-CP-2	FLORIDA POWER CORPORATION			1,2	1FE	873,215	102.0510	892,955	875,000	874,288	0	183	0	0	3.100	3.120	FA	10,247	27,125	08/15/2011	08/15/2021
34488@-AA-6	NFL TRUST VI			1	1FE	200,000	103.9190	207,838	200,000	200,000	0	0	0	0	3.560	3.560	OCT	1,740	7,219	10/25/2012	10/25/2024
34502*-AA-0	FOOTBALL CLUB TERM NOTES 2032 TRUS			1	1Z	100,000	101.0060	101,006	100,000	100,000	0	0	0	0	3.070	3.070	OCT	733	316	08/29/2017	10/05/2024
34502*-AB-8	FOOTBALL CLUB TERM NOTES 2032 TRUS			1	1FE	300,000	101.3830	304,149	300,000	300,000	0	0	0	0	3.310	3.310	OCT	2,372	1,021	08/29/2017	10/05/2027
345397-VM-2	FORD MOTOR CREDIT CO LLC				2FE	98,304	110.7750	110,775	100,000	99,540	0	199	0	0	8.125	8.370	JJ	3,747	8,125	12/07/2009	01/15/2020
345397-XA-6	FORD MOTOR CREDIT COMPANY LLC				2FE	1,000,000	100.6900	1,006,910	1,000,000	1,000,000	0	0	0	0	3.219	3.210	JJ	15,380	32,190	01/06/2015	01/09/2022
345838-AA-4	FOREST LABORATORIES INC			1,2	2FE	133,000	106.9610	142,258	133,000	133,000	0	0	0	0	5.000	5.000	JD	296	6,650	12/05/2013	12/15/2021
34984V-AB-6	FORUM ENERGY TECHNOLOGIES INC CORPORATE			1,2	4FE	70,000	100.8130	70,569	70,000	70,000	0	0	0	0	6.250	6.250	AO	1,094	4,375	09/27/2013	10/01/2021
350860-AA-9	FOUR CORNERS OPERATING PARTNERSHIP			1	2FE	500,000	106.3150	531,575	500,000	500,000	0	0	0	0	4.680	4.680	JD	1,560	11,700	06/07/2017	06/07/2024
354613-AK-7	FRANKLIN RESOURCES INC				1FE	698,789	99.3420	695,394	700,000	699,089	0	112	0	0	2.850	2.870	MS	5,043	19,950	03/25/2015	03/30/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
35877#-AA-0	FRISCO HQ OPERATIONS LLC			1	2FE	500,000	102.7170	513,585	500,000	500,000	0	0	0	0	4.130	4.130	JD	7,400	0	08/22/2017	12/15/2037
35906A-AH-1	FRONTIER COMMUNICATIONS CORP	LS			4FE	59,050	83.1460	45,730	55,000	56,281	0	(498)	0	0	8.500	7.360	AO	987	4,675	02/07/2012	04/15/2020
35906A-AM-0	FRONTIER COMMUNICATIONS CORP				4FE	50,000	65.5000	32,750	50,000	50,000	0	0	0	0	7.125	7.120	JJ	1,643	3,563	08/08/2012	01/15/2023
36162J-AB-2	THE GEO GROUP INC			1,2	4FE	25,000	102.6630	25,666	25,000	25,000	0	0	0	0	6.000	6.000	AO	317	1,500	04/11/2016	04/15/2026
361841-AB-5	GLP CAPITAL LP / GLP FINANCING II			1,2	3FE	25,000	100.7500	25,188	25,000	25,000	0	0	0	0	4.375	4.370	MN	182	1,094	10/23/2013	11/01/2018
361841-AD-1	GLP CAPITAL LP / GLP FINANCING II			1,2	3FE	70,000	104.0130	72,809	70,000	70,000	0	0	0	0	4.875	4.870	MN	569	3,413	10/23/2013	11/01/2020
361841-AF-6	GLP CAPITAL LP / GLP FINANCING II	LS		1,2	3FE	45,000	107.3770	48,320	45,000	45,000	0	0	0	0	5.375	5.370	MN	403	2,419	10/23/2013	11/01/2023
36221*-AA-5	GPT OPERATING PARTNERSHIP LP			1	2FE	800,000	104.9680	839,744	800,000	800,000	0	0	0	0	4.970	4.970	JD	1,546	39,760	01/12/2016	12/17/2024
36221*-AC-1	GPT OPERATING PARTNERSHIP LP			1	2FE	500,000	103.5980	517,990	500,000	500,000	0	0	0	0	4.260	4.260	JD	947	21,300	12/15/2016	12/15/2025
36221*-AD-9	GPT OPERATING PARTNERSHIP LP			1	2FE	500,000	103.8160	519,080	500,000	500,000	0	0	0	0	4.320	4.320	JD	960	21,600	12/15/2016	12/15/2026
364725-BE-0	GANNETT CO INC			1,2	3FE	108,995	104.3710	114,808	110,000	109,346	0	90	0	0	6.375	6.490	AO	1,480	7,013	09/26/2013	10/15/2023
36959C-AA-6	GENERAL ELECTRIC CO				1FE	1,404,430	143.0460	1,430,460	1,000,000	1,391,415	0	(13,015)	0	0	7.500	4.300	FA	27,083	75,000	02/07/2017	08/21/2035
370334-BH-6	GENERAL MILLS INC				2FE	1,498,710	103.7850	1,556,775	1,500,000	1,499,823	0	149	0	0	5.650	5.660	FA	32,017	84,750	01/29/2009	02/15/2019
37045V-AD-2	GENERAL MOTORS CO				2FE	135,000	100.9570	136,292	135,000	135,000	0	0	0	0	3.500	3.500	AO	1,168	4,725	09/24/2013	10/02/2018
37045V-AE-0	GENERAL MOTORS CO				2FE	224,550	108.2520	243,567	225,000	224,716	0	42	0	0	4.875	4.900	AO	2,712	10,969	11/13/2013	10/02/2023
37045V-AF-7	GENERAL MOTORS CO				2FE	150,325	118.6260	177,939	150,000	150,314	0	(5)	0	0	6.250	6.230	AO	2,318	9,375	11/13/2013	10/02/2043
37045V-AG-5	GENERAL MOTORS CO				2FE	39,709	102.6380	41,056	40,000	39,784	0	25	0	0	4.000	4.080	AO	400	1,600	11/04/2014	04/01/2025
37045V-AH-3	GENERAL MOTORS CO				2FE	39,504	106.0320	42,413	40,000	39,549	0	16	0	0	5.000	5.090	AO	500	2,000	11/04/2014	04/01/2035
37045V-AJ-9	GENERAL MOTORS CO				2FE	151,456	105.6010	147,841	140,000	150,898	0	(202)	0	0	5.200	4.680	AO	1,820	7,280	02/09/2015	04/01/2045
37045V-AN-0	GENERAL MOTORS CO	LS		1,2	2FE	59,911	103.6400	62,184	60,000	59,917	0	6	0	0	4.200	4.210	AO	1,008	0	08/02/2017	10/01/2027
37045X-AZ-9	GENERAL MOTORS FINANCIAL CO INC			1,2	2FE	2,995,890	104.1480	3,124,440	3,000,000	2,996,747	0	358	0	0	4.300	4.310	JJ	60,200	129,000	07/08/2015	07/13/2025
37045X-BF-2	GENERAL MOTORS FINANCIAL CO INC			1,2	2FE	2,997,870	104.0350	3,121,050	3,000,000	2,998,600	0	405	0	0	4.200	4.210	MS	42,000	126,000	02/25/2016	03/01/2021
37186L-AA-9	GENESIS SOLAR CORP			1	1FE	412,349	107.9500	445,130	412,349	412,349	0	0	0	0	3.875	3.870	FA	6,036	15,979	08/26/2011	02/15/2038
37186L-AB-7	GENESIS SOLAR CORP			1	1FE	103,087	114.7390	118,281	103,087	103,087	0	0	0	0	5.125	5.120	FA	1,996	5,283	08/26/2011	02/15/2038
372460-C#-0	GENUINE PARTS COMPANY			1	2Z	100,000	101.7570	101,757	100,000	100,000	0	0	0	0	3.700	3.700	AO	627	0	10/30/2017	10/30/2027
372460-D*-3	GENUINE PARTS COMPANY			1	2Z	116,275	123.1620	123,162	120,080	120,080	0	0	0	3,805	1.400	1.400	AO	285	0	10/30/2017	10/30/2024
373298-BR-8	GP 7.75 11/15/2029				1FE	16,613	139.3360	20,900	15,000	16,241	0	(67)	0	0	7.750	6.720	MN	149	1,163	04/11/2011	11/15/2029
37329B-CF-3	GEORGIA-PACIFIC LLC				1FE	53,625	127.2640	63,632	50,000	52,031	0	(261)	0	0	8.000	7.150	JJ	1,844	4,000	04/20/2010	01/15/2024
37331N-AB-7	GEORGIA-PACIFIC LLC				1FE	19,883	107.7700	21,554	20,000	19,960	0	13	0	0	5.400	5.470	MN	180	1,080	10/27/2010	11/01/2020
37331N-AG-6	GEORGIA-PACIFIC LLC			1,2	1FE	2,999,970	101.7850	3,053,550	3,000,000	2,999,994	0	1	0	0	3.163	3.160	MN	12,125	94,890	11/03/2014	11/15/2021
37331N-AH-4	GEORGIA-PACIFIC LLC			1,2	1FE	2,998,830	102.7350	3,082,080	3,000,000	2,999,062	0	113	0	0	3.600	3.600	MS	36,000	108,000	11/03/2014	03/01/2025
373334-JN-2	GEORGIA POWER COMPANY				1FE	1,494,420	126.7790	1,901,685	1,500,000	1,495,187	0	112	0	0	5.950	5.970	FA	37,188	89,250	02/04/2009	02/01/2039
373334-JP-7	GEORGIA POWER COMPANY				1FE	1,196,928	103.7250	1,244,700	1,200,000	1,199,300	0	343	0	0	4.250	4.280	JD	4,250	51,000	12/08/2009	12/01/2019
373334-JX-0	GEORGIA POWER CO				1FE	1,996,540	100.4160	2,008,340	2,000,000	1,998,369	0	345	0	0	2.850	2.870	MN	7,283	57,000	05/08/2012	05/15/2022
375558-BA-0	GILEAD SCIENCES INC			1,2	1FE	2,485,325	111.0100	2,775,250	2,500,000	2,486,431	0	251	0	0	4.500	4.530	FA	46,875	112,500	11/12/2014	02/01/2045
375558-BF-9	GILEAD SCIENCES INC			1,2	1FE	298,788	103.7780	311,337	300,000	299,013	0	102	0	0	3.650	3.690	MS	3,650	10,950	09/09/2015	03/01/2026
375558-BG-7	GILEAD SCIENCES INC			1,2	1FE	4,983,250	112.1880	5,609,400	5,000,000	4,984,414	0	560	0	0	4.600	4.620	MS	76,667	230,000	09/09/2015	09/01/2035
37636#-AK-6	GIVAUDAN UNITED STATES INC			1	3	300,000	100.4020	301,206	300,000	300,000	0	0	0	0	3.300	3.300	FA	3,988	9,900	02/06/2013	02/06/2023
377316-AM-6	PH GLATFELTER CO			1,2	3FE	25,000	101.3500	25,338	25,000	25,000	0	0	0	0	5.375	5.370	AO	284	1,344	09/21/2012	10/15/2020
377373-AD-7	GLAXOSMITHKLINE CAPITAL INC				1FE	1,986,400	101.3040	2,026,080	2,000,000	1,993,591	0	1,362	0	0	2.850	2.920	MN	8,392	57,000	05/02/2012	05/08/2022
38141G-FD-1	GOLDMAN SACHS GROUP INC				2FE	3,978,120	133.8360	5,353,440	4,000,000	3,981,451	0	437	0	0	6.750	6.790	AO	67,500	270,000	09/26/2007	10/01/2037
38143Y-AC-7	GOLDMAN SACHS GROUP INC				2FE	7,976,480	129.0370	10,323,039	8,000,000	7,981,241	0	523	0	0	6.450	6.470	MN	86,000	516,000	04/10/2006	05/01/2036
382550-BE-0	GOODYEAR TIRE & RUBBER CO			1,2	3FE	20,000	104.1600	20,832	20,000	20,000	0	0	0	0	5.125	5.120	MN	131	1,025	11/02/2015	11/15/2023
382550-BG-5	GOODYEAR TIRE & RUBBER COMPANY (TH	LS		1,2	3FE	14,790	102.3210	15,348	15,000	14,803	0	13	0	0	4.875	5.050	MS	215	382	03/21/2017	03/15/2027
383909-AE-8	WR GRACE & CO (CONNECTICUT DIVISIO				3FE	15,000	104.9690	15,745	15,000	15,000	0	0	0	0	5.125	5.120	AO	192	769	09/11/2014	10/01/2021
383909-AF-5	WR GRACE & CO (CONNECTICUT DIVISIO				3FE	15,175	107.7680	16,165	15,000	15,128	0	(15)	0	0	5.625	5.470	AO	211	844	09/12/2014	10/01/2024
384802-AC-8	WW GRAINGER INC			1,2	1FE	1,092,542	96.5820	1,062,402	1,100,000	1,092,766	0	140	0	0	3.750	3.780	MN	5,271	41,250	05/09/2016	05/15/2046
387328-A#-4	GRANITE CONSTR INC PRVT			1	2	440,000	104.3810	459,276	440,000	440,000	0	0	0	0	6.110	6.110	JD	1,419	26,884	12/12/2007	12/12/2019
38869P-AK-0	GRAPHIC PACKAGING INTERNATIONAL IN			1,2	3FE	100,569	104.4000	104,400	100,000	100,247	0	(74)	0	0	4.750	4.660	AO	1,003	4,750	03/25/2013	04/15/2021
39121J-B#-6	GREAT RIVER ENERGY			1	1	400,000	106.6260	426,504	400,000	400,000	0	0	0	0	4.620	4.620	AO	4,620	18,480	02/04/2015	10/01/2044
39121J-C@-7	GREAT RIVER ENERGY			1	1Z	600,000	99.5370	597,222	600,000	600,000	0	0	0	0	3.590	3.590	AO	7,240	0	08/30/2017	10/15/2045
391228-AA-7	GREAT RIVER HYDRO LLC			1	2FE	500,000	111.9960	559,980	500,000	500,000	0	0	0	0	4.940	4.940	FA	8,302	9,125	04/18/2017	04/19/2032
39808C-A*-6	GRIDIRON FUNDING LLC			1	2FE	1,000,000	114.3740	1,143,740	1,000,000	1,000,000	0	0	0	0	5.640	5.640	MJSD	14,257	21,307	05/15/2017	06/30/2027
404119-BN-8	HCA INC				3FE	60,000	104.5870	62,752	60,000	60,000	0	0	0	0	5.000	5.000	MS	883	3,000	03/03/2014	03/15/2024
404119-BQ-1	HCA INC			1	3FE	85,000	106.1390	90,219	85,000	85,000	0	0	0	0	5.250	5.250	AO	942	4,463	10/07/2014	04/15/2025
404119-BV-0	HCA INC			1,2	3FE	3,000,000	100.3070	3,009,210	3,000,000	3,000,000	0	0	0	0	5.500	5.500	JD	7,333	79,292	06/08/2017	06/15/2047
404121-AC-9	HCA INC				3FE	53,300	106.5330	53,267	50,000	51,017	0	(440)	0	0	6.500	5.470	FA	1,228	3,250	02/07/2012	02/15/2020

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
404201-AE-7	HSBC BANK USA NA				1FE	1,675,935	105.7140	1,585,710	1,500,000	1,580,116	0	(28,787)	0	0	4.875	2.760	FA	25,797	73,125	07/17/2014	08/24/2020
40447@-AE-5	HMSHOST CORP			1	1FE	1,000,000	109.0460	1,090,460	1,000,000	1,000,000	0	0	0	0	5.120	5.120	JJ	23,324	51,200	01/17/2013	01/17/2023
40461#-AA-2	HA FEDERAL FUNDING III TRUST			1	1Z	200,000	100.0000	200,000	200,000	200,000	0	0	0	0	3.500	3.500	OCT	1,575	7,000	05/05/2016	10/10/2038
40462#-AA-1	HA FEDERAL FUNDING II TRUST			1	1	3,200,000	100.0000	3,200,000	3,200,000	3,200,000	0	0	0	0	3.430	3.430	AUG	45,733	109,760	05/19/2016	08/01/2035
413875-AT-2	HARRIS CORP			1,2	2FE	200,000	117.1650	234,332	200,000	200,000	0	0	0	0	5.054	5.050	AO	1,797	10,108	04/22/2015	04/27/2045
41975*-AM-7	HAWAII ELECTRIC LIGHT COMPANY INC			1	2	300,000	110.2830	330,849	300,000	300,000	0	0	0	0	4.840	4.840	AO	3,630	14,520	10/03/2013	10/01/2027
419866-D@-4	HAWAIIAN ELECTRIC CO			1	2	600,000	117.5770	705,462	600,000	600,000	0	0	0	0	5.390	5.390	AO	8,085	32,340	04/19/2012	04/01/2042
419866-E*-5	HAWAIIAN ELECTRIC CO			1	2	400,000	105.6980	422,792	400,000	400,000	0	0	0	0	4.450	4.450	JD	1,483	17,800	10/03/2013	12/01/2022
419866-E@-3	HAWAIIAN ELECTRIC CO			1	2	300,000	110.2830	330,849	300,000	300,000	0	0	0	0	4.840	4.840	AO	3,630	14,520	10/03/2013	10/01/2027
419870-E#-3	HAWAIIAN ELECTRIC INDUSTRIES INC			1	2Z	400,000	108.3570	433,428	400,000	400,000	0	0	0	0	5.670	5.670	MS	6,111	22,680	03/24/2011	03/24/2021
42241@-AB-5	HEARST COMMUNICATIONS INC PRVT			1	1	15,400,000	105.6110	16,264,094	15,400,000	15,400,000	0	0	0	0	5.290	5.290	JD	67,888	814,660	11/05/2009	12/01/2019
428040-CN-7	HDTFS	LS		1,2	4FE	10,000	96.6610	9,666	10,000	10,000	0	0	0	0	6.250	6.250	AO	132	625	10/01/2012	10/15/2022
428236-BF-9	HEWLETT-PACKARD COMPANY				2FE	480,168	102.8980	494,939	481,000	480,724	0	88	0	0	3.750	3.770	JD	1,503	18,038	11/29/2010	12/01/2020
42824C-AN-9	HEWLETT-PACKARD CO			1,2	2FE	4,990,100	105.0580	5,252,900	5,000,000	4,992,951	0	1,295	0	0	4.400	4.430	AO	46,444	222,639	09/30/2015	10/15/2022
431318-AQ-7	HILCORP ENERGY I LP			1,2	3FE	50,000	102.6160	51,308	50,000	50,000	0	0	0	0	5.750	5.750	AO	719	2,875	05/20/2015	10/01/2025
437076-AS-1	HOME DEPOT INC				1FE	493,000	135.3960	676,980	500,000	494,318	0	158	0	0	5.875	5.970	JD	1,224	29,375	12/13/2006	12/16/2036
438516-AT-3	HONEYWELL INTERNATIONAL INC				1FE	192,310	130.5570	261,114	200,000	193,722	0	171	0	0	5.700	5.970	MS	3,357	11,400	04/19/2007	03/15/2037
44107T-AS-5	HOST HOTELS & RESORTS LP			1,2	2FE	40,000	107.8010	43,120	40,000	40,000	0	0	0	0	5.250	5.250	MS	618	2,100	03/14/2012	03/15/2022
44107T-AT-3	HOST HOTELS & RESORTS LP			1,2	2FE	167,438	106.3760	170,203	160,000	164,017	0	(723)	0	0	4.750	4.170	MS	2,533	7,600	12/12/2012	03/01/2023
44416*-AB-2	HUDSON TRANSMISSION PARTNERS LLC			1	2FE	445,352	107.5540	478,994	445,352	445,352	0	0	0	0	4.420	4.420	FMAN	1,695	21,911	11/30/2012	05/31/2033
44416*-AG-1	HUDSON TRANSMISSION PARTNERS LLC			1	2FE	100,000	107.6500	107,650	100,000	100,000	0	0	0	0	4.440	4.440	FMAN	148	0	12/19/2017	11/30/2032
444454-AB-8	EH HOLDING CORP				3FE	118,334	104.7570	118,375	113,000	114,240	0	(795)	0	0	6.500	5.700	JD	326	7,345	02/06/2012	06/15/2019
444859-BE-1	HUMANA INC			1,2	2FE	324,384	115.3840	346,152	300,000	323,139	0	(458)	0	0	4.950	4.440	AO	3,713	14,850	02/13/2015	10/01/2044
445658-CD-7	JB HUNT TRANSPORT SERVICES INC			1,2	2FE	1,498,500	103.1600	1,547,400	1,500,000	1,499,015	0	138	0	0	3.850	3.860	MS	17,004	57,750	03/03/2014	03/15/2024
44569*-BE-0	HUNT OIL CO PRVT			1	4	6,000,000	99.2770	5,956,620	6,000,000	6,000,000	0	0	0	0	5.230	5.230	MS	81,937	313,800	03/25/2003	03/27/2018
44569*-BQ-3	HUNT OIL CO			1	4	900,000	71.5360	643,824	900,000	900,000	0	0	0	0	4.080	4.080	MN	4,998	36,720	11/12/2014	11/12/2026
44569*-BR-1	HUNT OIL CO			1	4	300,000	67.9550	203,865	300,000	300,000	0	0	0	0	4.230	4.230	MN	1,727	12,690	11/12/2014	11/12/2029
450636-B*-5	ITR CONCESSION CO LLC			1	2FE	700,000	102.6370	718,459	700,000	700,000	0	0	0	0	3.760	3.760	AO	5,337	0	10/18/2017	10/18/2027
45138L-BD-4	IDAHO POWER CO			1,2	1FE	248,285	99.2510	248,128	250,000	248,377	0	34	0	0	3.650	3.680	MS	3,042	9,125	03/03/2015	03/01/2045
455434-BT-6	INDIANAPOLIS POWER & LIGHT CO			1,2	2FE	496,660	104.1600	520,800	500,000	496,744	0	60	0	0	4.050	4.080	MN	3,375	20,250	05/17/2016	05/01/2046
45687A-AA-0	INGERSOLL RAND GLOBAL HOLDING CO L				2FE	599,142	102.6630	615,978	600,000	599,928	0	110	0	0	6.875	6.890	FA	15,583	41,250	08/12/2008	08/15/2018
458140-AS-9	INTEL CORP			1,2	1FE	1,997,020	105.5490	2,110,980	2,000,000	1,997,645	0	265	0	0	3.700	3.710	JJ	31,244	74,000	07/22/2015	07/29/2025
458140-AU-4	INTEL CORP			1,2	1FE	1,918,880	97.7410	1,954,820	2,000,000	1,925,951	0	7,071	0	0	2.600	3.100	MN	6,067	52,000	01/25/2017	05/19/2026
458140-BF-6	INTEL CORP			1,2	1FE	7,765,000	104.0140	8,076,687	7,765,000	7,765,000	0	0	0	0	3.734	3.730	JD	18,524	0	12/08/2017	12/08/2047
459200-AM-3	IBM CORP				1FE	5,470,230	128.0360	5,761,620	4,500,000	5,017,810	0	(52,401)	0	0	7.000	5.190	AO	53,375	315,000	10/02/2009	10/30/2025
459200-GM-7	INTERNATIONAL BUSINESS MACHINES CO				1FE	2,672,964	104.2290	2,188,809	2,100,000	2,161,844	0	(75,916)	0	0	7.625	3.790	AO	33,804	160,125	05/21/2010	10/15/2018
459200-JG-7	INTERNATIONAL BUSINESS MACHINES CO	LS			1FE	1,843,803	103.3970	1,912,845	1,850,000	1,844,803	0	1,001	0	0	3.450	3.490	FA	23,403	63,825	02/16/2016	02/19/2026
459200-JH-5	INTERNATIONAL BUSINESS MACHINES CO	LS			1FE	1,240,450	117.9510	1,474,388	1,250,000	1,240,733	0	283	0	0	4.700	4.740	FA	21,542	58,750	02/16/2016	02/19/2046
461070-AL-8	INTERSTATE POWER AND LIGHT CO			1,2	2FE	2,481,375	101.1880	2,529,700	2,500,000	2,486,508	0	1,708	0	0	3.250	3.330	JD	6,771	81,250	11/17/2014	12/01/2024
46284P-AQ-7	IRON MOUNTAIN INC			1,2	3FE	100,000	104.5080	104,508	100,000	100,000	0	0	0	0	6.000	6.000	FA	2,267	6,000	08/08/2013	08/15/2023
46284V-AC-5	IRON MOUNTAIN INC			1,2	3FE	10,000	100.2010	10,020	10,000	10,000	0	0	0	0	4.875	4.870	MS	139	0	09/06/2017	09/15/2027
466112-AH-2	JBS USA LLC			1,2	4FE	128,125	100.3000	125,375	125,000	125,053	0	(625)	0	0	8.250	7.710	FA	4,297	10,313	02/13/2012	02/01/2020
466112-AR-0	JBS USA LLC/JBS USA FINANCE INC	LS		1,2	4FE	30,100	97.3750	29,213	30,000	30,073	0	(11)	0	0	5.750	5.690	JD	77	1,725	05/21/2015	06/15/2025
46625H-GY-0	JPMORGAN CHASE & CO				1FE	2,697,077	100.1240	2,603,224	2,600,000	2,600,485	0	(12,279)	0	0	6.000	5.500	JJ	71,933	156,000	01/28/2008	01/15/2018
46625H-HL-7	JPMORGAN CHASE & CO				1FE	2,221,940	105.2840	2,105,680	2,000,000	2,041,874	0	(30,321)	0	0	6.300	4.630	AO	23,800	126,000	03/29/2011	04/23/2019
46625H-JE-1	JPMORGAN CHASE & CO				1FE	99,392	102.2480	102,248	100,000	99,688	0	60	0	0	3.250	3.320	MS	885	3,250	09/19/2012	09/23/2022
46625H-MN-7	JPMORGAN CHASE & CO			1,2	1FE	1,992,480	105.1370	2,102,740	2,000,000	1,994,050	0	666	0	0	3.900	3.940	JJ	35,967	78,000	07/14/2015	07/15/2025
466313-AF-0	JABIL CIRCUIT INC				2FE	20,000	107.0430	21,409	20,000	20,000	0	0	0	0	5.625	5.620	JD	50	1,125	10/28/2010	12/15/2020
466313-AG-8	JABIL CIRCUIT INC				2FE	24,998	105.2860	26,322	25,000	25,000	0	0	0	0	4.700	4.700	MS	346	1,175	07/31/2012	09/15/2022
46659*-AA-5	JM FAMILY ENTERPRISES INC			1	2FE	400,000	100.3710	401,484	400,000	400,000	0	0	0	0	3.310	3.310	MN	2,207	0	11/01/2017	11/01/2024
47032@-AM-3	JAMES CAMPBELL CO LLC			1	2	100,000	102.3410	102,341	100,000	100,000	0	0	0	0	3.780	3.780	JD	1,901	1,890	09/28/2016	09/30/2026
47032@-AN-1	JAMES CAMPBELL CO LLC			1	2	100,000	102.3130	102,313	100,000	100,000	0	0	0	0	3.830	3.830	JD	1,926	1,915	09/28/2016	09/30/2027
47032@-AQ-4	JAMES CAMPBELL CO LLC			1	2	100,000	102.3890	102,389	100,000	100,000	0	0	0	0	3.880	3.880	JD	1,951	1,940	09/28/2016	09/30/2028
47032@-AR-2	JAMES CAMPBELL CO LLC			1	1Z	100,000	100.7600	100,760	100,000	100,000	0	0	0	0	3.500	3.500	JD	1,497	0	07/27/2017	09/30/2025
47032@-AS-0	JAMES CAMPBELL CO LLC			1	1Z	100,000	100.9690	100,969	100,000	100,000	0	0	0	0	3.720	3.720	JD	1,633	0	07/27/2017	09/30/2028
478160-BJ-2	JOHNSON & JOHNSON			1,2	1FE	113,738	114.7200	114,720	100,000	112,129	0	(591)	0	0	4.375	3.360	JD	316	4,375	03/04/2015	12/05/2033
478160-BU-7	JOHNSON & JOHNSON	LS		1,2	1FE	596,850	104.1380	624,828	600,000	597,055	0	113	0	0	3.550	3.580	MS	7,100	21,300	02/25/2016	03/01/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
478160-BV-5	JOHNSON & JOHNSON			1,2	1FE	596,016	105.7920	634,752	600,000	596,153	0	76	0	0	3.700	3.730	MS	7,400	22,200	02/25/2016	03/01/2046
478160-CF-9	JOHNSON & JOHNSON			1,2	1FE	108,720	105.5680	116,125	110,000	108,755	0	36	0	0	3.625	3.700	MS	1,307	1,994	03/23/2017	03/03/2037
48121@-AD-3	JRD HOLDINGS LLC			1	2FE	103,452	103.2390	103,239	100,000	102,317	0	(458)	0	0	4.130	3.370	MS	1,078	4,130	11/18/2015	03/27/2024
482539-AA-1	KLX INC			1,2	4FE	55,225	104.6680	57,567	55,000	55,094	0	(45)	0	0	5.875	5.770	JD	269	3,231	11/21/2014	12/01/2022
486606-F@-0	KAYNE ANDERSON KYN FUND			1	1FE	62,000	100.5600	62,347	62,000	62,000	0	0	0	0	4.380	4.380	JD	91	2,716	05/26/2011	05/26/2018
48661E-A#-5	KAYNE ANDERSON KYE FUND			1	1FE	210,000	102.4450	215,135	210,000	210,000	0	0	0	0	4.000	4.000	MS	2,753	8,400	03/22/2012	03/22/2022
48666*-AA-2	KCP&L GREATER MISSOURI OPERATIONS			1	2	400,000	100.5230	402,092	400,000	400,000	0	0	0	0	3.490	3.490	FA	5,274	13,960	08/16/2013	08/16/2025
491674-BK-2	KENTUCKY UTILITIES CO			1,2	1FE	99,957	102.3680	102,368	100,000	99,966	0	4	0	0	3.300	3.300	AO	825	3,300	09/21/2015	10/01/2025
49327M-2F-0	KEYBANK NA	LS			1FE	999,560	100.2380	1,002,380	1,000,000	999,827	0	85	0	0	2.500	2.500	JD	1,111	25,000	11/17/2014	12/15/2019
494368-BU-6	KIMBERLY-CLARK CORP	LS			1FE	697,396	98.4030	688,821	700,000	697,826	0	235	0	0	2.750	2.790	FA	7,272	19,250	02/17/2016	02/15/2026
494550-AT-3	KINDER MORGAN ENERGY PARTNERS L P				2FE	1,742,960	111.4490	2,229,000	2,000,000	1,789,838	0	6,263	0	0	5.800	6.840	MS	34,156	116,000	02/11/2008	03/15/2035
494550-AV-8	KINDER MORGAN ENERGY PARTNERS LP				2FE	1,996,060	115.7980	2,315,960	2,000,000	1,996,748	0	84	0	0	6.500	6.510	FA	54,167	130,000	01/25/2007	02/01/2037
497266-A#-3	KIRBY CORPORATION			1	2	200,000	100.1670	200,334	200,000	200,000	0	0	0	0	2.720	2.720	FA	1,874	5,440	02/27/2013	02/27/2020
497266-B*-6	KIRBY CORPORATION			1	2	400,000	101.0400	404,160	400,000	400,000	0	0	0	0	3.290	3.290	FA	4,533	13,160	02/27/2013	02/27/2023
50075N-AT-1	KRAFT FOODS INC				2FE	686,021	128.7700	901,390	700,000	688,200	0	262	0	0	6.875	7.030	FA	20,052	48,125	02/20/2008	02/01/2038
50075N-AW-4	KRAFT FOODS INC				2FE	275,103	130.4130	391,239	300,000	278,006	0	416	0	0	6.875	7.570	JJ	8,880	20,625	12/11/2008	01/26/2039
50075N-BA-1	KRAFT FOODS INC				2FE	991,760	105.7240	1,057,240	1,000,000	997,877	0	926	0	0	5.375	5.480	FA	21,052	53,750	02/04/2010	02/10/2020
50077L-AK-2	KRAFT HEINZ FOODS CO			1,2	2FE	1,997,340	103.2720	2,065,440	2,000,000	1,997,931	0	231	0	0	3.950	3.960	JJ	36,428	79,000	06/23/2015	07/15/2025
501044-CT-6	KROGER CO			1,2	2FE	375,085	108.8300	380,905	350,000	374,834	0	(251)	0	0	5.150	4.660	FA	7,510	9,013	06/21/2017	08/01/2043
501797-AM-6	L BRANDS INC				3FE	40,000	100.0920	40,037	40,000	40,000	0	0	0	0	6.750	6.750	JJ	1,350	2,813	06/14/2016	07/01/2036
50512#-AB-8	LA STADIUM FINANCE CO LLC			1	2FE	200,000	103.2920	206,584	200,000	200,000	0	0	0	0	4.210	4.210	MS	2,128	4,000	04/13/2017	03/31/2032
50540R-AP-7	LABORATORY CORP OF AMERICA				2FE	1,998,380	101.9660	2,039,320	2,000,000	1,999,013	0	223	0	0	3.200	3.210	FA	26,667	64,000	01/21/2015	02/01/2022
50540R-AS-1	LABORATORY CORP OF AMERICA	LS		1,2	2FE	1,250,315	109.3000	1,366,250	1,250,000	1,250,276	0	(15)	0	0	4.700	4.690	FA	24,479	58,750	01/28/2015	02/01/2045
50550#-AA-3	LACKAWANNA ENERGY CENTER LLC			1	3	1,000,000	98.5000	985,000	1,000,000	1,000,000	0	0	0	0	5.880	5.880	MJSD	14,863	57,140	01/13/2017	03/31/2024
50706U-AB-1	LAGO RESORT & CASINO LLC - TL				4FE	977,550	99.7500	995,006	997,500	985,157	0	5,832	0	0	11.193	11.740	MON	1,551	107,519	03/21/2016	03/07/2022
513075-BH-3	LAMAR MEDIA CORP	LS		1,2	3FE	65,000	104.5870	67,982	65,000	65,000	0	0	0	0	5.375	5.370	JJ	1,611	3,494	01/07/2014	01/15/2024
513075-BL-4	LAMAR MEDIA CORP			1,2	3FE	5,000	107.1600	5,358	5,000	5,000	0	0	0	0	5.750	5.750	FA	120	288	01/25/2016	02/01/2026
514666-AJ-5	LAND O LAKES INC			1,2	2FE	10,000	111.5760	11,158	10,000	10,000	0	0	0	0	6.000	6.000	MN	77	600	11/07/2012	11/15/2022
526057-BS-2	LENNAR CORPORATION			1,2	3FE	169,997	100.9440	171,606	170,000	170,000	0	0	0	0	4.125	4.120	MS	2,065	7,013	01/30/2013	12/01/2018
53079E-AG-9	LIBERTY MUTUAL GROUP INC. 144A				2FE	2,296,470	129.0520	3,226,325	2,500,000	2,335,739	0	4,734	0	0	6.500	7.170	MS	47,847	162,500	05/02/2006	03/15/2035
53154*-AM-5	LIBERTY UTILITIES FINANCE GP1			1	2FE	1,000,000	103.0910	1,030,910	1,000,000	1,000,000	0	0	0	0	3.940	3.940	AO	6,676	23,749	03/24/2017	04/30/2027
53219L-AM-1	LIFEPOINT HOSPITALS INC			1,2	3FE	15,000	102.1440	15,322	15,000	15,000	0	0	0	0	5.500	5.500	JD	69	825	11/21/2013	12/01/2021
53219L-AN-9	LIFEPOINT HEALTH INC	LS		1,2	3FE	30,000	101.1620	30,349	30,000	30,000	0	0	0	0	5.875	5.870	JD	147	1,763	11/19/2015	12/01/2023
53219L-AQ-2	LIFEPOINT HEALTH INC	LS		1,2	3FE	24,600	99.0370	24,759	25,000	24,606	0	6	0	0	5.375	5.670	MN	224	269	11/16/2017	05/01/2024
532457-BC-1	ELI LILLY AND CO	LS			1FE	1,485,285	131.3890	1,970,835	1,500,000	1,487,409	0	322	0	0	5.950	6.020	MN	11,404	89,250	03/03/2009	11/15/2037
532457-BJ-6	ELI LILLY AND COMPANY			1,2	1FE	852,498	103.1630	928,467	900,000	854,512	0	913	0	0	3.700	4.000	MS	11,100	33,300	10/06/2015	03/01/2045
532457-BR-8	ELI LILLY AND COMPANY			1,2	1FE	3,083,229	107.5940	3,335,414	3,100,000	3,083,440	0	211	0	0	3.950	3.980	MN	15,646	63,266	05/04/2017	05/15/2047
532716-AR-8	LIMITED BRANDS INC				3FE	112,838	108.0850	117,813	109,000	109,777	0	(486)	0	0	8.500	7.960	JD	412	9,265	10/22/2009	06/15/2019
532716-AS-6	LIMITED BRANDS INC				3FE	40,000	108.8200	43,528	40,000	40,000	0	0	0	0	7.000	7.000	MN	467	2,800	04/20/2010	05/01/2020
532716-AT-4	LIMITED BRANDS INC				3FE	15,000	109.6160	16,442	15,000	15,000	0	0	0	0	6.625	6.620	AO	248	994	03/22/2011	04/01/2021
532716-AU-1	LIMITED BRANDS INC	LS			3FE	85,000	106.5600	90,577	85,000	85,000	0	0	0	0	5.625	5.620	FA	1,806	4,781	02/02/2012	02/15/2022
53359#-AF-9	LINCOLN ELECTRIC HOLDINGS INC.			1	2	100,000	94.2920	94,292	100,000	100,000	0	0	0	0	3.030	3.030	AO	598	3,030	10/20/2016	10/20/2033
53621@-AG-1	LION INDUSTRIAL PROPERTIES LP			1	2	500,000	103.9330	519,665	500,000	500,000	0	0	0	0	4.140	4.140	MS	6,900	20,700	09/01/2016	09/01/2026
53621@-AJ-5	LION INDUSTRIAL PROPERTIES LP			1	2	500,000	103.4570	517,285	500,000	500,000	0	0	0	0	4.100	4.100	AO	4,214	10,250	04/17/2017	04/17/2027
536797-AC-7	LITHIA MOTORS INC.			1,2	3FE	10,000	104.4500	10,445	10,000	10,000	0	0	0	0	5.250	5.250	FA	229	0	07/17/2017	08/01/2025
53767#-AC-2	LITTELFUSE INC.			1	2	100,000	102.9690	102,969	100,000	100,000	0	0	0	0	3.740	3.740	FA	1,413	1,870	02/15/2017	02/15/2027
540424-AP-3	LOEWS CORPORATION				1FE	293,271	122.8860	368,658	300,000	294,692	0	172	0	0	6.000	6.160	FA	7,500	18,000	05/02/2007	02/01/2035
540424-AQ-1	LOEWS CORP			1,2	1FE	995,540	98.8300	988,300	1,000,000	997,465	0	433	0	0	2.625	2.670	MN	3,354	26,250	05/02/2013	05/15/2023
548661-CW-5	LOWES COMPANIES INC.	LS		1,2	1FE	1,999,160	102.3090	2,046,180	2,000,000	1,999,602	0	85	0	0	3.120	3.120	AO	13,173	62,400	04/16/2012	04/15/2022
548661-DQ-7	LOWES COMPANIES INC.			1,2	1FE	993,640	106.4870	1,064,870	1,000,000	993,713	0	73	0	0	4.050	4.080	MN	6,525	20,250	04/19/2017	05/03/2047
55279H-AG-5	MANUFACTURERS AND TRADERS TRUST CO			1,2	1FE	1,794,672	100.0930	1,801,674	1,800,000	1,798,265	0	1,076	0	0	2.250	2.310	JJ	17,550	40,500	07/22/2014	07/25/2019
55279H-AJ-9	MANUFACTURERS AND TRADERS TRUST CO			1,2	1FE	1,499,145	99.5860	1,493,790	1,500,000	1,499,630	0	171	0	0	2.100	2.110	FA	12,688	31,500	02/03/2015	02/06/2020
55279H-AQ-3	MANUFACTURERS AND TRADERS TRUST CO	LS			1FE	999,660	101.0760	1,010,760	1,000,000	999,671	0	11	0	0	3.400	3.400	FA	12,656	0	08/14/2017	08/17/2027
55305B-AQ-4	M/I HOMES INC			1,2	3FE	30,125	101.3470	30,404	30,000	30,118	0	(7)	0	0	5.625	5.540	FA	694	0	07/31/2017	08/01/2025
55342U-AG-9	MPT OPERATING PARTNERSHIP LP / MPT			1,2	3FE	15,000	104.5170	15,678	15,000	15,000	0	0	0	0	5.250	5.250	FA	328	807	07/13/2016	08/01/2026
55342U-AH-7	MPT OPERATING PARTNERSHIP LP / MPT			1,2	3FE	25,000	102.1000	25,525	25,000	25,000	0	0	0	0	5.000	5.000	AO	347	0	09/07/2017	10/15/2027
55354G-AB-6	MSCI INC			1,2	3FE	25,000	107.1500	26,788	25,000	25,000	0	0	0	0	5.750	5.750	FA	543	1,438	08/10/2015	08/15/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
553794-AC-2	MUFG AMERICAS HOLDINGS CORP			1,2	1FE	497,345	98.6830	493,415	500,000	498,032	0	244	0	0	3.000	3.060	FA	5,875	15,000	02/05/2015	02/10/2025
55616X-AM-9	MACYS RETAIL HOLDINGS INC			1,2	2FE	494,700	86.1460	430,730	500,000	495,262	0	182	0	0	4.500	4.580	JD	1,000	22,500	11/13/2014	12/15/2034
56081#-BJ-8	MAJOR LEAGUE BASEBALL TRUST			1	1FE	500,000	102.3410	511,705	500,000	500,000	0	0	0	0	3.470	3.470	JD	1,012	14,458	02/10/2017	12/10/2028
56081#-BL-3	MAJOR LEAGUE BASEBALL TRUST			1	1FE	100,000	101.0450	101,045	100,000	100,000	0	0	0	0	3.280	3.280	JD	182	0	12/11/2017	12/10/2027
56081#-BN-9	MAJOR LEAGUE BASEBALL TRUST			1	1FE	100,000	101.0290	101,029	100,000	100,000	0	0	0	0	3.530	3.530	JD	196	0	12/11/2017	12/10/2032
565849-AE-6	MARATHON OIL CORP	LS			2FE	10,844,462	124.4040	12,888,254	10,360,000	10,576,394	0	(5,381)	0	0	6.600	6.410	AO	170,940	683,760	11/01/2007	10/01/2037
57169*-AQ-0	MARS INC			1	1	1,000,000	100.4500	1,004,500	1,000,000	1,000,000	0	0	0	0	2.720	2.720	AO	6,044	27,200	10/11/2012	10/11/2019
57169*-AT-4	MARS INC			1	1	1,500,000	102.4620	1,536,930	1,500,000	1,500,000	0	0	0	0	3.490	3.490	AO	11,633	52,350	10/11/2012	10/11/2024
577778-CB-7	MACYS RETAIL HOLDINGS INC	LS			2FE	20,550	109.6360	21,927	20,000	20,322	0	(39)	0	0	6.650	6.340	JJ	613	1,330	10/26/2010	07/15/2024
58013M-EC-4	MCDONALDS CORPORATION				2FE	8,291,620	133.0910	10,913,543	8,200,000	8,276,754	0	(2,094)	0	0	6.300	6.210	AO	109,060	516,600	01/23/2009	10/15/2037
58013M-EE-0	MCDONALDS CORP MTN				2FE	2,240,520	100.5910	2,011,820	2,000,000	2,005,853	0	(34,605)	0	0	5.350	3.560	MS	35,667	107,000	05/20/2010	03/01/2018
58013M-EF-7	MCDONALDS CORP MTN				2FE	2,989,140	133.4570	4,003,740	3,000,000	2,990,835	0	220	0	0	6.300	6.320	MS	63,000	189,000	02/27/2008	03/01/2038
58013M-EH-3	MCDONALDS CORPORATION				2FE	1,213,202	125.8820	1,510,584	1,200,000	1,211,301	0	(276)	0	0	5.700	5.620	FA	28,500	68,400	02/05/2009	02/01/2039
581557-BE-4	MCKESSON CORP			1,2	2FE	1,000,000	103.6330	1,036,330	1,000,000	1,000,000	0	0	0	0	3.796	3.790	MS	11,177	37,960	03/05/2014	03/15/2024
58405U-AD-4	MEDCO HEALTH SOLUTIONS INC				2FE	2,305,260	101.0280	2,020,560	2,000,000	2,009,334	0	(44,445)	0	0	7.125	4.800	MS	41,958	142,500	03/17/2010	03/15/2018
58502B-AA-4	MEDNAX INC			1,2	3FE	20,000	101.9540	20,391	20,000	20,000	0	0	0	0	5.250	5.250	JD	88	1,050	12/03/2015	12/01/2023
585055-AS-5	MEDTRONIC INC	LS			1FE	3,993,600	104.5720	4,182,880	4,000,000	3,998,335	0	703	0	0	4.450	4.470	MS	52,411	178,000	03/11/2010	03/15/2020
585055-BR-6	MEDTRONIC INC				1FE	2,993,730	102.3460	3,070,380	3,000,000	2,996,141	0	845	0	0	3.150	3.180	MS	27,825	94,500	12/01/2014	03/15/2022
585055-BU-9	MEDTRONIC INC				1FE	498,660	116.3640	581,820	500,000	498,696	0	24	0	0	4.625	4.640	MS	6,809	23,125	12/01/2014	03/15/2045
58526#-AC-3	MEIJER, INC. PRVT			1	1	391,857	119.8880	469,790	391,857	391,857	0	0	0	0	8.390	8.390	JD	2,740	32,877	05/25/2000	06/01/2025
58526#-AG-4	MEIJER, INC. PRVT			1	1	356,429	119.8880	427,315	356,429	356,429	0	0	0	0	8.390	8.390	JD	2,492	29,904	05/25/2000	06/01/2025
58526#-AL-3	MEIJER, INC. PRVT			1	1	391,857	119.8880	469,790	391,857	391,857	0	0	0	0	8.390	8.390	JD	2,740	32,877	05/25/2000	06/01/2025
58526#-AQ-2	MEIJER, INC. PRVT			1	1	376,857	119.8880	451,806	376,857	376,857	0	0	0	0	8.390	8.390	JD	2,635	31,618	05/25/2000	06/01/2025
589331-AS-6	MERCK & CO INC			1,2	1FE	984,110	101.8860	1,018,860	1,000,000	985,815	0	347	0	0	3.600	3.680	MS	10,600	36,000	09/10/2012	09/15/2042
58933Y-AA-3	MERCK SHARP & DOHME CORP			1,2	1FE	4,984,900	104.3810	5,219,050	5,000,000	4,994,894	0	1,553	0	0	3.875	3.910	JJ	89,340	193,750	12/07/2010	01/15/2021
58933Y-AT-2	MERCK SHARP & DOHME CORP			1,2	1FE	1,491,375	104.2430	1,563,645	1,500,000	1,491,854	0	171	0	0	3.700	3.730	FA	21,738	55,500	02/05/2015	02/10/2045
59001A-AQ-5	MERITAGE HOMES CORP				3FE	35,000	113.0460	39,566	35,000	35,000	0	0	0	0	7.000	7.000	AO	613	2,450	03/27/2012	04/01/2022
59001A-AY-8	MERITAGE HOMES CORP			1,2	3FE	20,000	107.7090	21,542	20,000	20,000	0	0	0	0	6.000	6.000	JD	100	1,200	05/28/2015	06/01/2025
59001A-BA-9	MERITAGE HOMES CORP			1,2	3FE	25,050	101.6540	25,414	25,000	25,048	0	(2)	0	0	5.125	5.090	JD	89	641	05/22/2017	06/06/2027
59447#-AD-5	MICHIGAN ELECTRIC TRANSMISSION CO PRVT			1	1	1,500,000	127.9490	1,919,235	1,500,000	1,500,000	0	0	0	0	5.640	5.640	JD	42,535	42,300	04/14/2010	05/06/2040
594918-AT-1	MICROSOFT CORP			1,2	1FE	1,993,280	99.0730	1,981,460	2,000,000	1,996,215	0	657	0	0	2.375	2.410	MN	7,917	47,500	04/25/2013	05/01/2023
594918-BC-7	MICROSOFT CORP			1,2	1FE	1,285,050	103.9870	1,351,831	1,300,000	1,286,610	0	559	0	0	3.500	3.580	FA	17,568	45,500	02/09/2015	02/12/2035
594918-BD-5	MICROSOFT CORP			1,2	1FE	1,491,705	104.8750	1,573,140	1,500,000	1,492,161	0	164	0	0	3.750	3.780	FA	21,719	56,250	02/09/2015	02/12/2045
594918-BE-3	MICROSOFT CORP	LS		1,2	1FE	984,100	107.7140	1,077,140	1,000,000	984,588	0	175	0	0	4.000	4.080	FA	15,444	40,000	02/09/2015	02/12/2055
594918-BR-4	MICROSOFT CORP			1,2	1FE	49,907	96.3900	48,195	50,000	49,919	0	8	0	0	2.400	2.420	FA	477	1,200	08/01/2016	08/08/2026
594918-BY-9	MICROSOFT CORPORATION			1,2	1FE	3,487,575	103.2310	3,613,085	3,500,000	3,488,536	0	961	0	0	3.300	3.340	FA	46,521	57,750	01/30/2017	02/06/2027
59562V-AP-2	BERKSHIRE HATHAWAY ENERGY CO				1FE	398,056	130.9220	523,688	400,000	398,401	0	36	0	0	5.950	5.980	MN	3,041	23,800	05/08/2007	05/15/2037
60040#-AA-0	MILLENNIUM PIPELINE CO LLC PRVT			1	2FE	1,766,929	108.0580	1,909,308	1,766,929	1,766,929	0	0	0	0	5.330	5.330	MJSD	24,985	70,633	07/19/2010	06/30/2027
60040#-AB-8	MILLENNIUM PIPELINE CO LLC PRVT			1	2FE	2,408,062	116.6180	2,808,233	2,408,062	2,408,062	0	0	0	0	6.000	6.000	MJSD	37,288	108,363	07/19/2010	06/30/2032
605417-BZ-6	MISSISSIPPI POWER COMPANY	LS			2FE	2,185,799	97.6120	2,484,225	2,545,000	2,200,708	0	6,947	0	0	4.250	5.240	MS	31,848	108,163	10/16/2015	03/15/2042
61166W-AG-6	MONSANTO CO				1FE	2,955,900	122.8070	3,684,210	3,000,000	2,962,911	0	921	0	0	5.875	5.980	AO	37,208	176,250	04/10/2008	04/15/2038
61166W-AV-3	MONSANTO COMPANY			1,2	1FE	274,292	97.9900	269,473	275,000	274,329	0	13	0	0	3.950	3.960	AO	2,293	10,863	04/07/2015	04/15/2045
615394-AK-9	MOOG INC			1,2	3FE	20,000	103.5310	20,706	20,000	20,000	0	0	0	0	5.250	5.250	JD	88	1,050	11/18/2014	12/01/2022
61744Y-AK-4	MORGAN STANLEY			1,2	1FE	2,000,000	100.9210	2,018,420	2,000,000	2,000,000	0	0	0	0	3.591	3.590	JJ	31,322	0	07/19/2017	07/22/2028
61746B-ED-4	MORGAN STANLEY	LS			1FE	1,989,780	99.5100	1,990,200	2,000,000	1,991,956	0	1,941	0	0	2.625	2.730	MN	6,417	52,500	11/14/2016	11/17/2021
61746B-EF-9	MORGAN STANLEY				1FE	2,925,090	102.3200	3,069,600	3,000,000	2,930,203	0	5,113	0	0	3.625	3.930	JJ	48,635	54,375	03/14/2017	01/20/2027
61945C-AA-1	MOSAIC CO			1,2	2FE	1,001,060	102.2860	1,022,860	1,000,000	1,000,465	0	(110)	0	0	3.750	3.730	MN	4,792	37,500	10/19/2011	11/15/2021
626717-AJ-1	MURPHY OIL CORPORATION			1,2	3FE	25,000	102.7390	25,685	25,000	25,000	0	0	0	0	5.750	5.750	FA	531	0	08/04/2017	08/15/2025
626738-AC-2	MURPHY OIL USA INC			1,2	3FE	115,450	104.0790	119,691	115,000	115,230	0	(55)	0	0	6.000	5.930	FA	2,607	6,900	08/09/2013	08/15/2023
626738-AD-0	MURPHY OIL USA INC			1,2	3FE	5,000	105.0210	5,251	5,000	5,000	0	0	0	0	5.625	5.620	MN	47	145	04/20/2017	05/01/2027
62886E-AJ-7	NCR CORP			1,2	4FE	25,000	101.5500	25,388	25,000	25,000	0	0	0	0	5.000	5.000	JJ	576	1,250	09/12/2012	07/15/2022
62886E-AR-9	NCR CORP			1,2	4FE	30,000	102.7530	30,826	30,000	30,000	0	0	0	0	5.875	5.870	JD	78	1,763	12/05/2013	12/15/2021
62886E-AS-7	NCR CORP	LS		1,2	4FE	80,563	104.4580	83,566	80,000	80,312	0	(68)	0	0	6.375	6.260	JD	227	5,100	12/06/2013	12/15/2023
62940Q-AA-3	NSG HOLDINGS LLC 144A			1	3FE	3,116,048	109.4270	3,409,798	3,116,048	3,116,048	0	0	0	0	7.750	7.750	JD	10,733	241,496	03/09/2007	12/15/2025
635300-AE-9	NATIONAL CINEMEDIA LLC			1,2	4FE	80,000	101.2390	80,991	80,000	80,000	0	0	0	0	6.000	6.000	AO	1,013	4,800	04/18/2012	04/15/2022
637432-ND-3	NATIONAL RURAL UTILITIES COOPERATI			1,2	1FE	2,498,475	99.3100	2,482,750	2,500,000	2,498,878	0	141	0	0	2.850	2.850	JJ	30,479	71,250	01/20/2015	01/27/2025
637432-NL-5	NATIONAL RURAL UTILITIES COOPERATI			1,2	1FE	998,050	100.6230	1,006,230	1,000,000	998,279	0	229	0	0	2.950	2.980	FA	11,800	14,750	01/31/2017	02/07/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
63858S-BC-2	BANK OF AMERICA CO MTN				2FE	1,879,639	129.4860	2,589,720	2,000,000	1,891,965	0	2,459	0	0	6.975	7.500	MS	44,175	139,500	07/01/2011	03/07/2037
64072T-AC-9	CSC HOLDINGS LLC			1,2	3FE	200,000	108.1070	216,214	200,000	200,000	0	0	0	0	6.625	6.620	JJ	6,110	13,250	09/25/2015	10/15/2025
641423-BP-2	NEVADA POWER COMPANY				1FE	870,700	138.3380	1,383,380	1,000,000	889,057	0	2,688	0	0	6.650	7.800	AO	16,625	66,500	12/18/2008	04/01/2036
641423-BY-3	NEVADA POWER CO				1FE	999,170	105.6300	1,056,300	1,000,000	999,875	0	96	0	0	7.125	7.130	MS	20,979	71,250	02/25/2009	03/15/2019
645869-E#-1	NEW JERSEY NATURAL GAS CO			1	1	100,000	96.6020	96,602	100,000	100,000	0	0	0	0	3.630	3.630	JD	101	3,630	06/21/2016	06/21/2046
646025-B#-2	NEW JERSEY RESOURCES CORPORATION			1	1	100,000	100.3810	100,381	100,000	100,000	0	0	0	0	3.200	3.200	FA	1,182	3,173	08/18/2016	08/18/2023
646025-C*-5	NEW JERSEY RESOURCES CORPORATION			1	1	100,000	101.3020	101,302	100,000	100,000	0	0	0	0	3.540	3.540	FA	1,308	3,511	08/18/2016	08/18/2026
651229-AQ-9	NEWELL RUBBERMAID INC			1,2	2FE	998,920	104.0270	1,040,270	1,000,000	999,221	0	96	0	0	4.000	4.010	JD	3,333	40,000	11/14/2014	12/01/2024
651290-AQ-1	NEWFIELD EXPLORATION CO	LS			3FE	89,775	108.1390	97,325	90,000	89,852	0	18	0	0	5.625	5.650	JJ	2,531	5,063	06/21/2013	07/01/2024
65339K-AA-8	NEXTERA ENERGY INC			1,2	2FE	2,169,840	105.8320	2,116,640	2,000,000	2,066,686	0	(19,605)	0	0	4.500	3.380	JD	7,500	90,000	04/19/2012	06/01/2021
65339K-AT-7	NEXTERA ENERGY CAPITAL HOLDINGS IN			1,2	2FE	997,160	101.9270	1,019,280	1,000,000	997,324	0	164	0	0	3.550	3.580	MN	5,917	18,046	04/25/2017	05/01/2027
65409Q-BA-9	NIELSEN FINANCE LLC/NIELSEN FINANC			1,2	4FE	45,000	101.1200	45,504	45,000	45,000	0	0	0	0	4.500	4.500	AO	506	2,025	09/18/2012	10/01/2020
654106-AF-0	NIKE INC	LS		1,2	1FE	499,290	95.1860	475,930	500,000	499,368	0	65	0	0	2.375	2.390	MN	1,979	12,205	10/18/2016	11/01/2026
65473Q-AR-4	NISOURCE FINANCE CORP				2FE	565,110	107.0430	642,264	600,000	590,573	0	3,117	0	0	5.450	6.080	MS	9,628	32,700	03/28/2007	09/15/2020
65473Q-AW-3	NISOURCE FINANCE CORPORATION				2FE	1,334,765	129.4140	1,766,501	1,365,000	1,337,805	0	510	0	0	6.250	6.410	JD	3,792	85,313	12/08/2010	12/15/2040
655664-AP-5	NORDSTROM INC	LS		1,2	2FE	1,996,560	103.3990	2,067,980	2,000,000	1,998,539	0	350	0	0	4.000	4.020	AO	16,889	80,000	10/05/2011	10/15/2021
65819#-AA-8	NORTH CAROLINA ELECTRIC MEMBERSHIP			1	1	193,333	93.6340	181,026	193,333	193,333	0	0	0	0	3.080	3.080	JD	265	5,955	12/15/2016	12/15/2046
665772-CP-2	NORTHERN STATES POWER CO			1,2	1FE	2,286,246	101.4700	2,333,833	2,300,000	2,286,636	0	266	0	0	3.600	3.630	MN	10,580	82,800	05/23/2016	05/15/2046
666807-BN-1	NORTHROP GRUMMAN CORP			1,2	2FE	1,998,940	100.1700	2,003,420	2,000,000	1,999,013	0	73	0	0	3.250	3.250	JJ	14,083	0	10/10/2017	01/15/2028
668074-G*-2	NORTHWESTERN CORP			1	1FE	200,000	103.4000	206,800	200,000	200,000	0	0	0	0	4.030	4.030	MN	1,231	0	11/06/2017	11/06/2047
66989H-AD-0	NOVARTIS CAPITAL CORP				1FE	1,052,905	104.9250	1,113,254	1,061,000	1,058,832	0	871	0	0	4.400	4.490	AO	8,688	46,684	03/09/2010	04/24/2020
66989H-AE-8	NOVARTIS CAPITAL CORP				1FE	1,984,500	99.5400	1,990,800	2,000,000	1,992,204	0	1,538	0	0	2.400	2.480	MS	13,333	48,000	09/18/2012	09/21/2022
67020Y-AQ-3	NUANCE COMMUNICATIONS INC			1,2	3FE	39,625	104.3030	41,721	40,000	39,654	0	28	0	0	5.625	5.750	JD	100	2,206	12/08/2016	12/15/2026
67059T-AE-5	NUSTAR LOGISTICS LP	LS		1,2	3FE	45,469	101.7790	45,801	45,000	45,444	0	(25)	0	0	5.625	5.480	AO	443	1,266	04/21/2017	04/28/2027
67103H-AF-4	O REILLY AUTOMOTIVE INC			1,2	2FE	1,497,600	100.2890	1,504,335	1,500,000	1,497,766	0	166	0	0	3.600	3.610	MS	20,100	0	08/10/2017	09/01/2027
67113H-AC-9	OTG MANAGEMENT LLC - TL			1,2	3FE	999,983	101.0000	1,033,230	1,023,000	1,008,463	0	7,489	0	0	9.876	10.480	FMAN	18,554	93,139	08/26/2016	08/26/2021
67113H-AD-7	OTG MANAGEMENT LLC TL-DD			1,2	3FE	90,535	101.0000	91,441	90,535	90,535	0	0	0	0	9.916	9.910	FMAN	898	4,068	11/30/2017	08/26/2021
674003-B@-6	OAKTREE CAPITAL GROUP LLC			1	1FE	200,000	99.0060	198,012	200,000	200,000	0	0	0	0	3.780	3.780	JD	273	0	12/18/2017	12/18/2032
674599-CE-3	OCCIDENTAL PETROLEUM CORP			1,2	1FE	1,994,780	100.0080	2,000,160	2,000,000	1,997,337	0	478	0	0	2.700	2.720	FA	20,400	54,000	06/19/2012	02/15/2023
674599-CG-8	OCCIDENTAL PETROLEUM CORP			1,2	1FE	1,994,840	103.5080	2,070,160	2,000,000	1,995,970	0	465	0	0	3.500	3.530	JD	3,111	70,000	06/18/2015	06/15/2025
677415-CP-4	OHIO POWER CO				1FE	3,211,260	110.1490	3,304,470	3,000,000	3,085,664	0	(20,520)	0	0	5.375	4.530	AO	40,313	161,250	01/04/2011	10/01/2021
678858-BR-1	OKLAHOMA GAS AND ELECTRIC COMPANY			1,2	1FE	1,498,980	108.1080	1,621,635	1,500,000	1,498,995	0	15	0	0	4.150	4.150	AO	15,563	31,298	03/28/2017	04/01/2047
680665-AJ-5	OLIN CORP	LS		1,2	3FE	40,000	105.2620	42,105	40,000	40,000	0	0	0	0	5.125	5.120	MS	604	1,059	03/15/2017	09/15/2027
68389X-AC-9	ORACLE CORPORATION				1FE	2,231,120	101.1150	2,022,300	2,000,000	2,009,736	0	(32,988)	0	0	5.750	4.030	AO	24,278	115,000	05/10/2010	04/15/2018
68389X-AU-9	ORACLE CORP	LS		1,2	1FE	997,730	103.8150	1,038,160	1,000,000	998,434	0	211	0	0	3.400	3.420	JJ	16,339	34,000	06/30/2014	07/08/2024
68389X-BN-4	ORACLE CORP	LS		1,2	1FE	1,004,670	101.6990	1,016,990	1,000,000	1,004,624	0	(46)	0	0	3.250	3.190	MN	4,694	0	11/15/2017	11/15/2027
684065-BE-4	ORANGE AND ROCKLAND UTILITIES INC 144A			1	1FE	4,000,000	130.9010	5,236,040	4,000,000	4,000,000	0	0	0	0	6.000	6.000	JD	20,000	240,000	12/09/2009	12/01/2039
684065-BH-7	ORANGE AND ROCKLAND UTILITIES INC 144A			1	1FE	1,497,150	123.3870	1,850,805	1,500,000	1,497,501	0	55	0	0	5.500	5.510	FA	31,167	82,500	08/09/2010	08/15/2040
688239-AE-2	OSHKOSH CORP			1,2	3FE	10,000	105.9030	10,590	10,000	10,000	0	0	0	0	5.375	5.370	MS	179	538	02/17/2015	03/01/2025
68964*-AF-8	OTTER TAIL POWER COMPANY			1	2	1,100,000	105.8270	1,164,097	1,100,000	1,145,994	0	(10,788)	0	0	4.630	3.470	JD	4,244	50,930	12/01/2011	12/01/2021
690872-AB-2	OWENS-BROCKWAY				4FE	70,400	105.6860	73,980	70,000	70,298	0	(34)	0	0	5.375	5.300	AO	794	3,763	11/18/2014	01/15/2025
693304-AT-4	PECO ENERGY CO			1,2	1FE	99,590	100.8610	100,861	100,000	99,671	0	37	0	0	3.150	3.190	AO	665	3,150	09/28/2015	10/15/2025
693476-BN-2	PNC FUNDING CORP	LS		1,2	1FE	2,983,320	102.6710	3,080,130	3,000,000	2,992,337	0	1,678	0	0	3.300	3.360	MS	31,075	99,000	03/05/2012	03/08/2022
693506-BC-0	PPG INDUSTRIES INC.				1FE	994,330	148.3340	1,483,340	1,000,000	995,033	0	100	0	0	7.700	7.740	MS	22,672	77,000	03/13/2008	03/15/2038
693506-BE-6	PPG INDUSTRIES INC.				1FE	1,196,170	122.4410	1,224,410	1,000,000	1,191,872	0	(4,298)	0	0	5.500	4.180	MN	7,028	55,000	02/08/2017	11/15/2040
693506-BH-9	PPG INDUSTRIES INC			1,2	1FE	2,987,730	99.9500	2,998,500	3,000,000	2,995,244	0	2,456	0	0	2.300	2.380	MN	8,817	69,000	11/06/2014	11/15/2019
69351U-AU-7	PPL ELECTRIC UTILITIES CORPORATION			1,2	1FE	2,573,740	107.9190	2,805,894	2,600,000	2,574,095	0	355	0	0	3.950	4.000	JD	8,558	57,056	05/08/2017	06/01/2047
69352P-AK-9	PPL CAPITAL FUNDING INC			1,2	2FE	996,720	104.7060	1,047,060	1,000,000	997,821	0	304	0	0	3.950	3.990	MS	11,631	39,500	03/05/2014	03/15/2024
69353R-EF-1	PNC BANK NA			1,2	1FE	1,299,454	102.3720	1,330,836	1,300,000	1,299,608	0	50	0	0	3.300	3.300	AO	7,269	42,900	10/27/2014	10/30/2024
693656-AA-8	PVH CORP			1,2	3FE	110,950	102.1090	112,320	110,000	110,395	0	(123)	0	0	4.500	4.360	JD	220	4,950	01/16/2013	12/15/2022
694308-GJ-0	PACIFIC GAS AND ELECTRIC COMPANY	LS			1FE	1,989,080	124.1950	2,483,900	2,000,000	1,991,080	0	248	0	0	5.800	5.830	MS	38,667	116,000	03/08/2007	03/01/2037
695114-CD-8	PACIFICORP				1FE	499,980	129.1870	645,935	500,000	500,000	0	0	0	0	5.750	5.750	AO	7,188	28,750	03/09/2007	04/01/2037
70109H-AL-9	PARKER-HANNIFIN CORPORATION			1,2	1FE	1,995,600	102.5230	2,050,460	2,000,000	1,996,817	0	405	0	0	3.300	3.320	MN	7,333	66,000	11/18/2014	11/21/2024
70109H-AM-7	PARKER-HANNIFIN CORPORATION			1,2	1FE	4,994,650	108.4900	5,424,550	5,000,000	4,995,220	0	191	0	0	4.200	4.200	MN	23,333	210,000	11/18/2014	11/21/2034
70109H-AN-5	PARKER-HANNIFIN CORPORATION			1,2	1FE	499,340	110.4310	552,155	500,000	499,375	0	12	0	0	4.450	4.450	MN	2,472	22,250	11/18/2014	11/21/2044
706451-BG-5	PEMEX PROJECT FUNDING MASTER TRUST				2FE	921,855	106.9590	854,602	799,000	903,874	0	(3,528)	0	0	6.625	5.450	JD	2,353	52,934	03/08/2012	06/15/2035
711123-C*-8	PEOPLES GAS LIGHT AND COKE COMPANY			1	1	400,000	104.0030	416,012	400,000	400,000	0	0	0	0	3.960	3.960	FA	6,600	15,840	08/01/2013	08/01/2043

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
711123-D*-7	PEOPLES GAS LIGHT AND COKE COMPANY			1	1FE	200,000	97.8490	195,698	200,000	200,000	0	0	0	0	3.650	3.650	JD	324	7,300	12/15/2016	12/15/2046
713448-BR-8	PEPSICO INC				1FE	2,118,700	102.4910	2,049,820	2,000,000	2,046,051	0	(15,563)	0	0	3.125	2.280	MN	10,417	62,500	02/12/2013	11/01/2020
713448-BS-6	PEPSICO INC				1FE	9,981,100	119.8790	11,987,900	10,000,000	9,983,575	0	385	0	0	4.875	4.880	MN	81,250	487,500	10/19/2010	11/01/2040
713448-BY-3	PEPSICO INC/NC				1FE	1,996,520	101.1740	2,023,480	2,000,000	1,998,429	0	350	0	0	2.750	2.770	MS	17,722	55,000	02/29/2012	03/05/2022
713448-BZ-0	PEPSICO INC/NC				1FE	1,118,088	106.0320	1,219,368	1,150,000	1,118,691	0	603	0	0	4.000	4.180	MS	14,822	23,000	03/09/2017	03/05/2042
713448-CG-1	PEPSICO INC	LS			1FE	1,998,080	100.9000	2,018,020	2,000,000	1,998,942	0	188	0	0	2.750	2.760	MS	18,333	55,000	02/25/2013	03/01/2023
713448-CT-3	PEPSICO INC	LS		1,2	1FE	149,376	100.2090	150,314	150,000	149,526	0	58	0	0	2.750	2.790	AO	699	4,125	04/27/2015	04/30/2025
713448-DD-7	PEPSICO INC			1,2	1FE	793,433	113.5700	851,775	750,000	792,011	0	(799)	0	0	4.450	4.110	AO	7,139	33,375	02/19/2016	04/14/2046
713448-DN-5	PEPSICO INC	LS		1,2	1FE	499,910	95.2460	476,230	500,000	499,920	0	8	0	0	2.375	2.370	AO	2,804	11,875	10/03/2016	10/06/2026
717081-DV-2	PFIZER INC				1FE	899,766	98.8350	889,515	900,000	899,799	0	21	0	0	2.750	2.750	JD	1,925	24,750	05/31/2016	06/03/2026
717081-EA-7	PFIZER INC				1FE	1,982,960	100.6820	2,013,640	2,000,000	1,984,624	0	1,496	0	0	3.000	3.090	JD	2,667	64,000	11/14/2016	12/15/2026
71713U-AQ-5	PHARMACIA CORPORATION				1FE	5,777,400	104.0340	5,201,700	5,000,000	5,093,620	0	(98,050)	0	0	6.500	4.390	JD	27,083	325,000	11/23/2009	12/01/2018
718172-AA-7	PHILIP MORRIS INTERNATIONAL INC				1FE	2,122,540	101.3970	2,027,940	2,000,000	2,006,402	0	(16,578)	0	0	5.650	4.770	MN	14,125	113,000	09/17/2009	05/16/2018
718172-AH-2	PHILIP MORRIS INTERNATIONAL INC				1FE	1,974,340	104.6420	2,092,840	2,000,000	1,993,200	0	2,824	0	0	4.500	4.660	MS	23,750	90,000	03/23/2010	03/26/2020
718546-AL-8	PHILLIPS 66			1,2	2FE	490,495	114.2850	571,425	500,000	490,960	0	157	0	0	4.875	4.990	MN	3,115	24,375	11/12/2014	11/15/2044
718549-AF-5	PHILLIPS 66 PARTNERS LP	LS		1,2	2FE	747,150	99.9060	749,295	750,000	747,186	0	36	0	0	3.750	3.790	MS	6,094	0	10/10/2017	03/01/2028
72352@-AA-9	PIO PICO HOLDCO ISSUER LLC			1	2FE	500,000	108.3970	541,985	500,000	500,000	0	0	0	0	4.920	4.920	FA	16,468	0	05/01/2017	08/31/2041
727493-AB-4	PLANTRONICS INC			1,2	3FE	30,225	103.7170	31,115	30,000	30,138	0	(37)	0	0	5.500	5.340	MN	211	1,650	08/11/2015	05/31/2023
73020*-AE-3	PNG COMPANIES LLC			1	2FE	200,000	104.1760	208,352	200,000	200,000	0	0	0	0	4.100	4.100	JD	273	8,200	12/19/2013	12/19/2023
73020*-AJ-2	PNG COMPANIES LLC			1	2FE	4,000,000	99.4260	3,977,040	4,000,000	4,000,000	0	0	0	0	2.900	2.900	JD	4,189	0	12/18/2017	12/18/2022
73020*-AK-9	PNG COMPANIES LLC			1	2FE	100,000	99.6120	99,612	100,000	100,000	0	0	0	0	3.380	3.380	JD	122	0	12/18/2017	12/18/2027
73020*-AL-7	PNG COMPANIES LLC			1	2FE	100,000	99.0820	99,082	100,000	100,000	0	0	0	0	3.630	3.630	JD	131	0	12/18/2017	12/18/2032
73102Q-AA-4	POLAR TANKERS INC 144A			2	1FE	7,648,233	117.1690	9,139,182	7,800,000	7,693,098	0	6,712	0	0	5.951	6.100	MN	65,759	464,178	07/20/2007	05/10/2037
731068-A#-9	POLARIS INDUSTRIES INC.			1	1	200,000	101.4150	202,830	200,000	200,000	0	0	0	0	3.130	3.130	JD	209	6,260	12/19/2013	12/21/2020
731068-A*-3	POLARIS INDUSTRIES INC.			1	1	100,000	100.5110	100,511	100,000	100,000	0	0	0	0	3.810	3.810	MN	635	3,810	05/02/2011	05/01/2018
731068-A@-1	POLARIS INDUSTRIES INC.			1	1	100,000	106.0700	106,070	100,000	100,000	0	0	0	0	4.600	4.600	MN	767	4,600	05/02/2011	05/01/2021
73179P-AK-2	POLYONE CORPORATION				3FE	30,000	105.7230	31,717	30,000	30,000	0	0	0	0	5.250	5.250	MS	464	1,575	02/13/2013	03/15/2023
736508-L*-1	PORTLAND GENERAL ELECTRIC COMP			1	1	600,000	109.5370	657,222	600,000	600,000	0	0	0	0	4.470	4.470	JD	1,192	26,820	06/27/2013	06/15/2044
736508-L@-9	PORTLAND GENERAL ELECTRIC COMP			1	1	200,000	109.5990	219,198	200,000	200,000	0	0	0	0	4.470	4.470	FA	3,377	8,940	08/29/2013	08/14/2043
74005P-BD-5	PRAXAIR INC			1,2	1FE	898,542	101.5060	913,554	900,000	898,670	0	33	0	0	3.550	3.550	MN	4,793	31,950	01/29/2015	11/07/2042
740189-AG-0	PRECISION CASTPARTS CORP.			1,2	1FE	1,995,040	99.4140	1,988,280	2,000,000	1,997,370	0	484	0	0	2.500	2.520	JJ	23,056	50,000	01/08/2013	01/15/2023
741503-BC-9	PRICELINE GROUP INC			1,2	2FE	1,498,770	99.1390	1,487,085	1,500,000	1,498,914	0	144	0	0	3.550	3.550	MS	20,117	0	08/10/2017	03/15/2028
74151#-AJ-7	PRICEWATERHOUSECOOPERS LLP			1	1	100,000	102.5210	102,521	100,000	100,000	0	0	0	0	3.910	3.910	FA	1,531	3,910	02/10/2014	02/10/2021
74151#-AK-4	PRICEWATERHOUSECOOPERS LLP			1	1	200,000	106.4650	212,930	200,000	200,000	0	0	0	0	4.530	4.530	FA	3,549	9,060	02/10/2014	02/10/2024
74151#-AL-2	PRICEWATERHOUSECOOPERS LLP			1	1	100,000	108.4100	108,410	100,000	100,000	0	0	0	0	4.680	4.680	FA	1,833	4,680	02/10/2014	02/10/2026
742718-DF-3	PROCTER & GAMBLE CO				1FE	1,986,420	132.8630	2,657,260	2,000,000	1,989,039	0	313	0	0	5.550	5.590	MS	35,767	111,000	02/28/2007	03/05/2037
743263-AS-4	PROGRESS ENERGY INC			1,2	2FE	1,992,620	101.2390	2,024,780	2,000,000	1,996,583	0	740	0	0	3.150	3.190	AO	15,750	63,000	03/05/2012	04/01/2022
743315-AR-4	PROGRESSIVE CORPORATION (THE)				1FE	1,999,300	95.6450	1,912,900	2,000,000	1,999,359	0	59	0	0	2.450	2.450	JJ	22,594	43,556	08/22/2016	01/15/2027
74432Q-AQ-8	PRUDENTIAL FINANCI MTN				1FE	1,803,080	126.6250	2,532,500	2,000,000	1,837,067	0	4,300	0	0	5.700	6.450	JD	5,383	114,000	07/31/2007	12/14/2036
744448-CM-1	PUBLIC SERVICE CO OF COLORADO			1,2	1FE	989,600	98.8720	988,720	1,000,000	990,058	0	349	0	0	3.550	3.600	JD	1,578	35,500	06/06/2016	06/15/2046
744533-BJ-8	PUBLIC SERVICE CO OF OKLAHOMA				1FE	3,344,476	135.6310	4,197,779	3,095,000	3,314,402	0	(5,643)	0	0	6.625	5.990	MN	26,200	205,044	04/27/2017	11/15/2037
74456Q-AP-1	PUBLIC SERVICE ELE MTN				1FE	4,486,735	120.9350	6,046,750	5,000,000	4,584,472	0	13,116	0	0	5.250	6.020	JJ	131,250	262,500	06/22/2005	07/01/2035
74456Q-AQ-9	PUBLIC SERVICE ELECTRIC AND GAS CO				1FE	908,803	127.5140	956,358	750,000	904,754	0	(4,048)	0	0	5.700	4.110	JD	3,563	42,750	03/31/2017	12/01/2036
74456Q-BH-8	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1FE	499,105	101.0580	505,290	500,000	499,378	0	83	0	0	3.150	3.170	FA	5,950	15,750	08/06/2014	08/15/2024
74456Q-BQ-8	PUBLIC SERVICE ELECTRIC			1,2	1FE	497,780	105.4000	527,000	500,000	497,854	0	42	0	0	3.800	3.820	MS	6,333	19,000	02/29/2016	03/01/2046
74456Q-BR-6	PUBLIC SERVICE ELECTRIC AND GAS COMPANY			1,2	1FE	797,368	93.9000	751,200	800,000	797,678	0	239	0	0	2.250	2.280	MS	5,300	18,100	09/07/2016	09/15/2026
745332-BU-9	PUGET SOUND ENERGY INC				1FE	2,764,772	122.3250	2,874,638	2,350,000	2,752,390	0	(12,382)	0	0	5.483	4.090	JD	10,738	128,851	04/05/2017	06/01/2035
745867-AM-3	PULTE HOMES INC				3FE	140,725	125.7130	182,284	145,000	141,330	0	128	0	0	7.875	8.170	JD	508	11,419	07/18/2012	06/15/2032
745867-AW-1	PULTE GROUP INC			1,2	3FE	20,000	108.7870	21,757	20,000	20,000	0	0	0	0	5.500	5.500	MS	367	1,100	02/25/2016	03/01/2026
74733V-AB-6	QEP RESOURCES INC	LS		1,2	3FE	85,000	102.2340	86,899	85,000	85,000	0	0	0	0	5.375	5.370	AO	1,142	4,569	02/27/2012	10/01/2022
74733V-AD-2	QEP RESOURCES INC	LS		1,2	3FE	15,000	101.2860	15,193	15,000	15,000	0	0	0	0	5.625	5.620	MS	94	0	11/06/2017	03/01/2026
74736K-AB-7	QORVO INC			1,2	3FE	10,000	107.5990	10,760	10,000	10,000	0	0	0	0	6.750	6.750	JD	56	675	11/13/2015	12/01/2023
74736K-AD-3	QORVO INC			1,2	3FE	10,000	111.7870	11,179	10,000	10,000	0	0	0	0	7.000	7.000	JD	58	700	11/13/2015	12/01/2025
747525-AE-3	QUALCOMM INCORPORATED	LS			1FE	2,998,860	100.1840	3,005,520	3,000,000	2,999,258	0	156	0	0	3.000	3.000	MN	10,250	90,000	05/13/2015	05/20/2022
747525-AJ-2	QUALCOMM INCORPORATED			1,2	1FE	3,205,080	107.8320	3,234,960	3,000,000	3,196,234	0	(7,922)	0	0	4.650	4.100	MN	15,888	139,500	11/15/2016	05/20/2035
747525-AK-9	QUALCOMM INCORPORATED	LS		1,2	1FE	994,640	108.2510	1,082,510	1,000,000	994,863	0	89	0	0	4.800	4.830	MN	5,467	48,000	05/13/2015	05/20/2045
74834L-AN-0	QUEST DIAGNOSTICS INC				2FE	2,105,664	128.6300	2,575,173	2,002,000	2,089,245	0	(2,166)	0	0	6.950	6.550	JJ	69,570	139,139	10/04/2007	07/01/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
748767-AF-7	QUINTILES TRANSNATIONAL CORP			1,2	3FE	30,000	103.4530	31,036	30,000	30,000	0	0	0	0	4.875	4.870	MN	187	1,463	05/06/2015	05/15/2023
749685-AQ-6	RPM INTERNATIONAL INC				2FE	3,251,358	100.5150	3,316,995	3,300,000	3,299,200	0	6,390	0	0	6.500	6.700	FA	81,033	214,500	02/14/2008	02/15/2018
749685-AW-3	RPM INTERNATIONAL INC			1,2	2FE	1,999,940	99.6630	1,993,260	2,000,000	1,999,944	0	4	0	0	4.250	4.250	JJ	2,597	0	12/06/2017	01/15/2048
75114Y-AB-6	RALEYS INC - TL			2	3FE	762,252	101.1300	784,966	776,195	761,739	0	(1,654)	0	0	6.819	7.480	MON	735	57,004	06/02/2015	05/18/2022
75281A-BA-6	RANGE RESOURCES CORP	LS		1,2	3FE	95,000	99.2020	94,242	95,000	95,000	0	0	0	0	5.000	5.000	MS	1,399	4,737	03/04/2013	03/15/2023
75508E-AA-6	RAYONIER AM PRODUCTS INC			1,2	4FE	55,563	99.3210	54,627	55,000	55,338	0	(67)	0	0	5.500	5.340	JD	252	3,025	05/08/2014	06/01/2024
75886A-AJ-7	REGENCY ENERGY PARTNERS LP			1,2	2FE	105,000	103.3210	108,488	105,000	105,000	0	0	0	0	4.500	4.500	MN	788	4,725	04/24/2013	11/01/2023
759468-AB-7	RELIANCE HOLDINGS USA INC				2FE	3,002,408	129.2210	3,917,983	3,032,000	3,005,467	0	511	0	0	6.250	6.320	AO	37,900	189,500	10/14/2010	10/19/2040
759748-AA-0	RENEWABLE POWER GENERATION LLC			1	2FE	422,373	102.8170	434,272	422,373	422,373	0	0	0	0	4.110	4.110	MS	4,388	16,773	03/31/2016	03/31/2035
760759-AL-4	REPUBLIC SERVICES INC				2FE	999,690	100.5930	1,005,940	1,000,000	999,982	0	48	0	0	3.800	3.800	MN	4,856	38,000	05/02/2011	05/15/2018
76169#-AJ-2	REYES HOLDINGS LLC			1	2FE	1,800,000	101.3250	1,823,850	1,800,000	1,800,000	0	0	0	0	3.710	3.710	AO	13,727	0	10/17/2017	10/17/2028
761713-BA-3	REYNOLDS AMERICAN INC			1,2	2FE	2,986,740	119.3250	3,579,750	3,000,000	2,987,455	0	404	0	0	5.700	5.730	FA	64,600	171,000	06/09/2015	08/15/2035
761735-AD-1	REYNOLDS GROUP LLC			1,2	4FE	38,985	101.5370	39,486	38,888	38,906	0	(15)	0	0	6.875	6.830	FA	1,010	2,674	03/11/2011	02/15/2021
76823#-AS-0	RIVER FUEL FUNDING CO 3 INC			1	2	500,000	101.0140	505,070	500,000	500,000	0	0	0	0	3.780	3.780	AO	3,990	18,900	10/02/2013	10/15/2018
771196-AU-6	ROCHE HOLDINGS INC 144A				1FE	194,556	150.1460	300,292	200,000	195,201	0	94	0	0	7.000	7.220	MS	4,667	14,000	02/18/2009	03/01/2039
771196-BE-1	ROCHE HOLDINGS INC			1,2	1FE	3,092,830	103.2550	3,097,650	3,000,000	3,089,208	0	(4,121)	0	0	3.350	2.840	MS	25,404	67,000	08/23/2017	09/30/2024
771196-BH-4	ROCHE HOLDINGS INC	LS		1,2	1FE	1,574,976	107.4260	1,718,816	1,600,000	1,576,385	0	475	0	0	4.000	4.090	MN	5,867	64,000	11/13/2014	11/28/2044
771196-BK-7	ROCHE HOLDINGS INC			1,2	1FE	495,020	97.4770	487,385	500,000	495,838	0	437	0	0	2.625	2.730	MN	1,677	13,125	02/22/2016	05/15/2026
771196-BL-5	ROCHE HOLDINGS INC	LS		1,2	1FE	197,814	95.0700	190,140	200,000	198,046	0	198	0	0	2.375	2.490	JJ	2,019	3,536	10/24/2016	01/28/2027
772739-AJ-7	ROCK-TENN CO				2FE	44,959	102.2780	46,025	45,000	44,992	0	6	0	0	4.450	4.460	MS	668	2,003	02/14/2012	03/01/2019
772739-AL-2	ROCK-TENN CO				2FE	24,953	107.8650	26,966	25,000	24,978	0	5	0	0	4.900	4.920	MS	408	1,225	02/14/2012	03/01/2022
772739-AP-3	ROCK-TENN CO				2FE	14,874	101.8900	15,284	15,000	14,960	0	18	0	0	3.500	3.620	MS	175	525	09/04/2012	03/01/2020
772739-AQ-1	ROCK-TENN CO			1,2	2FE	14,840	104.2040	15,631	15,000	14,912	0	15	0	0	4.000	4.120	MS	200	600	09/04/2012	03/01/2023
774341-AF-8	ROCKWELL COLLINS INC			1,2	2FE	414,725	114.6860	401,401	350,000	410,864	0	(1,413)	0	0	4.800	3.730	JD	747	16,800	03/11/2015	12/15/2043
774341-AK-7	ROCKWELL COLLINS INC.			1,2	2FE	2,995,050	101.6670	3,050,010	3,000,000	2,995,306	0	256	0	0	3.500	3.520	MS	30,917	45,208	03/28/2017	03/15/2027
774341-AL-5	ROCKWELL COLLINS INC.			1,2	2FE	3,086,577	108.9260	3,376,706	3,100,000	3,086,758	0	181	0	0	4.350	4.370	AO	28,468	69,298	03/28/2017	04/15/2047
781172-AB-7	RUBY PIPELINE LLC			1	2FE	455,205	105.2940	451,687	428,977	448,321	0	(2,498)	0	0	6.000	4.510	AO	6,435	25,739	10/23/2015	04/01/2022
783764-AP-8	THE RYLAND GROUP				3FE	45,875	107.9840	53,992	50,000	48,726	0	477	0	0	6.625	7.830	MN	552	3,313	04/15/2010	05/01/2020
78408L-AB-3	SC JOHNSON & SON INC			1,2	1FE	4,995,400	102.8900	5,144,500	5,000,000	4,996,722	0	426	0	0	3.350	3.360	MS	42,340	167,500	09/30/2014	09/30/2024
78408L-AC-1	SC JOHNSON & SON INC			1,2	1FE	269,378	108.3340	270,836	250,000	268,293	0	(395)	0	0	4.350	3.900	MS	2,749	10,875	02/12/2015	09/30/2044
78486Q-AD-3	SVB FINANCIAL GROUP				2FE	99,916	100.2750	100,275	100,000	99,938	0	22	0	0	3.500	3.510	JJ	1,478	3,500	01/26/2015	01/29/2025
797440-BF-0	SAN DIEGO GAS & ELECTRIC				1FE	582,410	121.4400	607,202	500,000	580,109	0	(2,301)	0	0	5.350	4.050	MN	3,418	26,750	03/31/2017	05/15/2035
797440-BJ-2	SAN DIEGO GAS & ELECTRIC CO				1FE	3,517,885	133.3780	3,667,909	2,750,000	3,497,837	0	(20,048)	0	0	6.125	4.090	MS	49,595	145,469	05/10/2017	09/15/2037
797440-BU-7	SAN DIEGO GAS & ELECTRIC CO			1,2	1FE	1,495,125	96.0540	1,440,810	1,500,000	1,495,831	0	442	0	0	2.500	2.530	MN	4,792	37,500	05/16/2016	05/15/2026
80589M-AB-8	SCANA CORP MTN				2FE	298,956	106.1550	318,465	300,000	299,746	0	102	0	0	6.250	6.290	AO	4,688	18,750	03/06/2008	04/01/2020
808513-AL-9	CHARLES SCHWAB CORP			1,2	1FE	697,060	99.8800	699,160	700,000	697,798	0	270	0	0	3.000	3.040	MS	6,475	21,000	03/03/2015	03/10/2025
811054-AG-0	EW SCRIPPS CO			1,2	4FE	15,000	99.8650	14,980	15,000	15,000	0	0	0	0	5.125	5.120	MN	98	421	04/20/2017	05/15/2025
817565-BM-5	SERVICE CORP INTERNATIONAL				3FE	10,950	104.1250	10,413	10,000	10,115	0	(146)	0	0	7.625	6.030	AO	191	763	03/22/2011	10/01/2018
817565-BW-3	SERVICE CORP INTERNATIONAL			1,2	3FE	60,000	100.7590	60,455	60,000	60,000	0	0	0	0	4.500	4.500	MN	345	2,700	11/05/2012	11/15/2020
820118-AC-7	SHARYLAND DISTRIBUTION & TRANSMISS			1	1FE	500,000	104.0970	520,485	500,000	500,000	0	0	0	0	3.860	3.860	JD	1,501	19,300	12/03/2015	12/03/2025
824348-AQ-9	SHERWIN-WILLIAMS CO			1,2	2FE	652,035	100.2630	676,775	675,000	653,431	0	463	0	0	4.000	4.200	JD	1,200	27,000	01/14/2015	12/15/2042
824348-AR-7	SHERWIN-WILLIAMS CO			1,2	2FE	2,016,000	101.5300	2,030,600	2,000,000	2,012,575	0	(1,481)	0	0	3.450	3.350	FA	28,750	69,000	08/11/2015	08/01/2025
824348-AX-4	SHERWIN-WILLIAMS CO			1,2	2FE	1,072,580	109.7220	1,185,008	1,080,000	1,072,678	0	98	0	0	4.500	4.540	JD	4,050	26,325	05/02/2017	06/01/2047
824348-BF-2	SHERWIN-WILLIAMS COMPANY (THE)			1,2	2FE	1,244,500	103.5660	1,294,575	1,250,000	1,245,569	0	459	0	0	3.950	4.000	JJ	22,767	50,625	07/22/2015	01/15/2026
824348-BH-8	SHERWIN-WILLIAMS COMPANY (THE)			1,2	2FE	943,092	102.4880	973,636	950,000	943,459	0	123	0	0	4.400	4.440	FA	17,417	42,750	02/19/2015	02/01/2045
82967N-AU-2	SIRIUS XM RADIO INC			1,2	3FE	100,000	104.1420	104,142	100,000	100,000	0	0	0	0	5.375	5.370	AO	1,135	5,375	03/03/2015	04/15/2025
82967N-BA-5	SIRIUS XM RADIO INC			1,2	3FE	40,038	100.2330	40,094	40,000	40,036	0	(1)	0	0	5.000	4.980	FA	978	0	06/27/2017	08/01/2027
83083V-AG-2	JAB WIRELESS INC - TL			2	3Z	958,071	100.2200	979,775	977,624	973,396	0	7,578	0	0	5.540	6.020	MON	752	80,155	10/01/2015	03/26/2019
832696-AF-5	JM SMUCKER CO/THE				2FE	995,720	100.2720	1,002,720	1,000,000	998,039	0	854	0	0	2.500	2.590	MS	7,361	25,000	03/12/2015	03/15/2020
83416W-AA-1	SOLAR STAR FUNDING LLC			1	2FE	2,694,151	110.0860	2,829,064	2,569,867	2,694,151	0	(3,254)	0	0	5.375	4.750	JD	71,150	69,065	04/24/2017	06/30/2035
835898-AF-4	SOTHEBY S			1,2	4FE	35,000	102.4500	35,858	35,000	35,000	0	0	0	0	5.250	5.250	AO	459	1,838	09/21/2012	10/01/2022
837004-CE-8	SOUTH CAROLINA ELECTRIC & GAS CO			1,2	1FE	1,001,310	118.0960	1,180,970	1,000,000	1,001,165	0	(26)	0	0	5.450	5.440	FA	22,708	54,500	01/20/2011	02/01/2041
837004-CK-4	SOUTH CAROLINA ELECTRIC & GAS CO			1,2	1FE	1,496,910	101.8700	1,528,050	1,500,000	1,496,998	0	55	0	0	4.100	4.110	JD	2,733	61,500	06/08/2016	06/15/2046
84055*-AC-2	SOUTH TEXAS ELECTRIC COOP INC			1	1	433,333	96.9590	420,156	433,333	433,333	0	0	0	0	3.300	3.300	MN	1,827	14,300	05/15/2013	11/15/2043
842400-EZ-2	SOUTHERN CALIFORNIA EDISON COMPANY				1FE	2,718,598	123.2020	2,772,050	2,250,000	2,704,219	0	(14,379)	0	0	5.550	3.970	JJ	57,581	62,438	03/31/2017	01/15/2036
842400-GG-2	SOUTHERN CALIFORNIA EDISON CO	LS		1,2	1FE	999,300	107.2040	1,072,050	1,000,000	999,317	0	17	0	0	4.000	4.000	AO	10,000	20,778	03/21/2017	04/01/2047
842434-CQ-3	SOUTHERN CALIFORNIA GAS CO	LS		1,2	1FE	898,254	96.6450	869,805	900,000	898,504	0	156	0	0	2.600	2.620	JD	1,040	23,400	05/31/2016	06/15/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
84265V-AA-3	SOUTHERN PERU COPPER				2FE	109,461	135.5000	135,500	100,000	108,157	0	(238)	0	0	7.500	6.700	JJ	3,208	7,500	05/19/2011	07/27/2035
844741-BA-5	SOUTHWEST AIRLINES CO	LS		1,2	2FE	1,496,940	100.7530	1,511,295	1,500,000	1,498,820	0	614	0	0	2.750	2.790	MN	6,302	41,250	11/03/2014	11/06/2019
845743-BP-7	SOUTHWESTERN PUBLIC SERVICE CO			1,2	1FE	501,490	102.3410	511,705	500,000	501,127	0	(169)	0	0	3.300	3.250	JD	733	16,500	09/09/2015	06/15/2024
84756N-AF-6	SPECTRA ENERGY PARTNERS LP			1,2	2FE	199,164	100.6020	201,204	200,000	199,370	0	76	0	0	3.500	3.550	MS	2,061	7,000	03/09/2015	03/15/2025
84857L-A#-8	SPIRE INC			1	2	250,000	103.2050	258,013	250,000	250,000	0	0	0	0	3.930	3.930	MS	2,893	4,913	03/15/2017	03/15/2027
85205T-AG-5	SPIRIT AEROSYSTEMS INC			1,2	2FE	126,469	101.0600	126,325	125,000	126,268	0	(129)	0	0	3.850	3.700	JD	214	4,813	05/24/2016	06/15/2026
852060-AD-4	SPRINT CAPITAL CORPORATION				4FE	260,560	100.6260	372,320	370,000	283,455	0	4,109	0	0	6.875	10.530	MN	3,250	25,438	06/01/2007	11/15/2028
852061-AQ-3	SPRINT NEXTEL CORP				4FE	321,750	106.9500	294,113	275,000	290,915	0	(6,882)	0	0	7.000	4.170	MS	6,417	19,250	03/06/2013	03/01/2020
85234#-AB-1	STADIUM FUNDING TRUST			1	2FE	500,000	108.7320	543,660	500,000	500,000	0	0	0	0	5.000	5.000	AO	6,250	25,000	06/19/2013	04/01/2039
853496-AB-3	STANDARD INDUSTRIES INC			1,2	3FE	10,000	104.1650	10,417	10,000	10,000	0	0	0	0	5.500	5.500	FA	208	550	02/18/2016	02/15/2023
853496-AC-1	STANDARD INDUSTRIES INC			1,2	3FE	30,000	102.8030	30,841	30,000	30,000	0	0	0	0	5.000	5.000	FA	567	783	02/02/2017	02/15/2027
855244-AD-1	STARBUCKS CORP			1,2	1FE	426,456	106.2790	425,120	400,000	419,449	0	(3,217)	0	0	3.850	2.880	AO	3,850	15,400	10/07/2015	10/01/2023
855244-AG-4	STARBUCKS CORP			1,2	1FE	599,886	100.7330	604,398	600,000	599,926	0	15	0	0	2.700	2.700	JD	720	16,200	06/01/2015	06/15/2022
858119-AZ-3	STEEL DYNAMICS INC			1,2	3FE	101,125	103.0680	103,068	100,000	100,516	0	(141)	0	0	5.250	5.070	AO	1,108	5,250	03/13/2013	04/15/2023
858271-A*-0	STEELRIVER TRANSMISSION CO LLC			1	2FE	97,307	100.2680	97,568	97,307	97,307	0	0	0	0	3.820	3.820	MJSD	946	921	06/29/2017	06/30/2047
85915#-AF-8	STERICYCLE INC.			1	1	300,000	100.1920	300,576	300,000	300,000	0	0	0	0	2.680	2.680	JD	424	8,190	12/12/2012	12/12/2019
864486-AH-8	SUBURBAN PROPANE PARTNERS LP			1,2	4FE	75,000	99.1550	74,366	75,000	75,000	0	0	0	0	5.500	5.500	JD	344	4,125	05/12/2014	06/01/2024
86765B-AR-0	SUNOCO LOGISTICS PARTNERS LP			1,2	2FE	1,998,100	103.9660	2,079,320	2,000,000	1,998,741	0	353	0	0	4.400	4.420	AO	22,000	88,000	11/12/2015	04/01/2021
86765L-AG-2	SUNOCO LP / SUNOCO FINANCE CORP			1,2	4FE	20,000	105.6050	21,121	20,000	20,000	0	0	0	0	6.375	6.370	AO	319	1,275	03/27/2015	04/01/2023
871503-AU-2	SYMANTEC CORPORATION			1,2	3FE	5,000	104.1050	5,205	5,000	5,000	0	0	0	0	5.000	5.000	AO	53	171	02/07/2017	04/15/2025
87165B-AC-7	SYNCHRONY FINANCIAL			1,2	2FE	998,220	102.4250	1,024,250	1,000,000	999,025	0	247	0	0	3.750	3.770	FA	14,167	37,500	08/06/2014	08/15/2021
87165B-AD-5	SYNCHRONY FINANCIAL			1,2	2FE	998,060	103.8240	1,038,240	1,000,000	998,631	0	175	0	0	4.250	4.270	FA	16,056	42,500	08/06/2014	08/15/2024
87236Y-AD-0	TD AMERITRADE HOLDING CO			1,2	1FE	1,999,000	103.7370	2,074,740	2,000,000	1,999,243	0	90	0	0	3.625	3.630	AO	18,125	72,500	10/17/2014	04/01/2025
87236Y-AE-8	TD AMERITRADE HOLDING CO	LS		1,2	1FE	598,590	101.0390	606,234	600,000	599,122	0	191	0	0	2.950	2.980	AO	4,425	17,700	03/04/2015	04/01/2022
87236Y-AF-5	TD AMERITRADE HOLDING CO			1,2	1FE	1,995,840	100.9620	2,019,240	2,000,000	1,996,052	0	212	0	0	3.300	3.320	AO	16,500	28,233	04/24/2017	04/01/2027
87243Q-AB-2	TENET HEALTHCARE CORPORATION				3FE	162,500	105.5610	163,620	155,000	158,376	0	(1,121)	0	0	6.000	5.130	AO	2,325	9,300	01/14/2014	10/01/2020
872540-AP-4	TJX COS INC			1,2	1FE	490,210	98.8880	494,440	500,000	493,378	0	1,128	0	0	2.500	2.760	MN	1,597	12,500	02/12/2015	05/15/2023
87264A-AJ-4	T-MOBILE USA INC			1,2	3FE	85,000	106.0470	90,140	85,000	85,000	0	0	0	0	6.500	6.500	JJ	2,548	5,525	11/18/2013	01/15/2024
87264A-AL-9	T-MOBILE USA INC			1,2	3FE	585,613	104.3890	595,017	570,000	576,667	0	(2,140)	0	0	6.625	6.140	AO	9,441	37,763	08/14/2013	04/01/2023
87264A-AT-2	T-MOBILE USA INC	LS		1,2	3FE	5,000	106.5840	5,329	5,000	5,000	0	0	0	0	5.375	5.370	AO	57	156	03/13/2017	04/15/2027
87265H-AF-6	TRI POINTE GROUP INC			1,2	3FE	50,000	102.4170	51,209	50,000	50,000	0	0	0	0	5.250	5.250	JD	219	1,261	06/06/2017	06/01/2027
87305Q-CH-2	TTX CO				1FE	2,249,663	101.5370	2,284,583	2,250,000	2,249,857	0	18	0	0	3.600	3.600	JJ	37,350	81,000	11/13/2014	01/15/2025
87305Q-CJ-8	TTX CO			1,2	1FE	1,554,749	98.4790	1,539,227	1,563,000	1,555,190	0	157	0	0	3.900	3.930	FA	25,399	60,957	01/29/2015	02/01/2045
87305Q-CM-1	TTX COMPANY			1,2	1FE	998,960	102.9870	1,029,870	1,000,000	999,292	0	228	0	0	4.200	4.200	JJ	21,000	44,100	06/06/2016	07/01/2046
87470L-AD-3	TALLGRASS ENERGY PARTNERS LP /TALL			1,2	3FE	45,113	100.9200	45,414	45,000	45,113	0	0	0	0	5.500	5.450	JJ	729	0	09/13/2017	01/15/2028
875127-AV-4	TAMPA ELECTRIC CO				2FE	1,999,440	132.2620	2,645,240	2,000,000	1,999,578	0	12	0	0	6.550	6.550	MN	16,739	131,000	05/11/2006	05/15/2036
875127-AW-2	TAMPA ELECTRIC COMPANY				2FE	1,828,163	129.6540	1,944,824	1,500,000	1,820,331	0	(7,832)	0	0	6.150	4.480	MN	11,788	92,250	04/04/2017	05/15/2037
87612B-AM-4	TARGA RESOURCES PARTNERS LP	LS		1,2	3FE	9,950	102.2480	10,225	10,000	9,971	0	5	0	0	5.250	5.310	MN	88	525	10/22/2012	05/01/2023
87612B-AY-8	TARGA RESOURCES PARTNERS LP			1,2	3FE	25,025	107.0690	26,767	25,000	25,017	0	(4)	0	0	6.750	6.720	MS	497	1,688	09/10/2015	03/15/2024
87612B-BE-1	TARGA RESOURCES PARTNERS LP			1,2	3FE	50,000	102.4900	51,245	50,000	50,000	0	0	0	0	5.375	5.370	FA	1,120	2,202	09/22/2016	02/01/2027
87612E-AR-7	TARGET CORPORATION				1FE	8,024,680	137.7710	11,021,680	8,000,000	8,020,943	0	(516)	0	0	6.500	6.470	AO	109,778	520,000	10/03/2007	10/15/2037
87612E-AV-8	TARGET CORP MTN				1FE	4,985,650	104.1770	5,208,850	5,000,000	4,995,813	0	1,540	0	0	3.875	3.910	JJ	89,340	193,750	07/13/2010	07/15/2020
877249-AC-6	TAYLOR MORRISON COMMUNITIES INC/MO			1,2	4FE	111,125	101.5730	111,730	110,000	110,270	0	(198)	0	0	5.250	5.040	AO	1,219	5,775	04/11/2013	04/15/2021
879360-C#-0	TELEDYNE TECHNOLOGIES INC			1	2	534,925	121.4880	607,443	600,400	600,400	0	0	0	65,475	0.920	0.920	AO	1,120	2,703	04/18/2017	04/18/2023
879360-C@-2	TELEDYNE TECHNOLOGIES INC			1	2	534,925	121.0750	605,377	600,400	600,400	0	0	0	65,475	0.700	0.700	AO	852	2,057	04/18/2017	04/18/2022
879369-AD-8	TELEFLEX INCORPORATED			1,2	3FE	50,600	104.1870	52,094	50,000	50,361	0	(71)	0	0	5.250	5.060	JD	117	2,625	05/16/2014	06/15/2024
88031R-AA-6	TENASKA ALABAMA II PARTNERS LP 144A			1	2FE	2,189,049	103.8220	2,288,735	2,204,480	2,198,960	0	804	0	0	6.125	6.220	MJSD	35,301	100,174	10/10/2003	03/30/2023
88033G-CA-6	TENET HEALTHCARE CORPORATION				3FE	245,000	100.2500	245,613	245,000	245,000	0	0	0	0	4.375	4.370	JJ	5,359	10,719	05/15/2013	10/01/2021
88037E-AJ-0	TENNECO INC			1,2	3FE	40,000	104.7520	41,901	40,000	40,000	0	0	0	0	5.375	5.370	JD	96	2,150	12/02/2014	12/15/2024
881609-BA-8	TESORO CORP			1,2	2FE	30,000	105.4870	31,646	30,000	30,000	0	0	0	0	5.125	5.120	AO	384	1,538	03/04/2014	04/01/2024
88160Q-AK-9	TESORO LOGISTICS LP/TESORO LOGISTI			1,2	2FE	4,000	104.2020	4,168	4,000	4,000	0	0	0	0	5.500	5.500	AO	46	220	10/22/2014	10/15/2019
88160Q-AL-7	TESORO LOGISTICS LP/TESORO LOGISTI			1,2	2FE	8,110	105.9800	8,478	8,000	8,056	0	(18)	0	0	6.250	5.970	AO	106	835	10/23/2014	10/15/2022
882384-AC-4	TEXAS EASTERN TRANSMISSION LP	LS		1,2	2FE	2,994,060	99.2400	2,977,200	3,000,000	2,996,934	0	590	0	0	2.800	2.820	AO	17,733	84,000	10/19/2012	10/15/2022
88307*-AA-3	TEXOMA WIND LLC			1	2FE	950,379	102.9970	978,862	950,379	950,379	0	0	0	0	4.120	4.120	JD	20,128	15,445	02/08/2017	06/30/2034
883556-AZ-5	THERMO FISHER SCIENTIFIC INC			1,2	2FE	5,055,150	103.0950	5,154,800	5,000,000	5,021,314	0	(5,808)	0	0	3.600	3.460	FA	68,000	180,000	08/09/2011	08/15/2021
883556-BG-6	THERMO FISHER SCIENTIFIC INC			1,2	2FE	410,372	119.6060	418,621	350,000	407,044	0	(1,216)	0	0	5.300	4.240	FA	7,729	18,550	02/19/2015	02/01/2044
883556-BH-4	THERMO FISHER SCIENTIFIC INC				2FE	2,999,730	102.3790	3,071,370	3,000,000	2,999,779	0	49	0	0	3.300	3.300	FA	37,400	99,000	11/06/2014	02/15/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
883556-BY-7	THERMO FISHER SCIENTIFIC INC			1,2	2FE	1,976,500	103.1690	2,063,380	2,000,000	1,976,796	0	296	0	0	4.100	4.160	FA	31,206	0	08/10/2017	08/15/2047
88579Y-AR-2	3M CO				1FE	49,808	101.3500	50,675	50,000	49,849	0	17	0	0	3.000	3.040	FA	600	1,500	08/04/2015	08/07/2025
887315-AM-1	HISTORIC TW INC				2FE	2,531,100	128.7130	2,574,260	2,000,000	2,209,683	0	(33,632)	0	0	9.150	6.680	FA	76,250	183,000	09/19/2003	02/01/2023
887315-BH-1	TIME WARNER COMPANIES INC				2FE	1,079,550	122.9810	1,229,810	1,000,000	1,037,892	0	(4,884)	0	0	7.570	6.790	FA	31,542	75,700	12/07/2005	02/01/2024
887315-BM-0	TIME WARNER COMPANIES INC				2FE	1,878,460	125.7370	2,514,740	2,000,000	1,926,503	0	4,775	0	0	6.950	7.470	JJ	64,094	139,000	03/29/2001	01/15/2028
88732J-AS-7	TIME WARNER CABLE INC				2FE	1,490,220	106.8310	1,602,465	1,500,000	1,498,310	0	1,236	0	0	8.250	8.340	AO	30,938	123,750	03/23/2009	04/01/2019
88947E-AK-6	TOLL BROTHERS FINANCE CORP			1,2	3FE	20,000	109.1430	21,829	20,000	20,000	0	0	0	0	5.875	5.870	FA	444	1,175	01/31/2012	02/15/2022
891092-AE-8	TORO CO				2FE	8,852,410	124.6870	11,221,830	9,000,000	8,876,227	0	3,046	0	0	6.625	6.750	MN	99,375	596,250	10/10/2007	05/01/2037
89233P-4S-2	TOYOTA MOTOR CREDIT CORP.				1FE	1,996,940	105.4170	2,108,340	2,000,000	1,998,934	0	323	0	0	4.250	4.260	JJ	40,139	85,000	01/05/2011	01/11/2021
89233P-5T-9	TOYOTA MOTOR CREDIT CORP				1FE	4,981,450	103.0680	5,153,450	5,000,000	4,991,777	0	1,876	0	0	3.300	3.340	JJ	77,458	165,000	01/09/2012	01/12/2022
89236T-DP-7	TOYOTA MOTOR CREDIT CORP	LS			1FE	1,497,975	100.4150	1,506,225	1,500,000	1,498,349	0	374	0	0	2.600	2.620	JJ	18,417	19,717	01/04/2017	01/11/2022
89236T-DR-3	TOYOTA MOTOR CREDIT CORP				1FE	1,993,380	101.8970	2,037,940	2,000,000	1,993,938	0	558	0	0	3.200	3.230	JJ	30,578	32,356	01/04/2017	01/11/2027
89307#-AA-7	TRANS BAY CABLE LLC			1	1FE	97,668	94.1990	92,002	97,668	97,668	0	0	0	0	2.920	2.920	MJSD	727	713	06/29/2017	06/30/2047
89407#-AF-5	TRANSWESTERN PIPELINE COMPANY LLC PRVT			1	2	2,100,000	106.1420	2,228,982	2,100,000	2,100,000	0	0	0	0	5.360	5.360	JD	6,879	112,560	11/13/2009	12/09/2020
89407#-AG-3	TRANSWESTERN PIPELINE COMPANY LLC PRVT			1	2	2,100,000	112.4470	2,361,387	2,100,000	2,100,000	0	0	0	0	5.660	5.660	JD	7,264	118,860	11/13/2009	12/09/2024
89417E-AD-1	TRAVELERS CO INC MTN				1FE	7,847,040	135.7290	10,858,320	8,000,000	7,873,228	0	3,219	0	0	6.250	6.390	JD	22,222	500,000	06/05/2007	06/15/2037
89469A-AB-0	TREEHOUSE FOODS INC			1,2	3FE	30,000	101.3240	30,397	30,000	30,000	0	0	0	0	4.875	4.870	MS	431	1,463	02/25/2014	03/15/2022
89566E-AG-3	TRI STATE GENERATION & TRANSMISSIO			1,2	1FE	2,998,740	102.6970	3,080,910	3,000,000	2,999,093	0	115	0	0	3.700	3.700	MN	18,500	111,000	10/27/2014	11/01/2024
89566E-B@-6	TRI-STATE GENERATION & TRANSMISSIO			1	1FE	1,400,000	106.5800	1,492,120	1,400,000	1,400,000	0	0	0	0	4.450	4.450	AO	15,575	62,300	10/31/2014	10/01/2045
896818-AH-4	TRIUMPH GROUP INC	LS		1,2	4FE	90,000	98.1390	88,325	90,000	90,000	0	0	0	0	4.875	4.870	AO	1,097	4,388	02/11/2013	04/01/2021
896818-AL-5	TRIUMPH GROUP INC			1,2	4FE	30,000	97.9380	29,381	30,000	30,000	0	0	0	0	5.250	5.250	JD	131	1,575	05/19/2014	06/01/2022
898813-AM-2	TUCSON ELECTRIC POWER CO			1,2	1FE	2,958,505	114.4340	3,146,935	2,750,000	2,956,018	0	(2,487)	0	0	5.000	4.500	MS	40,486	68,750	05/10/2017	03/15/2044
90131H-AN-5	21ST CENTURY FOX AMERICA INC				2FE	999,440	105.2910	1,052,910	1,000,000	999,914	0	69	0	0	6.900	6.900	MS	23,000	69,000	02/10/2009	03/01/2019
90131H-BG-9	21ST CENTURY FOX AMERICA INC				2FE	1,043,966	133.6440	1,470,084	1,100,000	1,053,127	0	1,303	0	0	6.400	6.810	JD	3,129	70,400	01/12/2009	12/15/2035
90131H-BK-0	21ST CENTURY FOX AMERICA INC				2FE	528,126	130.8280	784,968	600,000	538,261	0	1,474	0	0	6.150	7.140	MS	12,300	36,900	02/04/2009	03/01/2037
90131H-BL-8	21ST CENTURY FOX AMERICA INC				2FE	1,287,025	137.6790	1,789,840	1,300,000	1,288,854	0	256	0	0	6.650	6.720	MN	11,046	86,450	01/23/2009	11/15/2037
90131H-BN-4	21ST CENTURY FOX AMERICA INC				2FE	2,987,760	152.6190	4,578,570	3,000,000	2,989,288	0	193	0	0	7.850	7.880	MS	78,500	235,500	02/10/2009	03/01/2039
902494-AZ-6	TYSON FOODS INC			1,2	2FE	8,584,110	112.3990	9,553,915	8,500,000	8,574,528	0	(3,024)	0	0	4.875	4.790	FA	156,542	414,375	08/06/2014	08/15/2034
90331H-MS-9	US BANK NA/CINCINNATI OH			1,2	1FE	1,993,260	99.2030	1,984,060	2,000,000	1,995,041	0	625	0	0	2.800	2.830	JJ	23,956	56,000	01/22/2015	01/27/2025
906548-CL-4	UNION ELECTRIC CO			1,2	1FE	995,010	102.6410	1,026,410	1,000,000	995,201	0	101	0	0	3.650	3.670	AO	7,706	36,500	06/20/2016	04/15/2045
907818-DA-3	UNION PACIFIC CORP				1FE	878,076	102.2650	920,385	900,000	898,168	0	2,812	0	0	5.700	6.030	FA	19,380	51,300	01/23/2009	08/15/2018
907818-DN-5	UNION PACIFIC CORP	LS		1,2	1FE	1,987,920	100.8950	2,017,900	2,000,000	1,993,262	0	1,166	0	0	2.750	2.810	AO	11,611	55,000	03/12/2013	04/15/2023
907818-EB-0	UNION PACIFIC CORP			1,2	1FE	897,273	100.7170	906,453	900,000	897,568	0	104	0	0	3.375	3.390	FA	12,656	30,375	01/26/2015	02/01/2035
907825-AA-1	UNION PACIFIC RAILROAD CO			2	1FE	100,975	101.9730	100,595	98,648	100,908	0	(68)	0	0	3.227	2.860	MN	416	1,592	08/22/2017	05/14/2026
90782J-AA-1	UNION PACIFIC RAILROAD CO 2015-1 P				1FE	232,832	97.1500	226,196	232,832	232,832	0	0	0	0	2.695	2.690	MN	854	6,275	04/28/2015	05/12/2027
90931L-AA-6	UNITED AIRLINES INC 2016-1 AA PTT				1FE	900,000	99.2220	892,998	900,000	900,000	0	0	0	0	3.100	3.100	JJ	13,485	29,760	06/06/2016	07/07/2028
90932E-AA-1	UNITED AIRLINES INC				1FE	1,500,000	97.4320	1,461,480	1,500,000	1,500,000	0	0	0	0	2.875	2.870	AO	10,063	44,323	09/13/2016	10/07/2028
90964*-AG-0	UNITED BOTTLING MANAGEMENT CO LLC			1	2FE	100,000	103.8820	103,882	100,000	100,000	0	0	0	0	3.990	3.990	JD	111	3,990	12/21/2016	12/21/2026
90964*-AH-8	UNITED BOTTLING MANAGEMENT CO LLC			1	2FE	200,000	104.8500	209,700	200,000	200,000	0	0	0	0	4.240	4.240	JD	236	8,480	12/21/2016	12/21/2031
910637-T@-6	UNITED ILLUMINATING CO			1	1	100,000	104.0480	104,048	100,000	100,000	0	0	0	0	3.950	3.950	AO	724	3,950	10/25/2013	10/25/2023
913017-BJ-7	UNITED TECHNOLOGIES CORPORATION				1FE	281,283	120.5190	361,557	300,000	284,854	0	493	0	0	5.400	5.860	MN	2,700	16,200	01/23/2009	05/01/2035
913017-BR-9	UNITED TECHNOLOGIES CORPORATION				1FE	1,990,020	104.8400	2,096,800	2,000,000	1,997,380	0	1,063	0	0	4.500	4.560	AO	19,000	90,000	02/23/2010	04/15/2020
913017-CA-5	UNITED TECHNOLOGIES CORP			1,2	1FE	199,724	106.4050	212,810	200,000	199,740	0	5	0	0	4.150	4.150	MN	1,061	8,300	04/29/2015	05/15/2045
91321*-AK-7	UNIMIN CORP PRVT			1	2	2,000,000	105.2540	2,105,080	2,000,000	2,000,000	0	0	0	0	5.480	5.480	JD	4,567	109,600	01/05/2010	12/16/2019
91324P-AR-3	UNITED HEALTHCARE CORP				1FE	445,980	129.3400	646,700	500,000	456,253	0	1,212	0	0	5.800	6.630	MS	8,539	29,000	05/12/2006	03/15/2036
91324P-AX-0	UNITEDHEALTH GROUP INC				1FE	4,944,800	139.4270	6,971,350	5,000,000	4,953,586	0	1,152	0	0	6.500	6.580	JD	14,444	325,000	06/18/2007	06/15/2037
91324P-BV-3	UNITEDHEALTH GROUP INC			1,2	1FE	2,979,300	101.1900	3,035,700	3,000,000	2,990,574	0	2,076	0	0	2.875	2.950	MS	25,396	86,250	03/05/2012	03/15/2022
91324P-CC-4	UNITEDHEALTH GROUP INCORPORATED	LS			1FE	1,991,860	100.8250	2,016,500	2,000,000	1,995,496	0	790	0	0	2.875	2.920	MS	16,931	57,500	02/25/2013	03/15/2023
91324P-CV-2	UNITEDHEALTH GROUP INCORPORATED				1FE	249,803	100.8290	252,073	250,000	249,837	0	17	0	0	3.100	3.100	MS	2,282	7,750	02/22/2016	03/15/2026
918204-AT-5	VF CORPORATION				1FE	7,951,280	130.8750	10,470,000	8,000,000	7,959,310	0	987	0	0	6.450	6.490	MN	86,000	516,000	10/10/2007	11/01/2037
91911X-AS-3	VALEANT PHARMACEUTICALS INTERNATIO	LS		1,2	5FE	19,625	101.1390	20,228	20,000	19,811	0	34	0	0	7.250	7.500	JJ	669	1,450	03/03/2011	07/15/2022
92242G-AB-5	VEE PAK INC TL			1,2	2FE	977,613	98.5000	977,613	992,500	979,432	0	1,901	0	0	8.027	8.470	MON	18,583	47,945	03/09/2017	03/09/2023
92343E-AF-9	VERISIGN INC			1,2	3FE	65,000	102.8350	66,843	65,000	65,000	0	0	0	0	4.625	4.620	MN	501	3,006	04/11/2013	05/01/2023
92343V-AK-0	VERIZON COMMUNICATIONS INC				2FE	6,933,570	123.4320	8,640,309	7,000,000	6,943,733	0	1,334	0	0	6.400	6.470	FA	169,244	448,000	02/07/2008	02/15/2038
92343V-AU-8	VERIZON COMMUNICATIONS INC.				2FE	884,592	136.1250	1,225,125	900,000	886,327	0	257	0	0	7.350	7.490	AO	16,538	66,150	03/24/2009	04/01/2039
92343V-CQ-5	VERIZON COMMUNICATIONS INC			1,2	2FE	1,985,520	101.7770	2,035,560	2,000,000	1,987,061	0	507	0	0	4.400	4.450	MN	14,667	88,000	10/22/2014	11/01/2034
92344G-AX-4	VERIZON COMMUNICATIONS INC				2FE	895,000	117.8090	1,178,090	1,000,000	915,672	0	2,440	0	0	5.850	6.660	MS	17,225	58,500	04/11/2006	09/15/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
925524-AX-8	VIACOM INC				2FE	6,859,680	113.6790	7,872,271	6,925,000	6,871,468	0	1,414	0	0	6.875	6.950	AO	80,671	476,094	05/11/2007	04/30/2036
927804-FB-5	VIRGINIA ELECTRIC AND POWER CO				1FE	498,620	131.3980	656,990	500,000	498,864	0	30	0	0	6.000	6.020	MN	3,833	30,000	05/14/2007	05/15/2037
927804-FN-9	VIRGINIA ELECTRIC AND POWER CO			1,2	1FE	1,320,866	99.7320	1,321,449	1,325,000	1,322,707	0	404	0	0	2.750	2.780	MS	10,729	36,438	03/11/2013	03/15/2023
927804-FU-3	VIRGINIA ELECTRIC AND POWER CO			1,2	1FE	2,674,759	100.9660	2,700,841	2,675,000	2,674,802	0	21	0	0	3.150	3.150	JJ	38,854	84,263	01/12/2016	01/15/2026
92826C-AD-4	VISA INC			1,2	1FE	1,992,680	102.2030	2,044,060	2,000,000	1,993,996	0	653	0	0	3.150	3.190	JD	2,975	63,000	12/09/2015	12/14/2025
92826C-AF-9	VISA INC			1,2	1FE	5,989,980	113.9010	6,834,119	6,000,000	5,990,332	0	176	0	0	4.300	4.310	JD	12,183	258,000	12/09/2015	12/14/2045
92966*-AG-4	WABASH VALLEY POWER ASSOCIATION IN PRVT			1	1	725,405	115.4230	837,284	725,405	725,405	0	0	0	0	6.140	6.140	JAJO	7,547	44,540	12/31/2007	01/31/2028
92976G-AJ-0	WACHOVIA BANK NA				1FE	997,920	139.5150	1,395,150	1,000,000	998,349	0	39	0	0	6.600	6.610	JJ	30,433	66,000	11/30/2007	01/15/2038
931142-CB-7	WAL-MART STORES INC				1FE	3,856,290	126.8760	5,075,040	4,000,000	3,889,016	0	3,647	0	0	5.250	5.490	MS	70,000	210,000	03/01/2006	09/01/2035
931142-CK-7	WAL-MART STORES INC				1FE	1,947,310	145.1600	2,685,460	1,850,000	1,930,974	0	(2,094)	0	0	6.500	6.110	FA	45,428	120,250	10/09/2007	08/15/2037
931142-CU-5	WAL-MART STORES INC				1FE	6,993,560	103.7680	7,263,761	7,000,000	6,998,153	0	688	0	0	3.625	3.630	JJ	121,941	253,750	06/30/2010	07/08/2020
931142-CZ-4	WAL-MART STORES INC	LS			1FE	9,961,900	103.0410	10,304,101	10,000,000	9,987,985	0	4,008	0	0	3.250	3.290	AO	59,583	325,000	10/18/2010	10/25/2020
931142-DH-3	WAL-MART STORES INC	LS		1,2	1FE	1,995,440	100.4190	2,008,380	2,000,000	1,997,449	0	446	0	0	2.550	2.570	AO	11,333	51,000	04/04/2013	04/11/2023
931427-AB-4	WALGREENS BOOTS ALLIANCE INC			1,2	2FE	4,966,750	104.6690	5,233,450	5,000,000	4,970,184	0	1,154	0	0	4.500	4.550	MN	26,875	225,000	11/06/2014	11/18/2034
931427-AH-1	WALGREENS BOOTS ALLIANCE INC			1,2	2FE	997,690	102.2160	1,022,160	1,000,000	998,319	0	210	0	0	3.800	3.820	MN	4,539	38,000	11/06/2014	11/18/2024
93884P-DW-7	WASHINGTON GAS LIGHT COMPANY			1,2	1FE	1,300,000	102.4800	1,332,240	1,300,000	1,300,000	0	0	0	0	3.796	3.790	MS	14,530	49,211	09/13/2016	09/15/2046
94106L-BB-4	WASTE MANAGEMENT INC			1,2	2FE	299,502	104.4660	313,398	300,000	299,553	0	18	0	0	3.900	3.910	MS	3,900	11,700	02/18/2015	03/01/2035
94106L-BC-2	WASTE MANAGEMENT INC			1,2	2FE	399,176	107.1490	428,596	400,000	399,221	0	15	0	0	4.100	4.110	MS	5,467	16,400	02/18/2015	03/01/2045
94973V-AL-1	WELLPOINT INC				2FE	2,484,835	123.3450	3,083,650	2,500,000	2,487,789	0	355	0	0	5.850	5.890	JJ	67,438	146,250	10/17/2006	01/15/2036
94973V-BJ-5	WELLPOINT INC			1,2	2FE	497,490	102.0300	510,155	500,000	498,243	0	231	0	0	3.500	3.560	FA	6,611	17,500	08/07/2014	08/15/2024
949746-SH-5	WELLS FARGO & COMPANY				1FE	1,995,380	98.0210	1,960,420	2,000,000	1,995,856	0	403	0	0	3.000	3.020	AO	11,333	59,667	10/19/2016	10/23/2026
94974B-GH-7	WELLS FARGO & CO				1FE	597,996	99.2930	595,758	600,000	598,510	0	184	0	0	3.000	3.030	FA	6,600	18,000	02/11/2015	02/19/2025
94974B-GK-0	WELLS FARGO & CO				1FE	298,998	103.5520	310,656	300,000	299,048	0	19	0	0	3.900	3.910	MN	1,950	11,700	04/23/2015	05/01/2045
94974B-GP-9	WELLS FARGO & CO				1FE	299,475	102.6540	307,965	300,000	299,578	0	47	0	0	3.550	3.570	MS	2,722	10,650	09/21/2015	09/29/2025
955306-B#-1	WEST PHARMACEUTICAL SERVICES INC			1	2	1,000,000	103.1250	1,031,250	1,000,000	1,000,000	0	0	0	0	3.820	3.820	JJ	18,676	38,200	07/05/2012	07/05/2024
955306-B@-3	WEST PHARMACEUTICAL SERVICES INC			1	2	1,000,000	102.4220	1,024,220	1,000,000	1,000,000	0	0	0	0	3.670	3.670	JJ	17,942	36,700	07/05/2012	07/05/2022
960413-AQ-5	WESTLAKE CHEMICAL CORP			1,2	2FE	101,706	102.5800	102,580	100,000	100,568	0	(251)	0	0	4.625	4.330	FA	1,747	4,625	01/18/2013	02/15/2021
960413-AR-3	WESTLAKE CHEMICAL CORP			1,2	2FE	15,000	103.4150	15,512	15,000	15,000	0	0	0	0	4.875	4.870	MN	93	731	01/17/2013	05/15/2023
962166-BR-4	WEYERHAEUSER COMPANY				2FE	1,208,900	137.7200	1,721,512	1,250,000	1,213,049	0	1,387	0	0	7.375	7.710	MS	27,144	92,188	01/26/2007	03/15/2032
96926J-AA-5	WILLIAM CARTER CO	LS		1,2	3FE	81,313	102.4440	81,956	80,000	80,421	0	(244)	0	0	5.250	4.900	FA	1,587	4,200	01/27/2014	08/15/2021
969457-BG-4	WILLIAMS COMPANIES INC				3FE	74,700	115.3230	83,033	72,000	72,953	0	(219)	0	0	7.875	7.450	MS	1,890	5,670	08/14/2006	09/01/2021
97314@-AA-3	WIND ENERGY TRANSMISSION TEXAS LLC			1	1FE	1,238,401	100.5500	1,240,684	1,233,897	1,238,217	0	(154)	0	0	3.670	3.630	MJSD	11,514	45,350	11/24/2015	12/18/2034
97381L-AA-6	WINDSTREAM SERVICES LLC / WINDSTRE			1,2	4FE	25,620	59.7920	22,721	38,000	25,829	0	208	0	0	6.375	15.060	FA	370	0	11/06/2017	08/01/2023
97381L-AB-4	WINDSTREAM SERVICES LLC / WINDSTRE	LS		1,2	3FE	32,493	96.7310	36,758	38,000	32,559	0	67	0	0	8.625	11.440	AO	501	0	11/06/2017	10/31/2025
97381W-AN-4	WINDSTREAM CORP	LS		1,2	4FE	10,874	84.4230	8,442	10,000	10,122	0	(126)	0	0	7.750	6.130	AO	164	903	02/07/2012	10/15/2020
980745-F*-9	WOODWARD INC			1	2	112,195	120.3050	120,306	120,080	120,080	0	0	0	14,605	1.120	1.120	MS	366	1,275	09/23/2016	09/23/2026
98161*-AA-7	WORLEYPARSONS US HOLDING CORP			1	3	188,571	101.6310	191,647	188,571	188,571	0	0	0	0	5.560	5.560	MS	2,825	10,818	03/24/2011	03/24/2021
983024-AN-0	WYETH				1FE	5,959,260	133.7860	8,027,160	6,000,000	5,966,711	0	901	0	0	5.950	5.990	AO	89,250	357,000	03/22/2007	04/01/2037
983130-AU-9	WYNN LAS VEGAS LLC / WYNN LAS VEGA			1,2	3FE	155,000	102.1970	158,407	155,000	155,000	0	0	0	0	4.250	4.250	MN	567	6,588	05/15/2013	05/30/2023
98385X-AQ-9	XTO ENERGY INC	LS			1FE	2,197,008	142.2200	3,128,840	2,200,000	2,197,252	0	64	0	0	6.375	6.380	JD	6,233	140,250	04/15/2008	06/15/2038
984121-CQ-4	XEROX CORPORATION	LS		1,2	2FE	999,200	97.6500	976,500	1,000,000	999,275	0	75	0	0	3.625	3.630	MS	11,076	0	09/07/2017	03/15/2023
98581*-AA-9	YELLOWSTONE ENERGY LTD			1	2FE	387,518	110.1690	426,924	387,518	387,518	0	0	0	0	5.750	5.750	JD	11,808	11,141	04/24/2013	12/31/2026
988498-AD-3	YUM! BRANDS INC				4FE	1,179,964	109.8320	1,301,509	1,185,000	1,180,808	0	96	0	0	6.875	6.900	MN	10,410	81,469	10/16/2007	11/15/2037
98956P-AF-9	ZIMMER HOLDINGS INC			1,2	2FE	1,097,415	100.0550	1,100,605	1,100,000	1,098,052	0	232	0	0	3.550	3.570	AO	9,763	39,050	03/10/2015	04/01/2025
BIN0RM-Q6-6	PSKW LLC - TL			1,2	3FE	1,045,366	100.2500	1,068,279	1,065,615	1,055,708	0	6,415	0	0	9.183	9.570	MON	1,359	111,933	11/14/2017	12/31/2021
BINOYZ-B5-7	COSO GEOTHERMAL POWER HOLDINGS			1	3Z	347,451	100.0000	347,451	347,451	347,451	0	0	0	0	5.500	5.500	JD	9,608	7,113	02/16/2017	07/31/2018
BIN12K-E7-6	ON LOCATION EVENTS LLC				4Z	987,500	100.1160	1,001,160	1,000,000	987,660	0	160	0	0	7.193	7.600	FMAN	4,196	0	12/11/2017	09/29/2021
C7236#-AA-2	PET SUPERMARKET INC - TL			2	4FE	1,105,956	99.7500	1,120,656	1,123,464	1,112,199	0	5,097	0	0	6.835	7.190	MON	18,125	71,708	08/04/2017	07/05/2022
C9716#-AC-3	WASTE CONNECTIONS INC			1	2FE	400,000	97.3330	389,332	400,000	400,000	0	0	0	0	3.030	3.030	JD	1,010	12,120	06/01/2016	06/01/2026
C9716#-AK-5	WASTE CONNECTIONS INC			1	2	700,000	100.8560	705,992	700,000	700,000	0	0	0	0	3.490	3.490	AO	4,818	12,215	04/20/2017	04/20/2027
E14385-72-6	RELIANCE HOLDING USA INC				2FE	235,500	104.4200	261,050	250,000	244,951	0	1,633	0	0	4.500	5.280	AO	2,250	11,250	04/21/2011	10/19/2020
G6093#-AB-0	APTARGROUP UK HOLDINGS LTD			1	2	575,925	121.8130	609,070	600,400	600,400	0	0	0	24,475	1.170	1.170	JJ	3,161	0	07/19/2017	07/19/2024
N5276#-AA-5	LITTELFUSE NETHERLAND CV			1	2	318,345	122.3310	366,995	360,240	360,240	0	0	0	43,815	1.140	1.140	JD	262	3,942	12/08/2016	12/08/2023
N5276#-AB-3	LITTELFUSE NETHERLAND CV			1	2	106,115	121.7390	121,740	120,080	120,080	0	0	0	14,605	1.830	1.830	JD	140	2,109	12/08/2016	12/08/2028
N9651*-AA-6	WOODWARD INTERNATIONAL BV			1	2	112,195	117.7140	117,714	120,080	120,080	0	0	0	14,605	1.310	1.310	MS	428	1,491	09/23/2016	09/23/2028
Q1297#-AL-2	CSLB HOLDINGS INC			1	1Z	200,000	98.1830	196,366	200,000	200,000	0	0	0	0	3.470	3.470	AO	1,677	0	10/04/2017	10/04/2032
008474-A@-7	AGNICO-EAGLE MINES LIMITED PRVT		A	1	2	2,000,000	107.9490	2,158,980	2,000,000	2,000,000	0	0	0	0	6.670	6.670	AO	31,127	133,400	03/30/2010	04/07/2020

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
008474-C#-3	AGNICO-EAGLE MINES LIMITED		A	1	2Z	100,000	105.1940	105,194	100,000	100,000	0	0	0	0	4.420	4.420	JD	25	2,210	06/29/2017	06/29/2025
008474-C*-7	AGNICO-EAGLE MINES LIMITED		A	1	2	200,000	108.2310	216,462	200,000	200,000	0	0	0	0	4.840	4.840	JD	4,867	9,680	06/30/2016	06/30/2026
008474-D*-6	AGNICO-EAGLE MINES LIMITED		A	1	2Z	100,000	106.7900	106,790	100,000	100,000	0	0	0	0	4.640	4.640	JD	26	2,320	06/29/2017	06/29/2027
008474-D@-4	AGNICO-EAGLE MINES LIMITED		A	1	2Z	400,000	107.6530	430,612	400,000	400,000	0	0	0	0	4.740	4.740	JD	105	9,480	06/29/2017	06/29/2029
008916-AJ-7	AGRIUM INC.		A	1,2	2FE	3,014,910	126.9970	3,809,910	3,000,000	3,013,507	0	(275)	0	0	6.125	6.080	JJ	84,729	183,750	12/16/2010	01/15/2041
008916-AN-8	AGRIUM INC		A	1,2	2FE	497,455	116.5170	582,585	500,000	497,639	0	39	0	0	5.250	5.280	JJ	12,104	26,250	11/13/2014	01/15/2045
008916-AQ-1	AGRIUM INC		A	1,2	2FE	396,440	103.0580	412,232	400,000	396,788	0	125	0	0	4.125	4.190	MS	4,858	16,500	02/25/2015	03/15/2035
009090-AA-9	AIR CANADA 2015-1A PTT		A		1FE	273,598	101.0720	276,531	273,598	273,598	0	0	0	0	3.600	3.600	MS	2,900	9,850	03/11/2015	03/15/2027
01626P-AH-9	ALIMENTATION COUCHE-TARD INC		A	1,2	2FE	998,660	99.8140	998,140	1,000,000	998,709	0	49	0	0	3.550	3.560	JJ	15,285	0	07/19/2017	07/26/2027
06366R-JJ-5	BANK OF MONTREAL		A	1,2	1FE	998,770	99.0720	990,720	1,000,000	999,365	0	122	0	0	2.550	2.560	MN	3,896	25,500	11/01/2012	11/06/2022
09784Y-B*-8	BONAVISTA ENERGY CORP		A	1	3	700,000	103.2560	722,792	700,000	700,000	0	0	0	0	4.370	4.370	MN	5,013	30,590	11/01/2010	11/02/2020
125094-AC-6	CDP FINANCIAL INC 144A		A		1FE	1,228,659	131.5840	1,250,048	950,000	1,208,126	0	(7,480)	0	0	5.600	3.760	MN	5,320	53,200	02/24/2015	11/25/2039
136375-BQ-4	CANADIAN NATIONAL RAILWAY CO		A		1FE	1,994,860	140.2070	2,804,160	2,000,000	1,995,981	0	98	0	0	6.375	6.390	MN	16,292	127,500	09/19/2007	11/15/2037
136375-CD-2	CANADIAN NATIONAL RAILWAY COMPANY		A	1,2	1FE	1,978,400	101.0500	2,021,000	2,000,000	1,984,462	0	1,996	0	0	2.950	3.070	MN	6,556	59,000	11/04/2014	11/21/2024
136375-CJ-9	CANADIAN NATIONAL RAILWAY COMPANY		A	1,2	1FE	846,745	99.0870	842,240	850,000	847,284	0	292	0	0	2.750	2.790	MS	7,792	23,375	02/18/2016	03/01/2026
13645R-AT-1	CANADIAN PACIFIC RAILWAY CO		A	1,2	2FE	747,353	102.9790	772,343	750,000	747,872	0	222	0	0	3.700	3.740	FA	11,563	27,750	07/29/2015	02/01/2026
15135U-AH-2	CENOVUS ENERGY INC		A	1,2	2FE	1,995,640	92.4780	1,849,560	2,000,000	1,996,139	0	84	0	0	4.450	4.460	MS	26,206	89,000	08/14/2012	09/15/2042
15135U-AP-4	CENOVUS ENERGY INC		A	1,2	2FE	2,397,816	103.0350	2,472,840	2,400,000	2,398,267	0	451	0	0	5.250	5.250	JD	5,600	86,800	04/04/2017	06/15/2037
15135U-AR-0	CENOVUS ENERGY INC	LS	A	1,2	2FE	1,598,288	105.1490	1,682,400	1,600,000	1,598,593	0	305	0	0	5.400	5.400	JD	3,840	59,520	04/04/2017	06/15/2047
19238V-AG-0	COGECO CABLE INC		A	1,2	3FE	84,725	101.6840	86,431	85,000	84,889	0	44	0	0	4.875	4.930	MN	691	4,144	02/11/2014	05/01/2020
284902-AC-7	ELDORADO GOLD CORPORATION		A	1,2	4FE	38,000	98.9590	37,604	38,000	38,000	0	0	0	0	6.125	6.120	JD	103	2,328	12/10/2012	12/15/2020
292505-AJ-3	ENCANA CORP	LS	A	1,2	2FE	1,390,785	102.7510	1,541,265	1,500,000	1,426,869	0	16,602	0	0	3.900	5.300	MN	7,475	58,500	09/30/2015	11/15/2021
292766-A#-9	ENERPLUS CORP		A	1	2	1,000,000	98.8690	988,690	1,000,000	1,000,000	0	0	0	0	4.400	4.400	MN	5,622	44,000	05/15/2012	05/15/2024
292766-A@-1	ENERPLUS CORP		A	1	2	500,000	98.8580	494,290	500,000	500,000	0	0	0	0	4.400	4.400	MN	2,811	22,000	05/15/2012	05/15/2022
29357#-AB-0	ENSIGN ENERGY SERVICES INC		A	1	3	900,000	101.0530	909,477	900,000	900,000	0	0	0	0	3.970	3.970	MN	3,077	36,180	02/22/2012	02/22/2019
29357#-AC-8	ENSIGN ENERGY SERVICES INC		A	1	3	500,000	103.9590	519,795	500,000	500,000	0	0	0	0	4.540	4.540	MN	1,955	22,950	02/22/2012	02/22/2022
375916-B@-1	GILDAN ACTIVEWEAR INC.		A	1	3	500,000	96.3560	481,780	500,000	500,000	0	0	0	0	2.910	2.910	FA	5,093	14,550	08/25/2016	08/25/2026
448055-AD-5	HUSKY ENERGY INC.		A		2FE	401,656	130.3080	521,232	400,000	401,424	0	(34)	0	0	6.800	6.760	MS	8,009	27,200	02/25/2008	09/15/2037
59151K-AG-3	METHANEX CORPORATION		A		2FE	29,885	106.0820	31,825	30,000	29,945	0	12	0	0	5.250	5.300	MS	525	1,575	02/21/2012	03/01/2022
66977W-AN-9	NOVA CHEMICALS CORP		A	1,2	3FE	65,363	102.9880	66,942	65,000	65,180	0	(45)	0	0	5.250	5.160	FA	1,422	3,413	07/31/2013	08/01/2023
66977W-AP-4	NOVA CHEMICALS CORP		A	1,2	3FE	15,000	100.4000	15,060	15,000	15,000	0	0	0	0	5.000	5.000	MN	125	750	10/17/2014	05/01/2025
683715-AA-4	OPEN TEXT CORPORATION		A	1,2	3FE	30,000	104.1900	31,257	30,000	30,000	0	0	0	0	5.625	5.620	JJ	778	1,688	01/12/2015	01/15/2023
683715-AB-2	OPEN TEXT CORPORATION		A	1,2	3FE	25,000	107.3000	26,825	25,000	25,000	0	0	0	0	5.875	5.870	JD	122	1,469	05/25/2016	06/01/2026
73755L-AD-9	POTASH CORP OF SASKATCHEWAN INC		A		2FE	461,910	122.5880	612,945	500,000	468,531	0	833	0	0	5.875	6.450	JD	2,448	29,375	06/14/2007	12/01/2036
73755L-AM-9	POTASH CORPORATION OF SASKATCHEWAN		A	1,2	2FE	597,120	97.7120	586,272	600,000	597,831	0	263	0	0	3.000	3.050	AO	4,500	18,000	03/23/2015	04/01/2025
74819R-AP-1	QUEBECOR MEDIA INC		A		4FE	40,000	106.1180	42,447	40,000	40,000	0	0	0	0	5.750	5.750	JD	102	2,300	10/03/2012	01/15/2023
775109-AW-1	ROGERS COMMUNICATIONS INC.	LS	A	1,2	2FE	1,996,900	99.6340	1,992,680	2,000,000	1,998,280	0	301	0	0	3.000	3.010	MS	17,667	60,000	02/28/2013	03/15/2023
891160-MJ-9	TORONTO-DOMINION BANK/THE		A	1,2	1FE	1,497,708	99.6790	1,495,185	1,500,000	1,497,860	0	119	0	0	3.625	3.630	MS	16,010	54,375	09/09/2016	09/15/2031
89153U-AF-8	TOTAL CAPITAL CANADA LTD		A		1FE	4,011,560	100.5120	4,020,480	4,000,000	4,006,521	0	(1,077)	0	0	2.750	2.710	JJ	50,722	110,000	02/05/2013	07/15/2023
893526-8Z-9	TRANS-CANADA PIPELINES		A		1FE	626,898	151.0000	906,000	600,000	623,765	0	(470)	0	0	7.625	7.250	JJ	21,096	45,750	02/06/2009	01/15/2039
89352H-AF-6	TRANSCANADA PIPELINES LTD		A		1FE	1,498,890	102.6400	1,539,600	1,500,000	1,499,910	0	138	0	0	6.500	6.510	FA	36,833	97,500	08/06/2008	08/15/2018
895945-D#-7	TRICAN WELL SERVICE LTD		A	1	5	24,054	109.0470	26,231	24,054	24,054	0	0	0	0	8.900	8.900	AO	375	2,125	04/28/2011	04/28/2021
895945-D@-9	TRICAN WELL SERVICE LTD		A	1	5	48,109	100.8950	48,539	48,109	48,109	0	0	0	0	8.290	8.290	AO	698	3,959	04/28/2011	04/28/2018
895945-G*-8	TRICAN WELL SERVICE LTD		A	1	5	69	0.0000	0	1,063	173	0	241	0	0	5.550	1,530.750	AO	10	114	12/01/2015	04/28/2018
895945-G@-6	TRICAN WELL SERVICE LTD		A	1	5	80	0.0000	0	1,087	76	0	82	0	0	6.280	140.950	AO	12	131	12/01/2015	04/28/2021
92658T-AQ-1	VIDEOTRON LTD		A		3FE	75,000	105.2500	78,938	75,000	75,000	0	0	0	0	5.000	5.000	JJ	1,729	3,750	02/29/2012	07/15/2022
98417E-AC-4	XSTRATA FINANCE CANADA		A		2FE	6,978,090	126.8800	8,881,669	7,000,000	6,981,238	0	431	0	0	6.900	6.920	MN	61,717	483,000	11/14/2007	11/15/2037
C0445#-AK-2	ARC RESOURCES LTD PRVT		A	1	2	4,000,000	106.2120	4,248,480	4,000,000	4,000,000	0	0	0	0	5.360	5.360	MN	20,249	214,400	05/19/2010	05/27/2022
C0445#-AM-8	ARC RESOURCES LTD		A	1	2	600,000	103.5390	621,234	600,000	600,000	0	0	0	0	3.810	3.810	FA	8,128	22,860	08/23/2012	08/23/2024
C1465*-AF-0	CGI GROUP INC		A	1	2	600,000	107.1850	643,110	600,000	640,783	0	(9,539)	0	0	4.990	3.140	JD	1,331	29,940	12/15/2011	12/15/2021
C3298@-AB-6	ALS CANADA LTD		A	1	2	100,000	103.7620	103,762	100,000	100,000	0	0	0	0	4.170	4.170	JJ	1,877	4,170	09/24/2013	07/19/2022
C4111#-AF-8	GRAYMONT LTD PRVT		A	1	2FE	1,015,384	108.3560	1,100,229	1,015,384	1,015,384	0	0	0	0	6.870	6.870	JJ	33,135	69,757	01/10/2008	01/10/2023
C4861*-AB-3	IRVING OIL LTD PRVT		A	1	2FE	2,100,000	106.1840	2,229,864	2,100,000	2,100,000	0	0	0	0	6.290	6.290	MS	33,389	132,090	03/31/2010	03/31/2020
C9824@-AC-4	WORLEYPARSONS LTD		A	1	3	100,000	100.0460	100,046	100,000	100,000	0	0	0	0	4.860	4.860	MS	1,310	5,037	03/24/2011	03/26/2018
C9824@-AD-2	WORLEYPARSONS LTD		A	1	3	411,429	101.6310	418,139	411,429	411,429	0	0	0	0	5.560	5.560	MS	6,164	23,604	03/24/2011	03/24/2021
001201-A#-9	AGL ENERGY LTD		D	1	2	200,000	98.8240	197,648	200,000	200,000	0	0	0	0	3.760	3.760	JD	480	7,520	12/08/2016	12/08/2028
00507U-AS-0	ALLERGAN FUNDING SCS		D	1,2	2FE	597,870	101.7750	610,650	600,000	598,389	0	191	0	0	3.800	3.840	MS	6,713	22,800	03/03/2015	03/15/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00774M-AA-3	AERCAP IRELAND CAPITAL LTD / AERCA		D	1,2	2FE	1,993,520	101.4700	2,029,420	2,000,000	1,994,508	0	988	0	0	3.500	3.560	MN	6,806	58,333	01/23/2017	05/26/2022
00913R-AC-0	AIR LIQUIDE FINANCE SA		D	1,2	1FE	498,745	97.3400	486,700	500,000	498,957	0	168	0	0	2.250	2.280	MS	2,938	11,250	09/22/2016	09/27/2023
00913R-AD-8	AIR LIQUIDE FINANCE SA		D	1,2	1FE	498,110	95.6240	478,120	500,000	498,323	0	169	0	0	2.500	2.540	MS	3,264	12,500	09/22/2016	09/27/2026
00913R-AE-6	AIR LIQUIDE FINANCE SA		D	1,2	1FE	748,478	99.0490	742,868	750,000	748,515	0	30	0	0	3.500	3.510	MS	6,854	26,250	09/22/2016	09/27/2046
009279-AC-4	AIRBUS GROUP SE	LS	D	1,2	1FE	2,518,610	106.2080	2,708,304	2,550,000	2,519,010	0	400	0	0	3.950	4.020	AO	22,663	50,363	04/05/2017	04/10/2047
01609W-AT-9	ALIBABA GROUP HOLDING LTD		D	1,2	1FE	5,798,028	99.6300	5,778,594	5,800,000	5,798,040	0	12	0	0	3.400	3.400	JD	13,694	0	12/04/2017	12/06/2027
02109T-AC-6	ALROSA FINANCE SA		D		3FE	300,000	111.6250	334,875	300,000	300,000	0	0	0	0	7.750	7.750	MN	3,746	23,250	10/28/2010	11/03/2020
02343*-AC-6	AMCOR LIMITED PRVT		D	1	2	16,000,000	110.4850	17,677,600	16,000,000	16,000,000	0	0	0	0	5.950	5.950	JD	42,311	952,000	01/05/2010	12/15/2021
02364W-AJ-4	AMXLMM 6 3/8 03/01/35		D		1FE	534,437	127.1250	630,540	496,000	528,128	0	(1,074)	0	0	6.375	5.770	MS	10,540	31,620	01/20/2011	03/01/2035
02364W-AV-7	AMERICA MOVIL SAB DE CV		D		1FE	847,359	105.3750	867,236	823,000	830,009	0	(2,898)	0	0	5.000	4.590	MS	10,402	41,150	03/08/2011	03/30/2020
03512T-AA-9	ANGLOGOLD HOLDINGS PLC	LS	D		3FE	35,609	104.5000	36,575	35,000	35,185	0	(75)	0	0	5.375	5.120	AO	397	1,881	06/09/2011	04/15/2020
044286-93-9	DOLPHIN ENERGY LTD REGS		D	2	1FE	25,497	102.6250	23,973	23,360	24,146	0	(317)	0	0	5.888	2.490	JD	61	1,375	06/08/2011	06/15/2019
055451-AW-8	BHP BILLITON FINANCE (USA) LTD		D	1,2	2FE	600,000	108.4260	650,556	600,000	600,000	0	0	0	0	6.250	6.250	AO	7,500	37,500	10/14/2015	10/19/2075
055451-AX-6	BHP BILLITON FINANCE (USA) LTD		D	1,2	2FE	1,200,000	116.9070	1,402,884	1,200,000	1,200,000	0	0	0	0	6.750	6.750	AO	16,200	81,000	10/14/2015	10/19/2075
05565A-DW-0	BNP PARIBAS SA	LS	D	1,2	2FE	1,000,000	99.8770	998,770	1,000,000	1,000,000	0	0	0	0	5.125	5.120	MN	6,549	0	11/07/2017	12/31/2049
05565Q-CP-1	BP CAPITAL MARKETS PLC		D		1FE	2,029,840	105.4960	2,109,920	2,000,000	2,022,619	0	(3,255)	0	0	3.814	3.600	FA	29,876	76,280	09/15/2015	02/10/2024
05565Q-CS-5	BP CAPITAL MARKETS PLC		D		1FE	2,000,000	103.9000	2,078,000	2,000,000	2,000,000	0	0	0	0	3.535	3.530	MN	11,194	70,700	10/30/2014	11/04/2024
05565Q-CZ-9	BP CAPITAL MARKETS PLC		D		1FE	200,000	102.2380	204,476	200,000	200,000	0	0	0	0	3.062	3.060	MS	1,769	6,124	03/12/2015	03/17/2022
05565Q-DA-3	BP CAPITAL MARKETS PLC		D		1FE	100,000	103.7810	103,781	100,000	100,000	0	0	0	0	3.506	3.500	MS	1,013	3,506	03/12/2015	03/17/2025
05964H-AF-2	BANCO SANTANDER SA		D		2FE	1,990,780	100.1560	2,003,120	2,000,000	1,990,874	0	94	0	0	3.800	3.850	FA	14,356	0	10/17/2017	02/23/2028
06738E-AS-4	BARCLAYS PLC		D	1,2	2FE	2,000,000	101.5070	2,030,140	2,000,000	2,000,000	0	0	0	0	3.684	3.680	JJ	34,998	36,840	01/03/2017	01/10/2023
08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABLES L		D	1	1FE	400,000	104.6020	418,408	400,000	400,000	0	0	0	0	4.080	4.080	JAJO	3,808	10,200	02/22/2017	04/07/2027
111021-AE-1	BRITISH TELECOMMUNICATIONS PLC		D		2FE	1,343,940	149.1900	1,491,910	1,000,000	1,237,792	0	(14,980)	0	0	9.125	6.390	JD	4,056	90,000	10/27/2004	12/15/2030
12117#-AA-9	BUREAU VERITAS HOLDINGS INC		D	1	2Z	500,000	101.1040	505,520	500,000	500,000	0	0	0	0	3.670	3.670	MS	6,117	0	09/01/2017	09/01/2027
12545R-AA-5	CREDOMATIC INTERNATIONAL CORP		D	1	1FE	1,151,627	102.8330	1,184,252	1,151,627	1,151,627	0	0	0	0	4.500	4.500	FMAN	8,061	51,823	06/10/2013	11/05/2020
14214X-B#-6	CARILLION PLC		D	1	6Z	350,000	15.0000	105,000	700,000	105,000	(245,000)	0	350,000	0	4.290	4.290	MN	334	30,810	11/27/2012	11/27/2019
200447-A*-1	COMISION FEDERAL DE ELECTRICIDAD		D	1	2FE	380,000	106.9990	406,596	380,000	380,000	0	0	0	0	4.390	4.390	MS	4,263	16,682	09/29/2016	09/29/2036
225401-AC-2	CREDIT SUISSE GROUP AG		D	1,2	2FE	1,000,000	104.2570	1,042,570	1,000,000	1,000,000	0	0	0	0	4.282	4.280	JJ	20,458	21,410	01/04/2017	01/09/2028
22541H-CC-4	CREDIT SUISSE NEY YORK		D		2FE	1,794,078	100.4210	1,807,578	1,800,000	1,799,905	0	760	0	0	6.000	6.040	FA	40,800	108,000	02/13/2008	02/15/2018
225460-AR-8	CREDIT SUISSE NEW YORK NY		D		1FE	1,491,000	101.2930	1,519,395	1,500,000	1,494,841	0	1,251	0	0	3.000	3.090	AO	7,750	45,000	10/24/2014	10/29/2021
24718P-AA-5	DELPHI JERSEY HOLDINGS PLC		D		3FE	19,900	101.2990	20,260	20,000	19,903	0	3	0	0	5.000	5.070	AO	258	0	09/14/2017	10/01/2025
25156P-AL-7	DEUTSCHE TELEKOM INTERNATIONAL FIN		D		2FE	899,865	102.9370	926,433	900,000	899,989	0	16	0	0	6.750	6.750	FA	22,106	60,750	08/11/2008	08/20/2018
26824K-AA-2	AIRBUS GROUP FINANCE BV		D		1FE	2,143,218	99.8720	2,197,184	2,200,000	2,162,620	0	6,413	0	0	2.700	3.050	AO	12,210	59,400	11/14/2014	04/17/2023
268317-AS-3	ELECTRICITE DE FRANCE SA		D	1,2	1FE	198,310	102.4790	204,958	200,000	198,633	0	149	0	0	3.625	3.720	AO	1,571	7,250	10/07/2015	10/13/2025
26876F-AA-0	ENN ENERGY HOLDINGS LTD		D		2FE	402,028	108.5000	434,000	400,000	400,823	0	(217)	0	0	6.000	5.930	MN	3,200	24,000	06/08/2011	05/13/2021
26876H-AA-6	ENA SUR TRUST		D	1	2FE	2,708,993	114.5470	3,103,071	2,708,993	2,708,993	0	0	0	0	5.750	5.750	FMAN	15,577	155,767	08/23/2011	05/25/2025
279158-AB-5	ECOPETROL SA		D		2FE	237,000	107.1250	214,250	200,000	208,224	0	(4,956)	0	0	7.625	4.850	JJ	6,693	15,250	05/12/2011	07/23/2019
29266M-AE-9	IBERDROLA INTERNATIONAL BV	LS	D		2FE	7,531,860	126.6770	8,867,390	7,000,000	7,392,239	0	(14,460)	0	0	6.750	6.180	MS	139,125	472,500	12/19/2003	09/15/2033
29266M-AF-6	ENERGY EAST CORPORATION		D		2FE	4,311,653	130.8470	5,626,421	4,300,000	4,309,934	0	(264)	0	0	6.750	6.720	JJ	133,838	290,250	06/08/2007	07/15/2036
30251G-AW-7	FMG RESOURCES (AUGUST 2006) PTY LT	LS	D	1,2	3FE	50,100	102.2450	51,123	50,000	50,092	0	(8)	0	0	5.125	5.080	MN	327	1,303	05/09/2017	05/15/2024
33938E-AQ-0	FLEXTRONICS INTERNATIONAL LTD.		D		2FE	145,000	103.4900	150,061	145,000	145,000	0	0	0	0	4.625	4.620	FA	2,533	6,706	02/12/2013	02/15/2020
33938E-AS-6	FLEXTRONICS INTERNATIONAL LTD.		D		2FE	120,000	107.2950	128,755	120,000	120,000	0	0	0	0	5.000	5.000	FA	2,267	6,000	02/12/2013	02/15/2023
35803Q-AA-5	FRESENIUS MEDICAL CARE US FINANCE		C		2FE	14,813	108.1460	16,222	15,000	14,930	0	20	0	0	5.750	5.910	FA	326	863	01/27/2011	02/15/2021
368266-AF-9	GAZ CAPITAL (GAZPROM)		D		3FE	128,906	110.6250	138,281	125,000	126,793	0	(366)	0	0	6.510	6.110	MS	2,577	8,138	02/18/2011	03/07/2022
40049J-AV-9	GRUPO TELEVISA SA	LS	D		2FE	638,954	118.2500	657,470	556,000	609,211	0	(6,003)	0	0	6.625	5.020	MS	10,539	36,835	07/01/2013	03/18/2025
404280-BB-4	HSBC HOLDINGS PLC		D		1FE	2,008,080	103.5630	2,071,260	2,000,000	2,007,411	0	(669)	0	0	3.900	3.840	MN	7,800	78,000	12/28/2016	05/25/2026
404280-BL-2	HSBC HOLDINGS PLC		D	1,2	2FE	400,000	104.2500	417,000	400,000	400,000	0	0	0	0	6.000	6.000	MN	2,600	12,000	05/15/2017	01/01/9999
40637C-A@-9	HALMA PLC		D	1	2	250,000	100.2480	250,620	250,000	250,000	0	0	0	0	2.960	2.960	JJ	3,597	7,400	01/06/2016	01/06/2023
42308#-AE-7	HELEN OF TROY LIMITED		C	1	2	100,000	100.0440	100,044	100,000	100,000	0	0	0	0	3.900	3.840	JJ	1,831	3,900	01/12/2011	01/12/2018
44930#-AE-9	ICL ISRAEL CHEMICALS LTD		D	1	2	500,000	107.3400	536,700	500,000	500,000	0	0	0	0	5.160	5.160	JJ	11,897	26,550	01/15/2014	01/15/2024
44962L-AA-5	IHS MARKIT LTD		D	1,2	3FE	30,325	108.2740	32,482	30,000	30,207	0	(39)	0	0	5.000	4.830	MN	250	1,500	10/22/2014	11/01/2022
45662N-A@-2	INFINEON TECHNOLOGIES AG		D	1	2	500,000	103.5700	517,850	500,000	500,000	0	0	0	0	4.100	4.100	AO	4,897	20,500	04/05/2016	04/05/2026
456837-AH-6	ING GROEP NV		D		1FE	998,690	104.5170	1,045,170	1,000,000	998,772	0	82	0	0	3.950	3.960	MS	10,094	19,750	03/21/2017	03/29/2027
456873-AB-4	INGERSOLL-RAND LUXEMBOURG FINANCE		D	1,2	2FE	3,977,000	103.2140	4,128,600	4,000,000	3,983,434	0	2,102	0	0	3.550	3.610	MN	23,667	142,000	10/23/2014	11/01/2024
46115H-BB-2	INTESA SANPAOLO SPA		D		2FE	1,995,720	99.9170	1,998,340	2,000,000	1,995,884	0	164	0	0	3.875	3.900	JJ	35,951	0	07/10/2017	07/14/2027
46128M-AC-5	INVERSIONES CMPC SA 144A		D		2FE	111,400	106.7500	106,750	100,000	102,731	0	(1,389)	0	0	6.125	4.560	MN	953	6,125	11/08/2010	11/05/2019
50064Y-AC-7	KOREA HYDRO & NUCLEAR POWER CO LTD		D		1FE	243,978	105.7730	264,434	250,000	247,522	0	626	0	0	4.750	5.050	JJ	5,542	11,875	07/06/2011	07/13/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
50247V-AC-3	LYB INTERNATIONAL FINANCE BV		D	1,2	2FE	216,934	111.9220	223,844	200,000	216,022	0	(333)	0	0	4.875	4.350	MS	2,871	9,750	02/17/2015	03/15/2044
53944Y-AD-5	LLOYDS BANKING GROUP PLC		D		1FE	1,016,840	101.6580	1,016,580	1,000,000	1,016,494	0	(346)	0	0	3.750	3.530	JJ	17,708	0	09/28/2017	01/11/2027
552081-AM-3	LYONDELLBASELL INDUSTRIES NV		D	1,2	2FE	393,412	105.4020	421,612	400,000	393,577	0	63	0	0	4.625	4.710	FA	6,424	18,500	02/26/2015	02/26/2055
55608P-AQ-7	MACQUARIE BANK LTD	LS	D		1FE	2,995,590	104.4250	3,132,750	3,000,000	2,996,503	0	388	0	0	4.000	4.010	JJ	50,667	120,000	07/23/2015	07/29/2025
58516N-AB-0	MEGA ADVANCE INVESTMENTS		D		2FE	199,178	133.1250	266,250	200,000	199,254	0	14	0	0	6.375	6.400	MN	1,735	12,750	05/05/2011	05/12/2041
606822-AH-7	MITSUBISHI UFJ FINANCIAL GROUP INC		D		1FE	300,000	97.5010	292,503	300,000	300,000	0	0	0	0	2.527	2.520	MS	2,274	7,581	09/06/2016	09/13/2023
60688X-AU-4	MIZUHO BANK LTD		D		1FE	598,776	100.7500	604,500	600,000	599,076	0	112	0	0	3.200	3.220	MS	5,067	19,200	03/19/2015	03/26/2025
63859W-AF-6	NATIONWIDE BUILDING SOCIETY		D	1,2	2FE	999,110	99.9940	999,940	1,000,000	999,119	0	9	0	0	4.125	4.130	AO	8,365	0	10/11/2017	10/18/2032
66989G-AA-8	NOVARTIS SECURITIES INVESTMENT LTD		D		1FE	1,497,330	103.2190	1,548,285	1,500,000	1,499,633	0	314	0	0	5.125	5.140	FA	30,109	76,875	02/04/2009	02/10/2019
71647N-AA-7	PETROBRAS GLOBAL FINANCE BV		D		3FE	115,517	89.3750	120,656	135,000	116,307	0	272	0	0	5.625	6.770	MN	865	7,594	11/19/2014	05/20/2043
74733L-AD-4	QTEL INTERNATIONAL FINANCE LTD		D		1FE	792,425	105.0500	892,925	850,000	828,300	0	6,168	0	0	4.750	5.650	FA	15,141	40,375	10/06/2010	02/16/2021
767201-AL-0	RIO TINTO FINANCE (USA) LTD		D		1FE	4,091,400	122.6570	4,906,280	4,000,000	4,081,328	0	(1,864)	0	0	5.200	5.040	MN	34,089	208,000	09/14/2011	11/02/2040
780641-AH-9	KONINKLIJKE KPN NV		D		2FE	683,928	137.8950	827,370	600,000	662,408	0	(2,929)	0	0	8.375	7.120	AO	12,563	50,250	02/20/2008	10/01/2030
786584-A@-1	SAFRAN SA		D	1	1	1,500,000	105.9860	1,589,790	1,500,000	1,500,000	0	0	0	0	4.280	4.280	FA	25,323	64,200	02/09/2012	02/09/2022
80281L-AD-7	SANTANDER UK GROUP HOLDINGS PLC		D		2FE	499,495	101.0170	505,085	500,000	499,686	0	98	0	0	3.125	3.140	JJ	7,509	15,625	01/05/2016	01/08/2021
80281L-AF-2	SANTANDER UK GROUP HOLDINGS PLC		D	1,2	2FE	501,295	101.3390	506,695	500,000	501,060	0	(235)	0	0	3.571	3.510	JJ	8,481	8,928	01/03/2017	01/10/2023
80281L-AG-0	SANTANDER UK GROUP HOLDINGS PLC		D	1,2	2FE	1,500,000	100.1510	1,502,265	1,500,000	1,500,000	0	0	0	0	3.823	3.820	MN	9,239	0	10/27/2017	11/03/2028
806213-AA-2	SCENTRE GROUP TRUST 1 / SCENTRE GR		D	1,2	1FE	1,988,780	99.7540	1,995,080	2,000,000	1,995,700	0	2,251	0	0	2.375	2.490	MN	7,389	47,500	10/29/2014	11/05/2019
806213-AD-6	SCENTRE GROUP TRUST 1		D	1,2	1FE	249,250	98.5160	246,290	250,000	249,418	0	64	0	0	3.250	3.280	AO	1,422	8,125	04/21/2015	10/28/2025
806854-AB-1	SCHLUMBERGER INVESTMENT SA		D	1,2	1FE	8,269,232	102.4010	7,937,178	7,751,000	7,974,985	0	(61,428)	0	0	3.300	2.420	MS	76,024	255,783	12/18/2012	09/14/2021
806854-AH-8	SCHLUMBERGER INVESTMENT SA		D	1,2	1FE	1,993,200	105.4330	2,108,660	2,000,000	1,995,677	0	643	0	0	3.650	3.690	JD	6,083	73,000	11/25/2013	12/01/2023
81180W-AR-2	SEAGATE HDD CAYMAN		D	1,2	2FE	747,885	95.6300	717,225	750,000	748,266	0	142	0	0	4.875	4.900	JD	3,047	36,563	05/11/2015	06/01/2027
822582-AM-4	SHELL INTERNATIONAL FINANCE BV		D		1FE	3,981,120	104.6490	4,185,960	4,000,000	3,995,041	0	2,069	0	0	4.375	4.430	MS	46,667	175,000	03/18/2010	03/25/2020
822582-AT-9	SHELL INTERNATIONAL FINANCE BV		D		1FE	1,999,280	99.7630	1,995,260	2,000,000	1,999,359	0	16	0	0	3.625	3.620	FA	26,181	72,500	08/14/2012	08/21/2042
82620K-AE-3	SIEMENS FINANCIERINGSMAATCHAPPIJ N		D		1FE	2,493,650	101.4950	2,537,375	2,500,000	2,495,105	0	575	0	0	3.250	3.280	MN	7,674	81,250	05/18/2015	05/27/2025
82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ		D		1FE	1,988,360	94.2050	1,884,100	2,000,000	1,989,692	0	1,058	0	0	2.350	2.410	AO	9,922	50,917	10/03/2016	10/15/2026
82620K-AU-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ		D		1FE	998,991	101.9360	1,019,360	1,000,000	999,059	0	68	0	0	3.400	3.410	MS	9,917	17,000	03/07/2017	03/16/2027
83368R-AA-0	SOCIETE GENERALE		D		1FE	1,184,997	107.7470	1,481,521	1,375,000	1,294,462	0	20,945	0	0	5.200	7.220	AO	15,094	71,500	04/11/2011	04/15/2021
853254-AX-8	STANDARD CHARTERED PLC		D		1FE	548,504	98.1380	539,759	550,000	548,863	0	136	0	0	3.200	3.230	AO	3,618	17,600	04/13/2015	04/17/2025
86562M-AB-6	SUMITOMO MITSUI FINANCIAL GROUP IN		D		1FE	400,000	100.8800	403,520	400,000	400,000	0	0	0	0	2.934	2.930	MS	3,651	11,736	03/02/2016	03/09/2021
86562M-AC-4	SUMITOMO MITSUI FINANCIAL GROUP IN		D		1FE	900,000	103.2290	929,061	900,000	900,000	0	0	0	0	3.784	3.780	MS	10,595	34,056	03/02/2016	03/09/2026
86562M-AK-6	SUMITOMO MITSUI FINANCIAL GROUP IN		D		1FE	500,000	97.4460	487,230	500,000	500,000	0	0	0	0	3.010	3.010	AO	3,010	15,050	10/11/2016	10/19/2026
87927V-AF-5	TELECOM ITALIA CAPITAL SA		D		3FE	761,257	116.3290	1,163,290	1,000,000	793,444	0	5,818	0	0	6.375	8.810	MN	8,146	63,750	02/14/2006	11/15/2033
87938W-AC-7	TELEFONICA EMISIONES SAU		D		2FE	1,938,634	132.9930	2,659,860	2,000,000	1,945,722	0	1,357	0	0	7.045	7.310	JD	4,305	140,900	06/09/2006	06/20/2036
87938W-AU-7	TELEFONICA EMISIONES SAU		D		2FE	515,130	113.1410	565,705	500,000	515,010	0	(120)	0	0	5.213	5.010	MS	8,182	13,033	04/24/2017	03/08/2047
87969N-AD-7	TELSTRA CORPORATION LTD		D	1,2	1FE	399,320	100.1720	400,688	400,000	399,485	0	62	0	0	3.125	3.140	AO	2,917	12,500	03/30/2015	04/07/2025
88166J-AA-1	TEVA PHARMACEUTICAL FINANCE COMPAN		D		2FE	203,432	95.3200	190,640	200,000	201,520	0	(362)	0	0	3.650	3.430	MN	1,034	7,300	04/05/2012	11/10/2021
902133-AR-8	TYCO ELECTRONICS GROUP SA		D	1,2	1FE	498,070	103.0940	515,470	500,000	498,656	0	179	0	0	3.450	3.490	FA	7,188	17,250	07/28/2014	08/01/2024
90261X-FA-5	UBS AG STAMFORD CT		D		1FE	993,780	101.1880	1,011,880	1,000,000	999,745	0	781	0	0	5.750	5.830	AO	10,542	57,500	04/22/2008	04/25/2018
90261X-HK-1	UBS AG (STAMFORD BRANCH)		D		1FE	2,499,425	99.9910	2,499,775	2,500,000	2,499,735	0	114	0	0	2.350	2.350	MS	15,503	58,750	03/23/2015	03/26/2020
90351D-AA-5	UBS GROUP FUNDING SWITZERLAND AG		D		1FE	499,145	100.9220	504,610	500,000	499,518	0	167	0	0	2.950	2.980	MS	3,974	14,750	09/21/2015	09/24/2020
91911T-AE-3	VALEBZ 8 1/4 01/17/34		D		2FE	186,375	131.7500	197,625	150,000	155,832	0	(3,297)	0	0	8.250	7.810	JJ	5,638	12,375	05/12/2011	01/17/2034
91911T-AH-6	VALE OVERSEAS LIMITED		D		2FE	399,770	122.6250	429,188	350,000	373,095	0	(626)	0	0	6.875	6.270	MN	2,674	24,063	10/22/2010	11/21/2036
92857W-BC-3	VODAFONE GROUP PLC		D		2FE	1,990,740	100.4390	2,008,780	2,000,000	1,994,903	0	905	0	0	2.950	3.000	FA	21,633	59,000	02/11/2013	02/19/2023
92927K-B#-8	WABCO HOLDINGS INC		B	1	2	321,855	117.5240	352,574	360,240	360,240	0	0	0	43,815	1.360	1.360	JJ	2,450	2,921	11/15/2016	11/15/2028
92927K-B*-2	WABCO HOLDINGS INC		B	1	2	429,140	121.1220	484,489	480,320	480,320	0	0	0	58,420	0.840	0.840	JJ	2,017	2,406	11/15/2016	11/15/2023
92927K-B@-0	WABCO HOLDINGS INC		B	1	2	107,285	120.3040	120,305	120,080	120,080	0	0	0	14,605	1.200	1.200	JJ	720	859	11/15/2016	11/15/2026
961214-DF-7	WESTPAC BANKING CORP		D	1,2	2FE	3,000,000	102.9220	3,087,660	3,000,000	3,000,000	0	0	0	0	4.322	4.320	MN	13,686	129,660	11/15/2016	11/23/2031
A3158#-AB-5	HOFER FINANCIAL SERVICES GMBH		D	1	1FE	500,000	101.1550	505,775	500,000	500,000	0	0	0	0	3.080	3.080	JJ	6,673	0	07/25/2017	07/25/2022
A3158#-AC-3	HOFER FINANCIAL SERVICES GMBH		D	1	1FE	1,000,000	102.4430	1,024,430	1,000,000	1,000,000	0	0	0	0	3.410	3.410	JJ	14,777	0	07/25/2017	07/25/2024
B7894*-AB-8	SCR SIBELCO NV PRVT		D	1	2	3,000,000	105.2540	3,157,620	3,000,000	3,000,000	0	0	0	0	5.480	5.480	JD	6,850	164,400	01/05/2010	12/16/2019
D5364#-AH-4	MESSER GROUP GMBH		D	1	2Z	4,100,000	105.7810	4,337,021	4,100,000	4,100,000	0	0	0	0	4.860	4.860	JD	9,410	199,260	06/14/2011	06/14/2021
D9860*-AH-9	ZOLLNER ELEKTRONIK AG		D	1	2	800,000	106.5650	852,520	800,000	800,000	0	0	0	0	5.220	5.220	FMAN	5,220	44,760	08/16/2011	08/16/2021
EF0492-75-3	RAS LAFFAN LIQUEFIED NATURAL GAS C		D	2	1FE	146,370	103.2500	141,240	136,794	141,072	0	(1,250)	0	0	5.298	3.260	MS	1,832	7,247	06/08/2011	09/30/2020
EG5180-95-5	LUKOIL INTERNATIONAL FINANCE BV REGS		D		2FE	128,438	112.8750	141,094	125,000	126,649	0	(313)	0	0	6.656	6.310	JD	555	8,320	02/18/2011	06/07/2022
EH8543-60-3	QTEL INTERNATIONAL FINANCE LTD		D		1FE	437,163	107.5000	397,750	370,000	383,167	0	(8,582)	0	0	7.875	5.270	JD	1,700	29,138	10/06/2010	06/10/2019
EI0320-72-7	EMPRESAS CMPC SA		D		2FE	275,400	106.7500	272,213	255,000	260,226	0	(2,644)	0	0	6.125	4.940	MN	2,430	15,619	06/08/2011	11/05/2019

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
EI2462-36-0	LI & FUNG LTD		D		2FE	574,126	104.4080	569,028	545,000	553,357	0	(3,291)	0	0	5.250	4.540	MN	3,815	28,613	04/21/2011	05/13/2020
EI3062-94-6	GRUPO BIMBO SAB DE CV		D		2FE	101,390	105.4090	105,410	100,000	100,442	0	(163)	0	0	4.875	4.680	JD	2,451	2,438	05/11/2011	06/30/2020
EI4218-26-5	HONGKONG LAND FINANCE (CAYMAN ISLA		D		1FE	355,280	108.5430	434,173	400,000	371,947	0	2,811	0	0	4.500	5.620	AO	4,200	18,000	01/20/2011	10/07/2025
EI4239-11-3	GOLD FIELDS OROGEN HOLDING BVI LTD		D		3FE	1,274,780	102.2500	1,436,613	1,405,000	1,349,774	0	17,650	0	0	4.875	6.440	AO	15,982	68,494	06/09/2011	10/07/2020
EI4567-62-5	CHINA OVERSEAS FINANCE (CAYMAN I L		D		2FE	194,296	106.6250	213,250	200,000	197,946	0	642	0	0	5.500	5.890	MN	1,558	11,000	05/11/2011	11/10/2020
EI6390-81-5	POSCO		D		2FE	212,898	106.6120	213,226	200,000	205,301	0	(1,470)	0	0	5.250	4.370	AO	2,246	10,500	04/11/2012	04/14/2021
EI9005-45-1	ABU DHABI NATIONAL ENERGY CO		D		2FE	214,250	110.0000	220,000	200,000	206,645	0	(1,489)	0	0	5.875	4.930	JD	588	11,750	04/04/2012	12/13/2021
EI9925-36-9	GRUPO BIMBO SAB DE CV		D		2FE	449,988	105.6250	475,313	450,000	450,001	0	0	0	0	4.500	4.500	JJ	8,775	20,250	06/26/2013	01/25/2022
F3166#-AD-6	ESSILOR INTERNATIONAL (COMPAGNIE G		D	1	1	500,000	100.0450	500,225	500,000	500,000	0	0	0	0	2.270	2.270	MN	1,766	11,850	11/05/2013	11/05/2018
F3166#-AE-4	ESSILOR INTERNATIONAL (COMPAGNIE G		D	1	1	500,000	100.6780	503,390	500,000	500,000	0	0	0	0	2.790	2.790	MN	2,170	14,450	11/05/2013	11/05/2020
F9731#-AF-4	VICAT S A		D	1	2	500,000	108.0320	540,160	500,000	500,000	0	0	0	0	5.960	5.960	JD	2,483	29,800	01/11/2011	12/01/2020
F9731#-AG-2	VICAT S A		D	1	2	100,000	112.3810	112,381	100,000	100,000	0	0	0	0	6.110	6.110	JD	509	6,110	01/11/2011	12/01/2022
G0369@-AK-2	ANGLIAN WATER SERVICES FINANCING P		D	1	2FE	700,000	107.8960	755,272	700,000	700,000	0	0	0	0	5.180	5.180	JD	2,619	36,260	12/05/2011	12/05/2021
G0369@-AU-0	ANGLIAN WATER SERVICES LTD		D	1	1	700,000	104.1220	728,854	700,000	700,000	0	0	0	0	3.840	3.840	AO	5,675	26,880	10/15/2013	10/15/2023
G0805#-AC-0	AGGREKO PLC		D	1	1	500,000	105.9300	529,650	500,000	500,000	0	0	0	0	4.710	4.710	MS	6,934	23,550	03/15/2011	03/15/2021
G1591#-AN-2	BRITVIC PLC		D	1	2	1,400,000	103.6240	1,450,736	1,400,000	1,400,000	0	0	0	0	4.040	4.040	JD	2,200	56,560	09/22/2010	12/17/2020
G1745*-AR-2	BROOKFIELD UTILITIES ISSUER UK PLC		B	1	2FE	499,340	139.4140	557,658	541,100	541,100	0	0	0	46,840	2.620	2.620	MN	2,008	20,533	11/10/2016	11/10/2026
G1846@-AM-9	CAPITA GROUP PLC		D	1	2	800,000	104.5860	836,688	800,000	800,000	0	0	0	0	4.500	4.500	JJ	16,200	36,600	07/19/2011	07/19/2021
G1910#-AQ-9	COBHAM PLC		D	1	3	500,000	103.7080	518,540	500,000	500,000	0	0	0	0	4.260	4.260	AO	3,728	21,300	10/28/2014	10/28/2024
G1969#-AD-8	BALFOUR BEATTY PLC		D	1	4	887,500	91.5550	915,550	1,000,000	919,937	0	12,440	0	0	5.140	7.010	MS	16,562	51,400	03/27/2015	03/05/2023
G2044@-AX-3	COMPASS GROUP PLC		D	1	1	519,280	104.3220	521,610	500,000	509,527	0	(2,342)	0	0	3.980	3.430	AO	4,975	19,900	07/31/2013	10/01/2021
G2044@-AY-1	COMPASS GROUP PLC		D	1	1	2,400,000	105.8600	2,540,640	2,400,000	2,400,000	0	0	0	0	4.120	4.120	AO	24,720	98,880	09/14/2011	10/01/2023
G2616#-AM-3	DCC TREASURY 2014 LTD		B	1	2Z	1,787,475	119.8070	1,797,111	1,801,200	1,801,200	0	0	0	13,725	1.960	1.960	MS	10,591	0	09/13/2017	09/13/2027
G2624@-AJ-2	DAIRY CREST GROUP PLC		D	1	3	500,000	100.6980	503,490	500,000	500,000	0	0	0	0	3.330	3.330	MS	4,533	16,650	03/23/2016	03/23/2023
G2765@-AA-0	DIONYSUS AVIATION LIMITED		D	1	2FE	500,000	103.1080	515,540	500,000	500,000	0	0	0	0	4.190	4.190	FA	8,671	20,950	08/02/2016	08/02/2021
G2956@-AK-7	ABP ACQUISITIONS UK LTD		D	1	2	100,000	105.4530	105,453	100,000	100,000	0	0	0	0	4.110	4.110	JJ	1,872	4,110	07/17/2014	07/17/2024
G2956@-AL-5	ABP ACQUISITIONS UK LTD		D	1	2	100,000	108.1460	108,146	100,000	100,000	0	0	0	0	4.410	4.410	JJ	2,009	4,410	07/17/2014	07/17/2029
G3646#-AA-1	FORTH PORTS LTD		D	1	2	500,000	109.4520	547,260	500,000	500,000	0	0	0	0	4.890	4.890	JD	1,766	24,450	12/05/2013	12/05/2023
G3901#-AA-1	GLANBIA PLC		D	1	2	2,592,000	108.0510	2,800,682	2,592,000	2,592,000	0	0	0	0	5.400	5.400	JD	6,221	270,182	08/30/2011	06/15/2021
G4803#-AE-0	INFORMA GROUP HOLDINGS		D	1	2	3,700,000	104.6630	3,872,531	3,700,000	3,700,000	0	0	0	0	4.680	4.680	JD	7,696	173,160	10/01/2010	12/15/2020
G5560@-AB-8	LONDON LUTON AIRPORT HOLDINGS I LI		B	1	2Z	902,160	145.4950	1,018,465	946,925	946,925	0	0	0	44,765	3.230	3.230	FA	11,385	0	08/17/2017	08/17/2027
G5963#-AG-8	MEGGITT PLC		D	1	2	500,000	100.8700	504,350	500,000	500,000	0	0	0	0	3.310	3.310	JJ	8,045	16,550	07/06/2016	07/06/2023
G6390@-AA-4	NAMPAK LTD		D	1	3	800,000	103.6630	829,304	800,000	800,000	0	0	0	0	4.610	4.610	MN	3,381	36,880	05/28/2013	05/28/2020
G6390@-AB-2	NAMPAK LTD		D	1	3	600,000	108.8770	653,262	600,000	600,000	0	0	0	0	5.250	5.250	MN	2,888	31,500	05/28/2013	05/28/2023
G6764#-AA-0	OMEGA LEASING NO 9 LTD		D	1	1	284,211	98.5200	280,004	284,211	284,211	0	0	0	0	2.400	2.400	JAJO	1,497	3,411	04/12/2017	10/12/2026
G7059#-AA-2	PHOENIX NATURAL GAS LTD		B	1	2	2,069,920	135.7370	2,171,802	2,164,400	2,164,400	0	0	0	94,480	2.120	2.120	JJ	22,433	0	07/05/2017	08/05/2024
G7219*-AK-1	PREMIER OIL PLC MW		D	1	3Z	212,896	100.0000	241,454	241,454	215,334	0	2,438	0	0	9.630	13.700	JD	1,421	8,461	07/28/2017	05/31/2021
G7219*-AN-5	PREMIER OIL PLC MW		D	1	3Z	175,187	100.0000	198,353	198,353	177,205	0	2,018	0	0	9.140	13.120	MS	5,338	2,367	07/28/2017	05/31/2021
G7219*-AS-4	PREMIER OIL PLC		D	1	3Z	1,587,104	100.0000	1,800,000	1,800,000	1,605,280	0	18,176	0	0	9.630	13.700	JD	10,593	63,077	07/28/2017	05/31/2021
G7219*-AV-7	PREMIER OIL PLC		D	1	3Z	1,324,813	100.0000	1,500,000	1,500,000	1,340,074	0	15,261	0	0	9.140	13.120	MS	40,368	17,899	07/28/2017	05/31/2021
G7304*-AA-9	QUADGAS FINANCE PLC		B	1	2FE	1,327,950	141.3350	1,413,353	1,352,750	1,352,750	0	0	0	24,800	2.960	2.960	JD	6,785	0	10/31/2017	10/31/2027
G7304*-AB-7	QUADGAS FINANCE PLC		B	1	2FE	1,327,950	139.3110	1,393,116	1,352,750	1,352,750	0	0	0	24,800	3.070	3.070	JD	7,037	0	10/31/2017	10/31/2029
G7304*-AD-3	QUADGAS FINANCE PLC		D	1	2FE	1,000,000	101.2140	1,012,140	1,000,000	1,000,000	0	0	0	0	3.660	3.660	JD	6,202	0	10/31/2017	10/31/2024
G7333#-AB-8	RPC GROUP PLC		D	1	2	700,000	101.5100	710,570	700,000	700,000	0	0	0	0	4.240	4.240	JD	1,319	29,680	12/15/2011	12/15/2018
G7333#-AD-4	RPC GROUP PLC		D	1	2	700,000	106.2680	743,876	700,000	700,000	0	0	0	0	4.810	4.810	JD	1,496	33,670	12/15/2011	12/15/2021
G7770#-AB-8	SAGE GROUP PLC		D	1	2	400,000	100.2870	401,148	400,000	400,000	0	0	0	0	3.080	3.080	MN	1,403	12,320	05/20/2013	05/20/2020
G7770#-AC-6	SAGE GROUP PLC		D	1	2	403,612	101.6620	406,648	400,000	402,685	0	(445)	0	0	3.710	3.570	MN	1,690	14,840	11/17/2015	05/20/2023
G7815@-AF-8	SAP IRELAND US FINANCIAL SERVICES		D	1	1	500,000	100.3840	501,920	500,000	500,000	0	0	0	0	2.820	2.820	MN	1,802	14,100	11/15/2012	11/15/2020
G7815@-AG-6	SAP IRELAND US FINANCIAL SERVICES		D	1	1	500,000	100.9250	504,625	500,000	500,000	0	0	0	0	3.180	3.180	MN	2,032	15,900	11/15/2012	11/15/2022
G8038#-AF-5	SERCO GROUP PLC		D	1	3	578,586	100.5900	582,000	578,586	578,586	0	0	0	0	5.940	5.940	MN	4,964	34,368	05/09/2011	05/09/2021
G8038#-AL-2	SERCO GROUP PLC		D	1	3	206,638	94.7200	195,727	206,638	206,638	0	0	0	0	4.520	4.520	MN	1,219	9,340	05/14/2013	05/14/2022
G8056*-AA-7	SEVERN TRENT WATER LTD		D	1	2	500,000	102.5590	512,795	500,000	500,000	0	0	0	0	3.690	3.690	MS	6,048	18,450	03/03/2016	03/03/2027
G8472#-AE-1	STERIS CORPORATION		B	1	2	1,246,850	142.0500	1,420,509	1,352,750	1,352,750	0	0	0	105,900	3.040	3.040	FA	14,165	26,403	02/27/2017	02/27/2029
G8967#-AU-7	TRITON CONTAINER INTERNATIONAL LTD		D	1	2FE	500,000	105.5880	527,940	500,000	500,000	0	0	0	0	4.350	4.350	JD	10,210	0	07/13/2017	06/30/2027
G8967#-AV-5	TRITON CONTAINER INTERNATIONAL LTD		D	1	2FE	500,000	108.1420	540,710	500,000	500,000	0	0	0	0	4.640	4.640	JD	10,891	0	07/13/2017	06/30/2029
G9160@-AA-6	UK POWER NETWORKS HOLDINGS LTD		D	1	2	4,000,000	107.2250	4,289,000	4,000,000	4,000,000	0	0	0	0	5.000	5.000	JD	9,444	200,000	12/14/2011	12/14/2021
G9284#-AX-5	VITOL FINANCE LTD		D	1	2	1,700,000	101.1780	1,720,026	1,700,000	1,700,000	0	0	0	0	5.010	5.010	JJ	36,197	85,170	07/28/2011	07/30/2018

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G9284#-AY-3	VITOL FINANCE LTD		D	1	2	1,800,000	107.8880	1,941,984	1,800,000	1,800,000	0	0	0	0	5.740	5.740	JJ	43,911	103,320	07/28/2011	07/28/2021
G9284#-BD-8	VITOL FINANCE LTD		D	1	2	1,400,000	103.8060	1,453,284	1,400,000	1,400,000	0	0	0	0	4.400	4.400	JD	684	61,600	06/27/2013	06/27/2023
G9433*-AA-9	WARBURTONS 1876 LIMITED		D	1	2	500,000	100.6870	503,435	500,000	500,000	0	0	0	0	3.080	3.080	AO	2,609	15,400	04/30/2013	04/30/2020
G9523#-AF-5	WEIR GROUP PLC		D	1	2	2,100,000	101.0950	2,122,995	2,100,000	2,100,000	0	0	0	0	4.270	4.270	FA	33,626	89,670	02/16/2012	02/16/2022
G9605#-AJ-8	WHITBREAD GROUP PLC		B	1	2Z	1,287,150	138.4290	1,384,296	1,352,750	1,352,750	0	0	0	65,600	2.630	2.630	FA	13,342	0	08/16/2017	08/16/2027
G98500-AG-8	YORKSHIRE WATER SERVICES BRADFORD		D	1	2FE	3,300,000	107.5900	3,550,470	3,300,000	3,300,000	0	0	0	0	5.070	5.070	FA	60,418	167,310	01/05/2012	01/05/2022
K7017#-AA-8	MERIDIAN SPIRIT APS		D	1	2	480,496	104.7520	503,329	480,496	480,496	0	0	0	0	4.130	4.130	MJSD	5,093	14,811	06/27/2013	08/01/2030
L8038*-AA-4	SBM BALEAI AZUL		D	1	3	371,950	103.2990	384,221	371,950	371,950	0	0	0	0	5.500	5.500	MJSD	909	20,457	10/31/2012	09/15/2027
M2512*-AB-9	COCA COLA ICECEK		D	1	2	500,000	102.4740	512,370	500,000	500,000	0	0	0	0	3.850	3.850	MN	1,658	19,250	05/30/2013	05/30/2020
N14920-AE-6	BOSKALIS FINANCE BV		D	1	2	500,000	102.1360	510,680	500,000	500,000	0	0	0	0	3.660	3.660	JJ	8,083	18,300	07/22/2013	07/22/2023
N3166#-AD-7	FERRING BV		D	1	2	1,000,000	101.1690	1,011,690	1,000,000	1,000,000	0	0	0	0	4.930	4.930	JD	137	49,300	06/30/2011	06/30/2018
N3166#-AE-5	FERRING BV		D	1	2	1,300,000	108.3780	1,408,914	1,300,000	1,300,000	0	0	0	0	5.540	5.540	JD	200	72,020	06/30/2011	06/30/2021
N4281@-BM-6	ROYAL VOPAK N.V. PRVT		D	1	1Z	12,500,000	124.2870	15,535,875	12,500,000	12,500,000	0	0	0	0	6.020	6.020	JD	25,083	752,500	12/18/2009	12/19/2029
N4281@-BX-2	ROYAL VOPAK N.V.		D	1	3	400,000	104.2910	417,164	400,000	400,000	0	0	0	0	5.050	5.050	JD	673	20,200	12/19/2012	12/19/2019
N67040-AA-7	OILTANKING FINANCE BV		D	1	2	1,500,000	101.3410	1,520,115	1,500,000	1,500,000	0	0	0	0	5.540	5.520	JJ	40,627	84,600	01/05/2004	01/05/2019
N67040-AK-5	OILTANKING FINANCE BV		D	1	2	300,000	102.0290	306,087	300,000	300,000	0	0	0	0	3.970	3.970	AO	2,250	12,210	10/23/2012	10/23/2022
N7660#-AM-9	SHV HOLDINGS NV		D	1	2FE	1,800,000	105.9500	1,907,100	1,800,000	1,800,000	0	0	0	0	4.420	4.420	MS	20,553	79,560	03/28/2012	03/28/2022
N8084*-AD-9	SLIGRO FOOD GROUP NEDERLAND BV		D	1	2	1,700,000	104.2450	1,772,165	1,700,000	1,700,000	0	0	0	0	4.150	4.150	JD	4,703	70,550	09/22/2010	12/07/2020
N8502#-AA-5	TELEDYNE NETHERLANDS BV		B	1	2	267,463	121.4950	303,739	300,200	300,200	0	0	0	32,738	0.920	0.920	AO	560	1,351	04/18/2017	04/18/2023
N8502#-AB-3	TELEDYNE NETHERLANDS BV		B	1	2	267,463	121.9340	304,835	300,200	300,200	0	0	0	32,738	1.090	1.090	AO	664	1,601	04/18/2017	04/18/2024
P4920#-AA-6	GREENFIELD SPV I SAPI DE CV		D	1	2FE	100,000	114.0600	114,060	100,000	100,000	0	0	0	0	5.550	5.550	JD	509	300	11/29/2017	12/31/2032
Q0697#-AA-4	AUSGRID FINANCE PTY LTD		D	1	2FE	100,000	100.0240	100,024	100,000	100,000	0	0	0	0	3.500	3.500	AO	875	243	09/06/2017	10/01/2027
Q0697#-AB-2	AUSGRID FINANCE PTY LTD		D	1	2FE	300,000	99.8480	299,544	300,000	300,000	0	0	0	0	3.600	3.600	AO	2,700	750	09/06/2017	10/01/2029
Q0697#-AC-0	AUSGRID FINANCE PTY LTD		D	1	2FE	200,000	99.5960	199,192	200,000	200,000	0	0	0	0	3.750	3.750	AO	1,875	521	09/06/2017	10/01/2032
Q1842#-AA-6	BROOKFIELD WA RAIL PTY LTD		D	1	2Z	200,000	101.6490	203,298	200,000	200,000	0	0	0	0	3.550	3.550	MS	1,854	7,100	03/27/2013	03/27/2020
Q1842#-AC-2	BROOKFIELD WA RAIL PTY LTD		D	1	2	200,000	104.8760	209,752	200,000	200,000	0	0	0	0	4.230	4.230	MS	2,209	8,460	03/27/2013	03/27/2023
Q1842#-AE-8	BROOKFIELD WA RAIL PTY LTD		D	1	2	300,000	106.4330	319,299	300,000	300,000	0	0	0	0	4.380	4.380	MS	3,431	13,140	03/27/2013	03/27/2025
Q1842#-AH-1	BROOKFIELD WA RAIL PTY LTD		D	1	2	100,000	109.6460	109,646	100,000	100,000	0	0	0	0	4.790	4.790	JJ	2,195	4,790	07/16/2014	07/16/2026
Q2762#-AA-0	CONNECTEAST FINANCE PTY LTD		B	1	2FE	634,040	79.8550	638,841	625,720	625,720	0	0	0	(8,320)	4.305	4.300	JJ	11,598	0	07/26/2017	07/26/2027
Q2762#-AC-6	CONNECTEAST FINANCE PTY LTD		D	1	2FE	100,000	100.6160	100,616	100,000	100,000	0	0	0	0	3.620	3.620	MS	945	0	09/27/2017	09/27/2029
Q3629#-AN-3	ETSA UTILITIES FINANCE PTY LTD		D	1	1	100,000	96.4920	96,492	100,000	100,000	0	0	0	0	3.310	3.310	FA	1,296	3,310	08/10/2016	08/10/2031
Q3915#-AE-6	FLETCHER BUILDING LIMITED		D	1	2	3,100,000	107.2830	3,325,773	3,100,000	3,100,000	0	0	0	0	5.170	5.170	JJ	76,128	164,920	01/10/2012	01/10/2022
Q3915#-AG-1	FLETCHER BUILDING LIMITED		D	1	2	3,100,000	110.3540	3,420,974	3,100,000	3,100,000	0	0	0	0	5.370	5.370	JJ	79,073	171,120	01/10/2012	01/10/2024
Q3915*-AD-2	FLETCHER BUILDING LIMITED		D	1	2	300,000	99.9840	299,952	300,000	300,000	0	0	0	0	3.800	3.800	JJ	5,098	11,850	07/20/2016	07/20/2028
Q3946*-AD-5	FOXTEL		D	1	2FE	1,200,000	101.0160	1,212,192	1,200,000	1,200,000	0	0	0	0	3.680	3.680	JJ	19,136	44,160	07/25/2012	07/25/2019
Q3946*-AE-3	FOXTEL		D	1	2FE	1,700,000	103.3460	1,756,882	1,700,000	1,700,000	0	0	0	0	4.270	4.270	JJ	31,456	72,590	07/25/2012	07/25/2022
Q39580-AK-2	GOODMAN INDUSTRIAL FINANCE AUST PT		D	1	2	100,000	106.5300	106,530	100,000	100,000	0	0	0	0	4.700	4.700	JD	222	4,700	12/15/2014	12/14/2029
Q5995#-AD-6	DOMINION OF NEW ZEALAND PRVT		D	1	2FE	4,500,000	103.8140	4,671,630	4,500,000	4,500,000	0	0	0	0	5.480	5.480	AO	42,470	246,600	04/29/2004	04/29/2019
Q65180-AA-0	NSW ELECTRICITY NETWORKS FINANCE P		D	1	2FE	200,000	96.8850	193,770	200,000	200,000	0	0	0	0	3.080	3.080	MS	1,797	6,160	09/16/2016	09/16/2026
Q65180-AB-8	NSW ELECTRICITY NETWORKS FINANCE P		D	1	2FE	200,000	95.5350	191,070	200,000	200,000	0	0	0	0	3.180	3.180	MS	1,855	6,360	09/16/2016	03/16/2029
Q65180-AC-6	NSW ELECTRICITY NETWORKS FINANCE P		D	1	2FE	100,000	94.8990	94,899	100,000	100,000	0	0	0	0	3.330	3.330	MS	971	3,330	09/16/2016	09/16/2031
Q65180-AG-7	NSW ELECTRICITY NETWORKS FINANCE P		D	1	2FE	100,000	99.1850	99,185	100,000	100,000	0	0	0	0	3.800	3.800	AO	792	0	10/16/2017	10/16/2032
Q7160#-AL-3	ORICA LIMITED		D	1	2FE	200,000	106.1490	212,298	200,000	200,000	0	0	0	0	4.330	4.330	MN	1,395	4,330	05/03/2017	05/03/2027
Q7397#-AP-9	VISY GMG		D	1	2FE	500,000	113.2060	566,030	500,000	500,000	0	0	0	0	6.250	6.250	FMAN	4,948	31,250	11/12/2010	11/04/2026
Q7724#-AF-5	POWERCO LTD		D	1	2	2,300,000	110.0470	2,531,081	2,300,000	2,300,000	0	0	0	0	4.860	4.860	JD	7,452	111,780	06/07/2011	06/07/2026
Q8718#-AD-6	STAR ENTERTAINMENT FINANCE LTD		D	1	2Z	700,000	105.1370	735,959	700,000	700,000	0	0	0	0	5.270	5.270	JD	1,640	11,579	08/22/2017	08/22/2027
Q8718#-AF-1	STAR ENTERTAINMENT FINANCE LTD		D	1	2Z	3,700,000	109.5040	4,051,648	3,700,000	3,700,000	0	0	0	0	5.890	5.890	JD	9,686	68,406	08/22/2017	08/22/2027
Q9093*-AA-9	TODD CORPORATION LTD		D	1	3	100,000	103.5370	103,537	100,000	100,000	0	0	0	0	4.380	4.380	MS	1,156	4,380	03/26/2014	03/26/2021
Q9093*-AB-7	TODD CORPORATION LTD		D	1	3	100,000	108.2690	108,269	100,000	100,000	0	0	0	0	5.070	5.070	MS	1,338	5,070	03/26/2014	03/26/2024
Q9194*-AF-6	TRANSURBAN QUEENSLAND INVEST PTY L		D	1	2FE	500,000	100.3440	501,720	500,000	500,000	0	0	0	0	3.550	3.550	JD	542	17,750	12/20/2016	12/20/2028
Q91940-AH-0	TRANSPOWER NEW ZEALAND LTD		D	1	1	100,000	96.1050	96,105	100,000	100,000	0	0	0	0	2.910	2.910	JD	24	2,910	06/28/2016	06/28/2028
Q9389#-AF-7	VECTOR LTD		D	1	2FE	1,000,000	99.9030	999,030	1,000,000	1,000,000	0	0	0	0	3.490	3.490	AO	6,398	0	10/25/2017	10/25/2027
Q9389#-AG-5	VECTOR LTD		D	1	2FE	250,000	99.7200	249,300	250,000	250,000	0	0	0	0	3.590	3.590	AO	1,645	0	10/25/2017	10/25/2029
Q9396#-AK-7	VICTORIA POWER NETWORKS (FINANCE)		D	1	1	300,000	95.6300	286,890	300,000	300,000	0	0	0	0	2.760	2.760	AO	1,817	8,280	10/12/2016	10/12/2026
R1895#-AA-1	E-CO ENERGI HOLDING AS		D	1	1FE	300,000	94.6640	283,992	300,000	300,000	0	0	0	0	3.140	3.140	FA	3,559	9,420	08/15/2016	08/15/2031
R6236*-AA-2	NORSPAN LNG VIII AS		D	1	2FE	776,870	106.4090	826,659	776,870	776,870	0	0	0	0	4.660	4.660	MS	9,151	24,963	01/18/2017	03/30/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
T8677*-AA-2	SOGEFI SPA		D	1	3	942,857	106.7820	1,006,802	942,857	942,857	0	0	0	0	6.000	6.000	MJSD	4,714	56,571	05/03/2013	06/01/2023
W7468#-AD-3	SANDVIK AB PRVT		D	1	2	850,000	104.5450	888,633	850,000	850,000	0	0	0	0	6.100	6.100	JD	432	51,850	06/28/2007	06/28/2019
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,412,747,842	XXX	1,537,669,991	1,406,063,394	1,408,105,290	(245,000)	(760,345)	364,809	900,316	XXX	XXX	XXX	15,660,152	60,125,475	XXX	XXX
00075W-AP-4	ABFC_06-HE1			4	1FM	94,754	67.5050	96,368	142,755	94,253	0	2,333	0	0	1.662	5.160	MON	46	1,385	04/11/2017	01/25/2037
004421-UU-5	ACE_06-NC1			4	1FM	89,500	90.1390	90,140	100,000	93,132	0	3,632	0	0	1.962	11.520	MON	38	842	06/22/2017	12/25/2035
03072S-VR-3	AMSI_04-R10 M1			4	1FM	34,562	99.5030	44,090	44,310	39,775	0	1,926	0	0	2.602	4.920	MON	22	948	03/20/2008	11/25/2034
04541G-BU-5	ABSHE_01-HE3 A1			4	1FM	78,770	97.9900	77,188	78,770	78,770	0	0	0	0	2.017	2.770	MON	75	1,264	08/30/2001	11/15/2031
05946X-H9-7	BAFC_05-H 4A1			4	1FM	715,493	91.9300	674,234	733,417	559,784	0	20,342	0	0	3.375	10.620	MON	2,063	24,069	10/06/2005	11/20/2035
05951G-BE-1	BAFC_07-2			4	1Z	294,039	80.1010	293,209	366,048	301,945	0	3,916	0	0	2.152	5.850	MON	131	2,352	08/15/2017	03/25/2037
05951G-BG-6	BAFC_07-2			4	1FM	183,739	80.1010	183,220	228,736	188,367	0	2,151	0	0	2.152	5.910	MON	82	1,767	08/15/2017	03/25/2037
07401N-AP-4	BSMF_06-AR5			4	1FM	689,969	93.8030	686,245	731,577	690,043	0	577	0	0	1.742	3.490	MON	248	895	12/12/2017	01/25/2037
1248MB-AH-8	CBASS_07-CB2 A2B			4	1FM	113,988	72.6860	84,545	116,315	52,956	0	5,591	0	0	4.267	16.850	MON	414	4,985	09/11/2007	02/25/2037
12594X-AM-6	CSMC_17-HL1			4	1FM	100,242	98.8780	98,879	100,000	100,220	0	(22)	0	0	3.500	3.510	MON	292	1,750	06/26/2017	06/25/2047
12648H-AK-1	CSMC_14-IVR2			4	1FM	893,100	102.6190	884,698	862,118	893,052	0	(1,867)	0	0	3.806	3.160	MON	2,735	10,951	08/09/2017	04/25/2044
126671-6M-3	CWL_04-5 M3			4	1FM	20,842	99.4940	20,483	20,587	20,665	0	77	0	0	3.277	3.930	MON	13	581	06/24/2005	07/25/2034
12669G-UL-3	CWHL_05-11 2A1			4	1FM	662,588	91.5650	597,008	652,002	459,024	0	94,681	0	0	3.323	21.200	MON	1,806	21,374	02/14/2005	04/25/2035
17307G-ZK-7	CMLTI_05-5 3A4A			4	1FM	368,070	95.3860	366,940	384,690	338,312	0	19,561	0	0	3.487	8.650	MON	1,118	12,405	08/22/2007	10/25/2035
30247D-AE-1	FFML_06-FF13			4	1FM	216,074	76.8420	219,372	285,481	215,429	0	3,579	0	0	1.792	5.050	MON	99	2,062	06/22/2017	10/25/2036
33850B-AG-2	FSMT_17-1			4	1FM	639,031	99.7280	648,238	650,000	639,289	0	258	0	0	3.500	3.690	MON	1,896	9,479	07/27/2017	03/25/2047
33850R-AG-7	FSMT_17-2			4	1FM	1,777,495	99.7340	1,795,224	1,800,000	1,777,720	0	224	0	0	3.500	3.670	MON	5,250	10,500	10/26/2017	10/25/2047
41165A-AB-8	HVMLT_07-5			4	1FM	140,465	92.8350	145,700	156,944	141,026	0	2,272	0	0	1.685	4.470	MON	96	1,455	04/19/2017	09/19/2037
46635A-BJ-1	JPMR_10-6 3A1 144A			4	1FM	88,398	102.4270	94,317	92,081	89,898	0	1,028	0	0	3.420	5.110	MON	262	3,046	08/24/2010	03/26/2034
46647E-AE-1	JPMMT_16-3			4	1FM	1,394,453	98.4180	1,361,127	1,383,000	1,394,382	0	(71)	0	0	3.500	3.430	MON	4,034	0	12/06/2017	10/25/2046
46648C-AH-7	JPMMT_17-1			4	1FE	149,725	100.6420	150,963	150,000	149,713	0	(12)	0	0	3.500	3.540	MON	438	2,625	06/05/2017	01/25/2047
46648H-AG-8	JPMMT_17-2			4	1FM	198,174	100.6800	201,361	200,000	198,225	0	52	0	0	3.500	3.620	MON	583	4,083	05/22/2017	05/25/2047
46648H-AZ-6	JPMMT_17-2			4	1FM	98,459	98.0710	96,827	98,731	98,446	0	(9)	0	0	3.751	3.800	MON	309	2,165	05/22/2017	05/25/2047
46648U-AG-9	JPMMT_17-4			4	1FM	199,469	100.5980	201,197	200,000	199,467	0	(3)	0	0	3.500	3.550	MON	583	1,167	10/18/2017	11/25/2048
57643M-MM-3	MASTR_06-1 2A1			4	1FM	135,198	55.1610	141,791	257,048	127,711	0	18,053	12,987	0	2.002	9.300	MON	86	3,937	02/08/2007	05/25/2036
59980A-AB-3	MCMLT_17-2			4	1FM	101,114	100.4420	100,442	100,000	101,033	0	(81)	0	0	3.250	3.080	MON	271	1,625	06/12/2017	07/25/2059
59980A-AC-1	MCMLT_17-2			4	1FM	171,540	99.9990	175,000	175,000	171,662	0	122	0	0	3.250	3.540	MON	474	2,438	08/16/2017	07/25/2059
59980C-AF-0	MCMLT_17-3			4	1FE	195,140	96.8810	193,763	200,000	195,176	0	36	0	0	3.250	3.590	MON	542	1,625	09/21/2017	02/25/2058
59981H-AC-5	MCMLT_17-1			4	1FM	37,106	97.3000	36,488	37,500	37,117	0	11	0	0	3.250	3.400	MON	102	406	08/16/2017	11/25/2058
63860M-AA-6	NSTRN_07-C A 144A			4	1FM	0	0.0000	0	6,554	0	0	0	0	0	0.000	0.000	MON	0	0	06/01/2007	06/25/2037
73316P-GV-6	POPLR_05-5 MV1			4	1FM	75,244	99.9140	75,179	75,244	75,244	0	0	0	0	1.992	2.600	MON	29	1,146	10/14/2005	11/25/2035
81745X-AG-2	SEMT_17-4			4	1FM	112,852	100.1770	112,700	112,500	112,821	0	(32)	0	0	3.500	3.500	MON	328	1,969	06/07/2017	07/25/2047
81746H-AA-9	SEMT_17-CH1			4	1FM	96,328	101.7030	95,421	93,823	96,405	0	(84)	0	0	4.000	3.710	MON	313	938	09/20/2017	10/25/2047
81746H-AN-1	SEMT_17-CH1			4	1FE	102,986	101.3380	101,338	100,000	102,922	0	(64)	0	0	4.000	3.850	MON	333	1,000	09/20/2017	10/25/2047
81746J-AN-7	SEMT_17-CH2			4	1Z	306,731	101.6890	305,069	300,000	306,614	0	(116)	0	0	4.000	3.540	MON	1,000	1,000	11/07/2017	12/25/2047
89171U-CS-6	TPMT_15-4			4	1FE	1,560,000	98.1270	1,471,914	1,500,000	1,556,064	0	(3,936)	0	0	3.500	2.610	MON	4,375	13,125	09/06/2017	04/26/2055
89171Y-BA-8	TPMT_15-2			4	1FM	207,204	106.4220	205,395	193,000	206,742	0	(462)	0	0	4.278	3.630	MON	688	4,104	06/19/2017	11/25/2057
89172P-AC-3	TPMT_16-2			4	1FM	193,109	98.0620	196,124	200,000	193,446	0	337	0	0	3.000	3.510	MON	500	2,500	07/07/2017	08/25/2055
89172P-AD-1	TPMT_16-2			4	1FM	388,000	96.5990	386,399	400,000	388,117	0	117	0	0	3.000	3.390	MON	1,000	1,000	11/15/2017	08/25/2055
89172R-AD-7	TPMT_15-6			4	1FM	355,469	102.7470	359,618	350,000	355,237	0	(231)	0	0	3.750	3.600	MON	1,094	5,469	07/21/2017	04/25/2055
89173F-AC-4	TPMT_17-1			4	1Z	1,222,500	101.7780	1,221,337	1,200,000	1,219,025	0	(3,475)	0	0	3.750	3.570	MON	3,750	7,500	10/04/2017	10/25/2056
89173H-AC-0	TPMT_17-2			4	1FM	1,222,969	101.1900	1,214,286	1,200,000	1,222,321	0	(648)	0	0	3.750	3.510	MON	3,750	7,500	10/03/2017	04/25/2057
92922F-4V-7	WAMU_05-AR13			4	1FM	102,624	98.3710	102,295	103,989	102,902	0	327	0	0	2.042	3.460	MON	41	462	10/11/2017	10/25/2045
93363X-AD-5	WMHE_07-HE4			4	1FM	199,910	71.1250	205,494	288,919	200,644	0	3,433	0	0	1.497	4.580	MON	84	2,255	10/18/2017	07/25/2047
93935F-AC-5	WMALT_06-AR6			4	1FM	85,709	71.9670	85,392	118,654	84,408	0	418	0	0	2.022	4.450	MON	194	1,386	04/17/2017	08/25/2046
93935Y-AA-8	WMALT_06-AR10			4	1FM	141,242	74.2800	142,742	192,167	140,876	0	577	0	0	1.652	6.860	MON	62	229	11/29/2017	12/25/2036
94980D-AA-6	WFMBS_03-M A1			4	1FM	145,911	100.8740	149,316	148,022	146,764	0	1,370	0	0	3.719	5.060	MON	459	4,676	11/05/2003	12/25/2033
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						16,400,285	XXX	16,189,076	16,929,982	15,957,144	0	175,888	12,987	0	XXX	XXX	XXX	42,108	188,440	XXX	XXX
03063N-AA-5	ACRE_10-ARTA			4	1FM	2,757,671	102.0800	2,728,915	2,673,295	2,725,697	0	(32,878)	0	0	3.847	2.550	MON	5,714	102,850	02/09/2016	01/14/2029
060352-AX-9	BANK_17-BNK6			4	1AM	238,703	59.3660	237,466	400,000	242,901	0	4,198	0	0	2.655	9.150	MON	885	4,332	08/22/2017	07/15/2060
06541W-BC-5	BANK_17-BNK5			4	1FM	102,755	102.6910	102,692	100,000	102,609	0	(146)	0	0	4.258	4.000	MON	355	2,165	06/16/2017	06/15/2060

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06541X-AL-4	BANK_17-BNK7			4	1FM	101,213	101.0170	101,017	100,000	101,177	0	(36)	0	0	4.058	3.980	MON	338	1,026	09/19/2017	09/15/2060
06650A-AF-4	BANK_17-BNK8			4	1Z	1,101,655	5.9760	1,090,960	0	1,090,449	0	(11,549)	0	0	0.754	4.450	MON	11,485	11,481	10/30/2017	11/15/2050
12508G-AA-4	COUBS_17-C1			4	1Z	92,241	91.7020	91,703	100,000	92,295	0	54	0	0	4.394	5.580	MON	732	0	11/21/2017	11/15/2050
12515H-BJ-3	CD_17-CD5			4	1FE	499,909	6.3660	476,676	0	480,946	0	(19,833)	0	0	0.919	4.080	MON	5,734	24,703	07/25/2017	08/15/2050
12593G-AJ-1	COMM_15-PC1			4	1FM	50,980	102.1630	51,082	50,000	50,910	0	(70)	0	0	4.441	4.270	MON	185	1,320	05/09/2017	07/10/2050
12593V-AA-7	CMS_15-GLPA			4	1FM	5,149,955	105.1730	5,258,668	5,000,000	5,122,596	0	(13,935)	0	0	3.881	3.550	MON	8,624	194,050	12/03/2015	11/15/2037
12595E-AH-8	COMM_17-COR2			4	1FM	100,705	101.1970	101,197	100,000	100,688	0	(17)	0	0	4.563	4.610	MON	380	1,153	09/21/2017	09/10/2050
12595J-AW-4	CSAIL_17-CX10			4	1Z	152,571	101.7010	152,552	150,000	152,566	0	(5)	0	0	4.113	4.080	MON	514	514	11/17/2017	11/15/2027
12625K-AM-7	COMM_13-CR8			4	1FM	915,448	101.8300	906,292	890,000	913,609	0	(1,839)	0	0	3.960	3.490	MON	2,938	14,983	07/24/2017	06/10/2046
12626B-AQ-7	COMM_13-CR10			4	1FM	107,906	106.2250	106,226	100,000	107,197	0	(709)	0	0	4.788	3.500	MON	399	2,847	05/12/2017	08/10/2046
12626L-AW-2	COMM_13-CR11			4	1FM	484,207	105.0330	472,651	450,000	483,426	0	(781)	0	0	5.166	3.790	MON	1,938	1,938	11/03/2017	08/10/2050
12630B-BF-4	COMM_13-CR13			4	1FM	105,398	104.6840	104,685	100,000	105,069	0	(330)	0	0	4.745	4.030	MON	395	2,821	05/18/2017	12/10/2023
17321R-AJ-5	CGCMT_13-GC17			4	1FM	82,541	107.3050	80,479	75,000	81,948	0	(593)	0	0	5.095	3.370	MON	318	1,911	06/09/2017	11/10/2046
17321R-AM-8	CGCMT_13-GC17			4	2FM	95,703	91.5840	91,584	100,000	95,901	0	198	0	0	5.102	6.140	MON	425	1,727	08/23/2017	11/10/2046
17322Y-AH-3	CGCMT_14-GC25			4	1FM	725,539	100.8210	705,753	700,000	725,089	0	(450)	0	0	4.530	4.040	MON	2,643	2,643	11/02/2017	10/10/2047
17326D-AH-5	CGCMT_17-P8			4	1FM	100,429	102.1230	102,124	100,000	100,419	0	(11)	0	0	4.272	4.350	MON	356	1,080	09/18/2017	09/15/2050
17326F-AF-4	CGCMT_17-C4			4	1Z	80,522	7.8560	78,502	0	79,279	0	(1,309)	0	0	1.126	4.270	MON	938	2,000	10/20/2017	10/12/2050
21870K-AJ-7	CORE_15-WEST			4	1FM	101,465	100.4520	100,452	100,000	101,414	0	(51)	0	0	3.494	3.300	MON	291	874	09/22/2017	02/10/2037
21870P-AN-7	CORE_15-TEXW			4	1FM	305,906	100.5840	301,754	300,000	305,601	0	(306)	0	0	3.848	3.440	MON	962	2,919	09/26/2017	02/10/2034
23305J-AG-7	DBUBS_17-BRBK			4	1FM	101,304	100.0050	100,006	100,000	101,277	0	(26)	0	0	3.530	3.400	MON	294	598	10/12/2017	10/10/2034
23306N-AL-6	DBWF_15-LCM			4	1FM	352,375	87.4410	349,766	400,000	355,038	0	2,663	0	0	3.421	5.210	MON	1,140	8,705	05/22/2017	06/10/2034
23312V-AJ-5	DBJPM_16-C3			4	1FM	244,375	97.4960	243,742	250,000	244,584	0	209	0	0	3.264	3.600	MON	680	2,720	07/27/2017	09/10/2049
24500E-AL-8	DAFC_17-AMO			4	1AM	192,265	94.3200	188,642	200,000	192,588	0	322	0	0	3.636	4.230	MON	606	3,697	06/02/2017	06/05/2035
30291K-AQ-3	FREMF_13-K30			4	1FM	100,355	99.9700	99,971	100,000	100,347	0	(8)	0	0	3.557	3.540	MON	296	296	11/09/2017	06/25/2045
30291N-AG-9	FREMF_13-K32			4	1FM	400,188	99.5670	398,271	400,000	400,182	0	(6)	0	0	3.537	3.580	MON	1,179	1,179	11/08/2017	10/25/2046
30291V-AG-1	FREMF_13-K35			4	1FM	203,625	101.5490	203,098	200,000	203,556	0	(69)	0	0	3.940	3.660	MON	657	657	11/13/2017	08/25/2023
36248E-AG-0	GSMS_10-C2			4	1FM	309,949	103.4850	310,455	300,000	308,666	0	(1,283)	0	0	5.182	4.250	MON	1,296	6,608	07/20/2017	12/10/2043
36250P-AL-9	GSMS_15-GC32			4	1FM	101,969	100.0200	100,021	100,000	101,820	0	(149)	0	0	4.411	4.250	MON	380	2,623	04/28/2017	07/10/2048
36250W-AA-8	GSMS_15-590M			4	1FM	4,119,973	103.1950	4,127,837	4,000,000	4,096,457	0	(11,238)	0	0	3.621	3.300	MON	12,070	144,840	10/23/2015	10/10/2035
36251X-AE-7	GSMS_16-GS4			4	1FM	135,566	70.7810	141,563	200,000	137,835	0	2,269	0	0	3.803	9.390	MON	634	3,547	08/22/2017	11/10/2049
36252H-AC-5	GSMS_17-GS5			4	1FM	1,009,959	102.8830	1,028,838	1,000,000	1,009,187	0	(772)	0	0	3.409	3.320	MON	2,841	25,567	03/07/2017	03/10/2050
36254T-AA-1	GSCR_15-HULA			4	1FM	2,979,329	101.4450	3,022,401	2,979,329	2,979,329	0	0	0	0	3.130	1.970	MON	4,404	81,385	10/14/2015	08/15/2032
46636V-AP-1	JPMCC_11-C5			4	1FM	107,750	106.2290	106,230	100,000	107,288	0	(462)	0	0	5.407	3.390	MON	451	916	09/28/2017	08/15/2046
46639J-AK-6	JPMCC_13-C10			4	1FM	102,578	100.8010	100,802	100,000	102,389	0	(190)	0	0	4.141	3.680	MON	345	1,405	08/08/2017	12/15/2047
46639J-AP-5	JPMCC_13-C10			4	1AM	76,250	76.5840	76,584	100,000	77,582	0	1,332	0	0	3.500	9.300	MON	292	1,167	08/03/2017	12/15/2047
46640J-AC-1	JPMCC_13-C13			4	1FM	92,520	95.8760	95,877	100,000	93,078	0	559	0	0	4.052	5.670	MON	338	2,060	06/13/2017	01/15/2046
46640N-AP-3	JPMBB_13-C15			4	1FM	98,375	99.4200	99,421	100,000	98,449	0	74	0	0	5.080	5.670	MON	423	861	09/29/2017	11/15/2045
46640U-AK-8	JPMBB_13-C17			4	1FM	211,484	103.6400	207,280	200,000	210,666	0	(818)	0	0	4.881	3.990	MON	814	4,154	06/28/2017	01/15/2047
46641W-BB-2	JPMBB_14_C19			4	1FM	104,641	102.8520	102,853	100,000	104,390	0	(251)	0	0	4.660	3.990	MON	388	1,580	08/03/2017	04/15/2047
46644K-AG-5	JPMCC_15-FRR2			4	1AM	1,104,000	91.2410	1,094,894	1,200,000	1,107,456	0	3,456	0	0	2.980	4.130	MON	2,981	11,930	08/09/2017	08/28/2047
48128K-AZ-4	JPMCC_17-JP6			4	1FM	198,147	99.2250	198,452	200,000	198,159	0	12	0	0	3.853	4.040	MON	642	3,930	06/19/2017	07/15/2050
61690G-AL-5	MSBAM_14-C14			4	1FM	428,688	104.7220	418,888	400,000	427,107	0	(1,581)	0	0	4.823	3.800	MON	1,608	8,203	07/21/2017	02/15/2047
61691N-AK-1	MSC_17-HR2			4	1FE	302,058	100.8140	302,442	300,000	302,059	0	1	0	0	4.229	4.300	MON	1,057	0	12/12/2017	12/15/2050
61754J-AH-1	MSC_07-T27 AJ			4	1FM	2,858,125	103.4540	3,080,434	2,977,577	2,950,367	0	14,364	0	0	5.951	6.690	MON	15,260	176,076	08/23/2007	06/11/2042
61763X-AL-0	MSBAM_14-C18			4	1FM	694,258	97.3180	681,230	700,000	694,493	0	235	0	0	4.489	4.770	MON	2,619	10,632	08/01/2017	10/15/2047
61764R-BL-1	MSBAM_15-C20			4	1FM	599,555	98.8960	593,377	600,000	599,579	0	25	0	0	4.461	4.590	MON	2,231	4,536	10/25/2017	02/15/2048
61764X-BP-9	MSBAM_15-C21			4	1FM	897,843	98.7510	898,639	910,000	898,597	0	754	0	0	4.160	4.470	MON	3,155	25,665	04/21/2017	03/15/2048
61767E-AK-0	MSBAM_17-C34			4	1FM	201,584	100.5490	201,100	200,000	201,562	0	(21)	0	0	4.186	4.200	MON	698	1,419	10/06/2017	11/15/2052
64966T-FD-1	NYHDC_14-8SPR			4	1FE	2,042,496	101.8400	2,036,800	2,000,000	2,029,847	0	(4,236)	0	0	3.709	3.490	MON	6,182	74,180	10/24/2014	02/15/2048
74333J-AG-6	PROG_17-SFR1			4	1FE	1,008,594	99.1490	991,499	1,000,000	1,007,927	0	(667)	0	0	3.316	3.140	MON	2,763	11,606	07/27/2017	08/17/2034
74932B-AG-8	RBSCF_13-SMV			4	1FM	1,744,053	98.9160	1,731,042	1,750,000	1,744,128	0	76	0	0	3.511	3.610	MON	5,120	5,120	11/14/2017	03/11/2031
81753R-AA-7	RRT_14-1			4	1FE	74,750	74.1750	74,176	100,000	76,168	0	1,418	0	0	0.000	4.400	MON	0	0	07/19/2017	05/25/2047
90117P-AC-9	AOTA_15-1211			4	1FM	2,059,988	105.3980	2,107,977	2,000,000	2,047,243	0	(5,598)	0	0	3.900	3.580	MON	6,501	78,010	08/07/2015	08/10/2035
90276T-AM-6	UBSCM_17-C5			4	1FM	102,272	100.9810	100,981	100,000	102,257	0	(14)	0	0	4.321	4.190	MON	360	360	11/01/2017	11/15/2050
92938V-AU-9	WFRBS_14-C19			4	1FM	206,492	102.1330	204,266	200,000	206,147	0	(345)	0	0	4.646	4.120	MON	774	3,097	08/15/2017	03/15/2047
92939H-BC-8	WFRBS_14-C23			4	1FM	1,591,875	99.2530	1,588,061	1,600,000	1,592,296	0	421	0	0	3.849	4.030	MON	5,132	10,459	10/27/2017	10/15/2057
92939V-AA-2	JPMDB_15-WPG			4	1FM	998,985	99.1950	991,960	1,000,000	999,160	0	96	0	0	3.516	3.630	MON	2,930	35,648	07/07/2015	06/05/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
94988D-AW-0	WFRR_13-FRR1			4	1FE	74,594	74.5830	74,583	100,000	75,292	0	699	0	0	0.000	5.850	MON	0	0	10/31/2017	01/27/2045
94989E-AL-1	WFCM_15-LC20			4	1FM	245,172	96.8530	242,134	250,000	245,372	0	200	0	0	4.056	4.410	MON	845	3,887	08/01/2017	04/15/2050
95000P-AL-8	WFCM_16-C37			4	1FM	599,870	102.6740	595,509	580,000	599,527	0	(343)	0	0	4.494	4.150	MON	2,172	4,417	10/26/2017	12/15/2049
95000Y-BD-6	WFCM_17-C40			4	1FM	99,126	99.3500	99,351	100,000	99,137	0	12	0	0	4.336	4.550	MON	361	735	10/05/2017	10/15/2050
74165G-AB-6	PRIMA_15-4A		D	4	2Z	1,394,641	99.7110	1,395,962	1,400,000	1,385,307	0	(9,333)	0	0	4.000	0.000	MON	1,711	9,333	10/30/2017	08/26/2049
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						44,025,418	XXX	44,250,845	42,285,201	43,975,681	0	(88,611)	0	0	XXX	XXX	XXX	141,179	1,153,145	XXX	XXX
00110A-AD-6	AEPTC_06-A A4			4	1FE	3,789	100.0170	3,202	3,202	3,202	0	(178)	0	0	5.170	(1.060)	JJ	83	166	10/12/2010	01/01/2018
05566S-AA-1	BURLINGTON NORTHERN AND SANTA FE R			2	1FE	1,637,180	103.8530	1,713,023	1,649,469	1,646,401	0	2,147	0	0	4.830	4.930	JJ	36,736	79,695	02/09/2007	01/15/2023
12644@-AK-1	SEARS HOLDINGS CORP PRVT			1	4Z	856,414	92.5000	792,183	856,414	856,414	0	0	0	0	8.450	8.450	MON	4,221	72,367	09/15/2000	10/10/2020
12701#-AA-1	CRG_17-1			4	1FE	750,000	101.0990	758,243	750,000	750,000	0	0	0	0	4.700	4.690	JAJO	7,931	7,931	07/27/2017	01/10/2024
14041N-EX-5	COMET_15-A4			4	1FE	4,997,101	101.2490	5,062,474	5,000,000	4,997,495	0	(173)	0	0	2.750	2.770	MON	6,111	137,500	07/16/2015	05/15/2025
14041N-FB-2	COMET_15-A8			4	1FE	496,484	99.4770	497,385	500,000	497,334	0	828	0	0	2.050	2.230	MON	456	10,250	12/19/2016	08/15/2023
161571-GX-6	CHAIT_14-A4			4	1FE	1,588,000	99.2150	1,587,440	1,600,000	1,591,376	0	3,337	0	0	1.840	2.060	MON	1,308	29,440	12/21/2016	04/15/2022
161571-HE-7	CHAIT_16-A4			4	1FE	1,991,120	98.1910	1,998,187	2,035,000	2,003,086	0	11,833	0	0	1.490	2.120	MON	1,348	30,321	12/21/2016	07/15/2022
17305E-EE-1	CCCIT_08-A1 A1			4	1FE	145,640	100.3610	131,473	131,000	131,185	0	(2,177)	0	0	5.350	3.750	FA	2,803	7,009	06/08/2010	02/07/2020
17305E-FR-1	CCCIT_14-A5			4	1FE	5,525,133	101.0520	5,456,850	5,400,000	5,496,453	0	(27,288)	0	0	2.680	2.130	JD	9,648	144,720	12/13/2016	06/07/2023
20268K-AA-8	CBSLT_17-BGS			4	1Z	197,029	99.5950	196,272	197,070	196,959	0	(73)	0	0	2.680	2.720	MON	88	866	10/19/2017	09/25/2042
210805-DD-6	CONTINENTAL AIRLINES INC			2	3AM	93,642	109.2500	98,725	90,367	91,548	0	(356)	0	0	7.707	7.060	AO	1,722	6,965	02/26/2004	04/02/2021
210805-DH-7	CONTINENTAL AIRLINES INC			2	1FE	132,640	108.5000	145,369	133,980	133,439	0	49	0	0	6.703	6.870	JD	399	8,981	03/23/2004	06/15/2021
233046-AF-8	DNKN_17-1A			4	2AM	1,500,000	102.1600	1,532,400	1,500,000	1,500,000	0	0	0	0	4.030	4.080	FMAN	11,418	0	09/14/2017	11/20/2047
23342K-AC-8	DRB_17-A			4	1FE	999,632	99.4010	994,017	1,000,000	999,455	0	(177)	0	0	2.850	2.860	MON	475	19,475	04/13/2017	05/27/2042
254683-AY-1	DCENT_12-A6			4	1FE	2,239,984	99.3730	2,285,585	2,300,000	2,282,607	0	10,444	0	0	1.670	2.150	MON	1,707	38,410	11/13/2013	01/18/2022
25755T-AH-3	DPABS_17-1A			4	2AM	99,750	102.1680	101,913	99,750	99,750	0	0	0	0	4.118	4.190	JAJO	753	1,038	06/12/2017	07/25/2047
29365K-AB-9	ETI_09-A			4	1FE	4,640	100.3310	4,264	4,250	4,268	0	(94)	0	0	3.650	1.190	FA	65	155	10/19/2010	08/01/2019
30251T-AA-7	FNBC_1993-A			2	1FE	49,642	100.0020	46,618	46,617	46,623	0	(1,265)	0	0	8.080	6.780	JJ	1,841	3,767	05/16/1996	01/05/2018
33830J-AA-3	GUYS_17-1			4	2AM	99,750	102.6120	102,356	99,750	99,750	0	0	0	0	4.600	4.950	JAJO	841	1,504	05/24/2017	07/25/2047
341099-CH-0	FLORIDA POWER CORPORATION				1FE	1,593,983	138.5370	2,119,616	1,530,000	1,583,889	0	(1,421)	0	0	6.350	6.030	MS	28,607	97,155	01/23/2009	09/15/2037
344868-AA-2	NFL TRUST V PRVT			1	1FE	6,500,000	106.2510	6,906,315	6,500,000	6,500,000	0	0	0	0	5.350	5.350	OCT	85,006	352,580	03/29/2010	10/05/2020
41283D-AB-9	HARLEY-DAVIDSON FUNDING CORP 144A				1FE	1,197,660	102.1370	1,225,644	1,200,000	1,199,863	0	288	0	0	6.800	6.820	JD	3,627	81,600	05/15/2008	06/15/2018
44891F-AE-6	HALST_17-A			4	1FE	6,199,475	99.8570	6,191,155	6,200,000	6,198,532	0	(943)	0	0	2.130	2.110	MON	5,869	119,955	01/10/2017	04/15/2021
46620V-AA-2	HENDR_17-2A			4	1FE	198,655	98.8580	196,476	198,745	198,886	0	230	0	0	3.530	4.060	MON	312	2,455	08/01/2017	09/15/2072
47215B-AC-1	JCPL_06-A A3			4	1FE	21,765	100.8950	19,151	18,981	19,143	0	(518)	0	0	5.520	2.340	MJSD	76	1,048	06/24/2010	06/05/2020
47760Q-AA-1	JIMMY_17-1A			4	2AM	1,296,750	100.3850	1,301,742	1,296,750	1,296,750	0	0	0	0	3.610	5.310	JAJO	7,932	14,694	06/27/2017	07/30/2047
518887-AB-0	DRB_17-B			4	1FE	699,869	99.4740	696,321	700,000	700,128	0	258	0	0	2.770	2.770	MON	323	7,702	07/26/2017	08/25/2042
546403-AE-6	LPFA_08-ELL A3			4	1FE	558,745	101.4620	567,355	559,180	559,579	0	423	0	0	6.200	5.970	FA	14,445	34,669	07/22/2008	08/01/2020
637432-CG-8	NATIONAL RURAL UTILITIES COOPERATI				1FE	1,115,170	103.5240	1,035,240	1,000,000	1,009,103	0	(10,421)	0	0	6.550	5.410	MN	10,917	65,500	11/13/2003	11/01/2018
670877-AA-7	OMX TIMBER FINANCE INVESTMENTS I L 144A			1,2	1FE	780,350	104.7720	884,204	843,932	832,085	0	5,753	0	0	5.420	6.250	AO	7,751	45,741	05/18/2006	10/31/2019
73020*-AC-7	PNG COMPANIES LLC PRVT			1	2	1,661,100	104.6130	1,726,115	1,650,000	1,652,981	0	(1,290)	0	0	5.530	5.430	FA	31,682	91,245	09/16/2010	02/26/2020
78445X-AA-4	SLMA_10-1			4	3AM	23,785	98.7410	23,413	23,711	23,861	0	60	0	0	1.952	2.510	MON	9	352	12/21/2010	03/25/2025
82340*-AA-5	SHEPHERDS FLAT FUNDING TRUST I			1	2AM	699,000	126.8390	886,605	699,000	699,000	0	0	0	0	6.950	6.950	JAJO	8,232	48,581	05/02/2011	04/30/2032
82340*-AB-3	SHEPHERDS FLAT FUNDING TRUST I			1	1FE	2,701,000	112.3580	3,034,790	2,701,000	2,701,000	0	0	0	0	4.480	4.480	JAJO	20,504	121,005	05/02/2011	04/30/2032
83189D-AD-2	SMB_17-B			4	1FE	198,609	99.1580	198,317	200,000	198,624	0	15	0	0	3.500	3.630	MON	1,031	0	10/31/2017	12/16/2041
83401B-AC-0	SOFI_17-F			4	1Z	599,794	99.8830	599,301	600,000	599,793	0	(1)	0	0	3.620	3.680	MON	1,388	0	12/05/2017	01/25/2041
83403Y-AC-8	SOFI_17-B			4	1FE	101,344	100.2810	100,281	100,000	101,317	0	(27)	0	0	3.700	3.600	MON	62	925	09/28/2017	05/25/2040
83404K-AD-5	SOFI_17-E			4	1Z	298,239	98.8920	296,676	300,000	297,698	0	(541)	0	0	3.490	3.590	MON	175	2,123	10/06/2017	11/26/2040
83404K-AE-3	SOFI_17-E			4	1Z	99,835	100.2390	100,239	100,000	98,922	0	(913)	0	0	4.160	0.000	MON	69	844	10/06/2017	11/26/2040
83405D-AD-0	SOFI_17-B			4	1FE	99,938	99.0190	99,019	100,000	99,929	0	(9)	0	0	3.560	3.600	MON	59	2,096	05/19/2017	07/25/2040
83405J-AB-1	SCLP_17-4			4	1FE	249,987	99.6220	249,057	250,000	249,940	0	(47)	0	0	3.590	3.600	MON	150	4,238	06/27/2017	05/26/2026
83405L-AC-4	SOFI_17-5			4	1FE	199,969	99.7240	199,448	200,000	199,947	0	(22)	0	0	3.690	3.700	MON	123	1,927	09/15/2017	09/25/2026
83405Q-AC-3	SCLP_17-6			4	1Z	299,553	99.4090	298,229	300,000	300,024	0	471	0	0	3.520	3.560	MON	176	843	12/04/2017	11/25/2026
86361Y-AA-5	SFS_06-B A 144A			4	1FE	377,745	103.7700	391,988	377,745	377,745	0	0	0	0	5.189	5.310	MON	871	19,601	12/07/2006	03/15/2038
86361Y-AB-3	SFS_06-B B 144A			4	1FE	125,299	106.0040	132,823	125,299	125,299	0	0	0	0	6.302	6.480	MON	351	7,896	12/07/2006	03/15/2038
87165L-BB-6	SYNCT_16-2			4	1FE	5,010,938	99.3740	4,968,719	5,000,000	5,007,858	0	(2,956)	0	0	2.210	2.150	MON	4,911	110,500	12/07/2016	05/15/2024
88159D-AA-3	TES_17-1A			4	1Z	449,939	100.5980	452,691	450,000	447,070	0	(2,869)	0	0	4.330	0.000	AO	2,869	0	11/03/2017	10/20/2047
95058X-AE-8	WEN_18-1A			4	2AM	1,700,000	100.0700	1,701,195	1,700,000	1,700,000	0	0	0	0	3.884	0.000	MJSD	0	0	12/06/2017	03/15/2048

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
15032D-AA-9	CEDF_16-6A		D	4	1FE	400,000	100.5490	402,199	400,000	400,000	0	0	0	0	2.832	3.800	JAJO	2,298	9,755	10/13/2016	10/20/2028
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						58,866,066	XXX	60,512,303	58,721,212	58,806,311	0	(17,623)	0	0	XXX	XXX	XXX	329,779	1,845,590	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,532,039,611	XXX	1,658,622,215	1,523,999,789	1,526,844,426	(245,000)	(690,691)	377,796	900,316	XXX	XXX	XXX	16,173,218	63,312,650	XXX	XXX
037389-AK-9	AON CORP				2FE	521,071	130.8820	588,969	450,000	496,406	0	(3,663)	0	0	8.205	6.660	JJ	18,461	36,923	06/30/2009	01/01/2027
293791-AW-9	ENTERPRISE PRODUCTS OPERATING L.P.			2	2FE	160,168	100.2650	180,477	180,000	160,623	0	31	0	0	7.034	7.900	JJ	5,838	12,661	05/21/2007	01/15/2068
29379V-AN-3	ENTERPRISE PRODUCTS OPERATING LP			2	2FE	174,203	98.1000	196,200	200,000	174,639	0	139	0	0	4.258	5.010	MJSD	733	11,103	05/15/2007	06/01/2067
534187-AU-3	LINCOLN NATIONAL CORPORATION			1,2	2FE	997,280	91.5000	915,000	1,000,000	999,969	0	2,521	0	0	3.402	3.450	JAJO	6,900	46,883	03/08/2007	04/20/2067
69352P-AC-7	PPL CAPITAL FUNDING INC	LS		1,2	2FE	1,583,924	98.7500	1,777,500	1,800,000	1,587,776	0	1,815	0	0	4.359	5.070	MJSD	436	114,073	03/15/2007	03/30/2067
745332-BY-1	PUGET SOUND ENERGY INC			1,2	2FE	53,700	98.3450	59,007	60,000	53,700	0	(71)	0	0	4.010	4.630	MJSD	207	4,184	04/28/2008	06/01/2067
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						3,490,346	XXX	3,717,153	3,690,000	3,473,113	0	772	0	0	XXX	XXX	XXX	32,575	225,827	XXX	XXX
4899999. Total - Hybrid Securities						3,490,346	XXX	3,717,153	3,690,000	3,473,113	0	772	0	0	XXX	XXX	XXX	32,575	225,827	XXX	XXX
44983K-AH-7	VOYA IM 06-3A		D	4	6*	24,927	2.1020	3,743	178,053	0	0	(26,612)	0	0	0.000	0.000	JAJO	0	1,955	05/02/2016	12/13/2020
5299999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities						24,927	XXX	3,743	178,053	0	0	(26,612)	0	0	XXX	XXX	XXX	0	1,955	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						24,927	XXX	3,743	178,053	0	0	(26,612)	0	0	XXX	XXX	XXX	0	1,955	XXX	XXX
6099999. Subtotal - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7799999. Total - Issuer Obligations						1,524,823,635	XXX	1,651,902,494	1,505,676,894	1,516,669,048	(245,000)	(1,212,210)	364,809	900,316	XXX	XXX	XXX	16,590,892	63,796,351	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						55,639,759	XXX	55,324,561	53,599,493	54,714,266	0	(231,635)	12,987	0	XXX	XXX	XXX	173,967	1,746,188	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						86,251,225	XXX	86,503,209	87,229,391	86,184,742	0	(68,001)	0	0	XXX	XXX	XXX	257,988	2,373,692	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						58,890,993	XXX	60,516,046	58,899,265	58,806,311	0	(44,235)	0	0	XXX	XXX	XXX	329,779	1,847,545	XXX	XXX
8199999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						1,725,605,612	XXX	1,854,246,310	1,705,405,043	1,716,374,367	(245,000)	(1,556,081)	377,796	900,316	XXX	XXX	XXX	17,352,626	69,763,776	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation	Date Acquired
003009-2#-3	ABERDEEN ASIA PACIFIC INC FND MRPS			12,000.000	25.00	0.000	300,000	25.439	305,268	300,000	3,231	12,375	0	0	0	0	0	0	P1U	06/27/2013
09257@-12-5	BLACKSTONE/GSO STRATEGIC CREDIT FD			200.000	1,000.00	0.000	200,000	987.881	197,576	200,000	1,284	7,220	0	0	0	0	0	0	P1U	07/27/2016
09258*-12-6	BLACKSTONE/GSO LG-SHT CRED INC FD			100.000	1,000.00	0.000	100,000	987.881	98,788	100,000	642	3,610	0	0	0	0	0	0	P1U	07/27/2016
29364@-10-7	ENTERGY UTILITY HOLDING CO			1,400.000	1,000.00	0.000	1,400,000	1,133.060	1,586,291	1,400,000	4,667	105,000	0	0	0	0	0	0	P2U	10/01/2015
486606-7#-7	KAYNE ANDERSON KYN FUND			18,000.000	25.00	0.000	450,000	24.429	439,722	450,000	1,260	15,120	0	0	0	0	0	0	P1U	11/09/2016
48660P-4#-8	KAYNE ANDERSON KYE FUND			8,000.000	25.00	0.000	200,000	24.470	195,760	200,000	560	6,720	0	0	0	0	0	0	P1U	09/07/2016
89147L-2#-6	TORTOISE ENERGY INFRASTRUCTURE MRPS			20,000.000	10.00	0.000	200,000	10.001	200,020	200,000	312	12,000	0	0	0	0	0	0	P1U	12/17/2014
89147L-3#-5	TORTOISE ENERGY INFRASTRUCTURE MRPS			10,000.000	10.00	0.000	100,000	10.079	100,790	100,000	169	6,600	0	0	0	0	0	0	P1U	10/09/2014
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							2,950,000	XXX	3,124,215	2,950,000	12,125	168,645	0	0	0	0	0	0	XXX	XXX
8999999 - Total Preferred Stocks							2,950,000	XXX	3,124,215	2,950,000	12,125	168,645	0	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
64940*-10-9	NEW YORK BUSINESS DEV CORP PRVT			6,806.000	606,762	89.151	606,762	236,742	0	0	0	0	0	0	0	U	09/27/1989
BINOYZ-B7-3	COSO GEOTHERMAL POWER HOLDINGS			23.164	370,323	15,987.000	370,323	370,323	0	0	0	0	0	0	0	U	02/16/2017
G7216B-19-4	PREMIER OIL PLC		D	133,108.000	62,481	0.469	62,481	0	0	0	0	62,481	0	62,481	0	U	07/28/2017
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					1,039,566	XXX	1,039,566	607,065	0	0	0	62,481	0	62,481	0	XXX	XXX
9799999 - Total Common Stocks					1,039,566	XXX	1,039,566	607,065	0	0	0	62,481	0	62,481	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					3,989,566	XXX	4,163,781	3,557,065	12,125	168,645	0	62,481	0	62,481	0	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 3 , the total $ value (included in Column 8) of all such issues $ 1,039,566

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
912828-3G-3	TREASURY NOTE		12/12/2017	BARCLAYS CAPITAL INC		4,971,484	5,000,000	6,768
912828-M8-0	TREASURY NOTE		12/20/2017	VARIOUS		14,849,414	15,000,000	15,110
912828-N8-9	TREASURY NOTE		06/15/2017	CITIGROUP GLOBAL MARKETS INC		208,236	210,000	1,085
912828-W4-8	WI TREASURY NOTE		03/06/2017	GOLDMAN SACHS & CO		7,901,875	8,000,000	3,234
0599999. Subtotal - Bonds - U.S. Governments						27,931,009	28,210,000	26,197
3137BG-VR-7	FHLMC_4453		12/01/2017	CAPITALIZED INTEREST		157,286	157,286	0
31397Q-PY-8	FNMA_11-10		11/01/2017	CAPITALIZED INTEREST		257,777	257,777	0
38379J-Q9-5	GNMA_15-35		12/01/2017	CAPITALIZED INTEREST		65,536	65,536	0
38379R-G8-0	GNMA_17-109		06/29/2017	MORGAN STANLEY & CO. INC.		1,241,225	1,310,000	3,275
38379R-LY-7	GNMA_17-8		01/12/2017	BANK OF AMERICA SECURITIES LLC		870,000	1,000,000	2,215
38379R-MR-1	GNMA_17-23		12/01/2017	VARIOUS		2,155,231	2,823,294	5,185
38379R-SK-0	GNMA_17-54		12/01/2017	VARIOUS		1,729,968	2,040,352	0
38379R-WZ-2	GNMA_2017-72		05/15/2017	CITIGROUP GLOBAL MARKETS INC		729,406	850,000	1,771
38379U-6V-3	GNMA_17-28		02/09/2017	CITIGROUP GLOBAL MARKETS INC		3,330,000	4,000,000	7,500
38379U-7D-2	GNMA_2017-30		02/09/2017	BANK OF AMERICA SECURITIES LLC		3,623,125	4,000,000	9,000
38379U-RN-8	GNMA_16-70		12/01/2017	CAPITALIZED INTEREST		90,927	90,927	0
38380J-CD-8	GNMA_17-152		10/18/2017	JEFFERIES & COMPANY, INC.		2,563,840	2,700,000	6,525
3199999. Subtotal - Bonds - U.S. Special Revenues						16,814,321	19,295,172	35,471
00075W-AP-4	ABFC_06-HE1		04/11/2017	KEYBANC CAPITAL MARKETS INC.		100,538	151,469	96
00206R-FC-1	AT&T INC		12/01/2017	CORPORATE ACTION		1,090,356	1,000,000	23,188
00206R-FM-9	AT&T INC		12/01/2017	CORPORATE ACTION		3,600,000	3,622,000	0
003009-B*-7	ABERDEEN ASIA PACIFIC INCOME FUND		08/10/2017	PRIVATE DIRECT		250,000	250,000	0
004421-UU-5	ACE_06-NC1		06/22/2017	GOLDMAN SACHS & CO		89,500	100,000	8
00774C-AB-3	AECOM		03/15/2017	BANK OF AMERICA SECURITIES LLC		79,625	80,000	206
01126#-AA-1	ALAMO 6 LLC		05/11/2017	PRIVATE DIRECT		300,000	300,000	0
01168B-AU-5	ALASKA COMMUNICATIONS LLC TL		03/28/2017	PRIVATE DIRECT		982,500	1,000,000	0
01185*-AA-3	ALASKA VENTURES LLC		12/18/2017	PRIVATE DIRECT		1,000,000	1,000,000	0
023135-BA-3	AMAZON.COM INC		08/15/2017	J.P. MORGAN SECURITIES, INC.		4,991,050	5,000,000	0
023761-AA-7	AMERICAN AIRLINES INC		01/04/2017	CREDIT SUISSE SECURITIES (USA) LLC		2,000,000	2,000,000	0
037833-BZ-2	APPLE INC		01/10/2017	BARCLAYS CAPITAL INC		2,498,314	2,650,000	28,675
037833-CJ-7	APPLE INC		02/02/2017	DEUTSCHE BANK SECURITIES, INC.		2,000,000	2,000,000	0
037833-CR-9	APPLE INC		05/04/2017	J.P. MORGAN SECURITIES, INC.		250,000	250,000	0
038222-AL-9	APPLIED MATERIALS INC		03/28/2017	J.P. MORGAN SECURITIES, INC.		398,580	400,000	0
038222-AM-7	APPLIED MATERIALS INC		03/28/2017	CITIGROUP GLOBAL MARKETS INC		1,497,255	1,500,000	0
05369A-AA-9	AVIATION CAPITAL GROUP LLC		10/11/2017	J.P. MORGAN SECURITIES, INC.		2,459,200	2,500,000	0
05526D-BA-2	BAT CAPITAL CORP		08/08/2017	DEUTSCHE BANK SECURITIES, INC.		2,500,000	2,500,000	0
05526D-BC-8	BAT CAPITAL CORP		08/08/2017	BANK OF AMERICA SECURITIES LLC		1,500,000	1,500,000	0
05526D-BE-4	BAT CAPITAL CORP		08/08/2017	BANK OF AMERICA SECURITIES LLC		1,500,000	1,500,000	0
05723K-AB-6	BAKER HUGHES A GE COMPANY LLC		12/06/2017	MORGAN STANLEY & CO. INC.		1,500,000	1,500,000	0
05723K-AC-4	BAKER HUGHES A GE COMPANY LLC		12/06/2017	MORGAN STANLEY & CO. INC.		2,500,000	2,500,000	0
05951G-BE-1	BAFC_07-2		08/15/2017	BANK OF AMERICA SECURITIES LLC		324,744	404,272	473
05951G-BG-6	BAFC_07-2		08/15/2017	BANK OF AMERICA SECURITIES LLC		202,926	252,621	296
060352-AX-9	BANK_17-BNK6		08/22/2017	BANK OF AMERICA SECURITIES LLC		238,703	400,000	792
06406R-AD-9	BANK OF NEW YORK MELLON CORP/THE		05/09/2017	GOLDMAN SACHS & CO		499,790	500,000	0
06406Y-AA-0	BANK OF NEW YORK MELLON CORP		08/16/2017	CREDIT SUISSE SECURITIES (USA) LLC		2,000,000	2,000,000	0
06541W-BC-5	BANK_17-BNK5		06/16/2017	MORGAN STANLEY & CO. INC.		102,755	100,000	331
06541X-AL-4	BANK_17-BNK7		09/19/2017	WACHOVIA CAPITAL MARKETS LLC		101,213	100,000	304
06650A-AF-4	BANK_17-BNK8		10/30/2017	MORGAN STANLEY & CO. INC.		1,102,002	0	5,360
070101-AH-3	BASIN ELECTRIC POWER COOPERATIVE I		04/19/2017	MITSUBISHI UFJ SECURITIES		2,989,050	3,000,000	0
07330N-AQ-8	BRANCH BANKING AND TRUST COMPANY		01/23/2017	MORGAN STANLEY & CO. INC.		1,998,620	2,000,000	0
07401N-AP-4	BSMF_06-AR5		12/12/2017	GOLDMAN SACHS & CO		698,296	740,407	531
09247X-AN-1	BLACKROCK INC		03/21/2017	BANK OF AMERICA SECURITIES LLC		497,975	500,000	0
093712-AC-1	BLOOM ENERGY CORPORATION		06/29/2017	PRIVATE DIRECT		1,000,000	1,000,000	0
11134L-AE-9	BROADCOM CORPORATION/BROADCOM CAYM		01/11/2017	CREDIT SUISSE SECURITIES (USA) LLC		2,497,400	2,500,000	0
11271R-AA-7	BROOKFIELD FINANCE INC		03/07/2017	DEUTSCHE BANK SECURITIES, INC.		2,992,260	3,000,000	0
11283*-AA-3	BROOKFIELD WHITE PINE HYDRO LLC		07/10/2017	PRIVATE DIRECT		500,000	500,000	0
124857-AV-5	CBS CORP		11/13/2017	J.P. MORGAN SECURITIES, INC.		2,457,500	2,500,000	0
12508G-AA-4	CCUBS_17-C1		11/21/2017	UBS SECURITIES LLC		92,241	100,000	354
12513G-BC-2	CDW LLC / CDW FINANCE CORP		03/22/2017	J.P. MORGAN SECURITIES, INC.		39,988	40,000	87
12515H-BJ-3	CD_17-CD5		07/25/2017	CITIGROUP GLOBAL MARKETS INC		500,798	0	3,092
12593G-AJ-1	COMM_15-PC1		05/09/2017	KGS ALPHA CAPITAL MARKETS LP		50,980	50,000	70
12594X-AM-6	CSMC_17-HL1		06/26/2017	CREDIT SUISSE SECURITIES (USA) LLC		100,242	100,000	272
12595E-AH-8	COMM_17-COR2		09/21/2017	DEUTSCHE BANK SECURITIES, INC.		100,705	100,000	342
12595J-AW-4	CSAIL_17-CX10		11/17/2017	CREDIT SUISSE SECURITIES (USA) LLC		152,571	150,000	497

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
12625K-AM-7	COMM_13-CR8		07/24/2017	BANK OF AMERICA SECURITIES LLC		915,448	890,000	2,631
12626B-AQ-7	COMM_13-CR10		05/12/2017	CITIGROUP GLOBAL MARKETS INC		107,906	100,000	213
12626L-AW-2	COMM_13-CR11		11/03/2017	PERFORMANCE TRUST CAPITAL PARTNERS		484,207	450,000	388
12630B-BF-4	COMM_13-CR13		05/18/2017	WACHOVIA CAPITAL MARKETS LLC		105,398	100,000	290
12648H-AK-1	CSMC_14-IVR2		08/09/2017	GOLDMAN SACHS & CO		946,840	913,994	1,267
12673P-AH-8	CA INC		03/15/2017	J.P. MORGAN SECURITIES, INC.		999,100	1,000,000	0
12673P-AJ-4	CA INC		03/15/2017	BANK OF AMERICA SECURITIES LLC		1,500,000	1,500,000	0
12701#-AA-1	CRG_17-1		07/27/2017	PRIVATE DIRECT		750,000	750,000	0
128195-AP-9	CALATLANTIC GROUP INC		06/06/2017	CITIGROUP GLOBAL MARKETS INC		10,000	10,000	0
14268#-AA-2	CARLSBAD ENERGY HOLDINGS LLC		05/26/2017	PRIVATE DIRECT		200,000	200,000	0
14456#-AA-4	CARRIX INC		07/19/2017	PRIVATE DIRECT		250,000	250,000	0
14456#-AB-2	CARRIX INC		07/19/2017	PRIVATE DIRECT		750,000	750,000	0
147528-G*-8	CASEYS GENERAL STORES INC.		06/13/2017	PRIVATE DIRECT		350,000	350,000	0
147528-G@-6	CASEYS GENERAL STORES INC.		08/22/2017	PRIVATE DIRECT		500,000	500,000	0
15005#-AA-7	CED UPTON COUNTY SOLAR LLC		03/16/2017	PRIVATE DIRECT		200,000	200,000	0
16411Q-AA-9	CHENIERE ENERGY PARTNERS LP		09/12/2017	CREDIT SUISSE SECURITIES (USA) LLC		15,000	15,000	0
16412X-AG-0	CHENIERE CORPUS CHRISTI HOLDINGS L		05/15/2017	VARIOUS		55,394	55,000	0
171265-B#-7	CHUGACH ELECTRIC ASSOCIATION INC.		03/17/2017	PRIVATE DIRECT		400,000	400,000	0
172967-LP-4	CITIGROUP INC		07/17/2017	CITIGROUP GLOBAL MARKETS INC		2,000,000	2,000,000	0
17321R-AJ-5	CGCMT_13-GC17		06/09/2017	BANK OF AMERICA SECURITIES LLC		82,541	75,000	138
17321R-AM-8	CGCMT_13-GC17		08/23/2017	MORGAN STANLEY & CO. INC.		95,703	100,000	394
17322Y-AH-3	CGCMT_14-GC25		11/02/2017	KGS ALPHA CAPITAL MARKETS LP		725,539	700,000	441
17326D-AH-5	CGCMT_17-P8		09/18/2017	CITIGROUP GLOBAL MARKETS INC		100,429	100,000	332
17326F-AF-4	CGCMT_17-C4		10/20/2017	CITIGROUP GLOBAL MARKETS INC		80,588	0	1,063
18055#-AX-0	CLARION LION PROPERTIES FUND HOLDI		05/01/2017	PRIVATE DIRECT		100,000	100,000	0
18055#-AY-8	CLARION LION PROPERTIES FUND HOLDI		05/01/2017	PRIVATE DIRECT		100,000	100,000	0
18055#-AZ-5	CLARION LION PROPERTIES FUND HOLDI		05/01/2017	PRIVATE DIRECT		300,000	300,000	0
20268K-AA-8	CBSLT_17-BGS		10/19/2017	GOLDMAN SACHS & CO		199,958	200,000	0
202795-HK-9	COMMONWEALTH EDISON		03/31/2017	DEUTSCHE BANK SECURITIES, INC.		308,310	250,000	819
20338H-AB-9	COMMSCOPE TECHNOLOGIES FINANCE LLC		11/14/2017	VARIOUS		108,700	110,000	613
207597-DV-4	CONNECTICUT LIGHT AND POWER CO		03/14/2017	STIFEL, NICHOLAS & COMPANY, INC		316,100	250,000	4,674
21870K-AJ-7	CORE_15-WEST		09/22/2017	J.P. MORGAN SECURITIES, INC.		101,465	100,000	243
21870P-AN-7	CORE_15-TEXW		09/26/2017	BANK OF AMERICA SECURITIES LLC		305,906	300,000	895
224044-CJ-4	COX COMMUNICATIONS INC		07/24/2017	RBC CAPITAL MARKETS		1,990,440	2,000,000	0
233046-AF-8	DNKN_17-1A		09/14/2017	GUGGENHEIM CAPITAL MARKETS, LLC		1,500,000	1,500,000	0
23305J-AG-7	DBUBS_17-BRBK		10/12/2017	DEUTSCHE BANK SECURITIES, INC.		101,304	100,000	243
23306N-AL-6	DBWF_15-LCM		05/22/2017	MORGAN STANLEY & CO. INC.		352,375	400,000	986
23312V-AJ-5	DBJPM_16-C3		07/27/2017	J.P. MORGAN SECURITIES, INC.		244,375	250,000	0
23342K-AC-8	DRB_17-A		04/13/2017	CREDIT SUISSE SECURITIES (USA) LLC		999,632	1,000,000	0
233851-CU-6	DAIMLER FINANCE NORTH AMERICA LLC		01/03/2017	J.P. MORGAN SECURITIES, INC.		995,980	1,000,000	0
24500E-AL-8	DAFC_17-AMO		06/02/2017	BANK OF AMERICA SECURITIES LLC		192,265	200,000	384
24618#-AL-4	DELAWARE NORTH COMPANIES INC		12/20/2017	PRIVATE DIRECT		100,000	100,000	0
250847-EA-4	DETROIT EDISON		03/16/2017	STIFEL, NICHOLAS & COMPANY, INC		301,748	250,000	6,729
250847-EB-2	DETROIT EDISON CO		03/31/2017	STIFEL, NICHOLAS & COMPANY, INC		329,890	250,000	5,705
25755T-AH-3	DPABS_17-1A		06/12/2017	GUGGENHEIM CAPITAL MARKETS, LLC		100,000	100,000	0
26444H-AC-5	DUKE ENERGY FLORIDA LLC		01/03/2017	BANK OF AMERICA SECURITIES LLC		3,123,125	3,125,000	0
29379V-BN-2	ENTERPRISE PRODUCTS OPERATING LLC		08/07/2017	CITIGROUP GLOBAL MARKETS INC		500,000	500,000	0
29444U-AR-7	EQUINIX INC		03/08/2017	J.P. MORGAN SECURITIES, INC.		15,000	15,000	0
30247D-AE-1	FFML_06-FF13		06/22/2017	KEYBANC CAPITAL MARKETS INC.		229,722	303,514	11
30291K-AQ-3	FREMF_13-K30		11/09/2017	PERFORMANCE TRUST CAPITAL PARTNERS		100,355	100,000	119
30291N-AG-9	FREMF_13-K32		11/08/2017	PERFORMANCE TRUST CAPITAL PARTNERS		400,188	400,000	354
30291V-AG-1	FREMF_13-K35		11/13/2017	PERFORMANCE TRUST CAPITAL PARTNERS		203,625	200,000	307
33830J-AA-3	GUYS_17-1		05/24/2017	GUGGENHEIM CAPITAL MARKETS, LLC		100,000	100,000	0
33850B-AG-2	FSMT_17-1		07/27/2017	J.P. MORGAN SECURITIES, INC.		639,031	650,000	1,896
33850R-AG-7	FSMT_17-2		10/26/2017	J.P. MORGAN SECURITIES, INC.		1,777,495	1,800,000	5,250
34502*-AA-0	FOOTBALL CLUB TERM NOTES 2032 TRUS		08/29/2017	DIRECT		100,000	100,000	0
34502*-AB-8	FOOTBALL CLUB TERM NOTES 2032 TRUS		08/29/2017	PRIVATE DIRECT		300,000	300,000	0
35086@-AA-9	FOUR CORNERS OPERATING PARTNERSHIP		06/07/2017	PRIVATE DIRECT		500,000	500,000	0
35877#-AA-0	FRISCO HQ OPERATIONS LLC		08/22/2017	PRIVATE DIRECT		500,000	500,000	0
36248E-AG-0	GSMS_10-C2		07/20/2017	BANK OF AMERICA SECURITIES LLC		309,949	300,000	1,037
36250P-AL-9	GSMS_15-GC32		04/28/2017	GOLDMAN SACHS & CO		101,969	100,000	25
36251X-AE-7	GSMS_16-GS4		08/22/2017	BANK OF AMERICA SECURITIES LLC		135,566	200,000	382
36252H-AC-5	GSMS_17-GS5		03/07/2017	GOLDMAN SACHS & CO		1,009,959	1,000,000	1,894
36959C-AA-6	GENERAL ELECTRIC CO		02/07/2017	MORGAN STANLEY & CO. INC.		1,404,430	1,000,000	35,208
37045V-AN-0	GENERAL MOTORS CO		08/02/2017	DEUTSCHE BANK SECURITIES, INC.		59,911	60,000	0

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
372460-C#-0	GENUINE PARTS COMPANY		10/30/2017	PRIVATE DIRECT		100,000	100,000	0
372460-D*-3	GENUINE PARTS COMPANY		10/30/2017	PRIVATE DIRECT		116,275	120,080	0
382550-BG-5	GOODYEAR TIRE & RUBBER COMPANY (TH		03/21/2017	BANK OF AMERICA SECURITIES LLC		14,790	15,000	35
39121J-C@-7	GREAT RIVER ENERGY		08/30/2017	PRIVATE DIRECT		600,000	600,000	0
39122@-AA-7	GREAT RIVER HYDRO LLC		04/18/2017	PRIVATE DIRECT		500,000	500,000	0
39808C-A*-6	GRIDIRON FUNDING LLC		05/15/2017	PRIVATE DIRECT		1,000,000	1,000,000	0
404119-BV-0	HCA INC		06/08/2017	CITIGROUP GLOBAL MARKETS INC		3,000,000	3,000,000	0
41165A-AB-8	HVMLT_07-5		04/19/2017	CITIGROUP GLOBAL MARKETS INC		156,244	174,574	24
44416*-AG-1	HUDSON TRANSMISSION PARTNERS LLC		12/19/2017	PRIVATE DIRECT		100,000	100,000	0
44891F-AE-6	HALST_17-A		01/10/2017	BANK OF AMERICA SECURITIES LLC		6,199,475	6,200,000	0
450636-B*-5	ITR CONCESSION CO LLC		10/18/2017	PRIVATE DIRECT		700,000	700,000	0
458140-AU-4	INTEL CORP		01/25/2017	MORGAN STANLEY & CO. INC.		1,918,880	2,000,000	10,256
458140-BF-6	INTEL CORP		12/08/2017	CORPORATE ACTION		7,765,000	7,765,000	0
46284V-AC-5	IRON MOUNTAIN INC		09/06/2017	J.P. MORGAN SECURITIES, INC.		10,000	10,000	0
46620V-AA-2	HENDR_17-2A		08/01/2017	BARCLAYS CAPITAL INC		199,910	200,000	0
46636V-AP-1	JPMCC_11-C5		09/28/2017	MORGAN STANLEY & CO. INC.		107,750	100,000	16
46639J-AK-6	JPMCC_13-C10		08/08/2017	PERFORMANCE TRUST CAPITAL PARTNERS		102,578	100,000	115
46639J-AP-5	JPMCC_13-C10		08/03/2017	SANDLER O'NEILL & PARTNERS		76,250	100,000	68
46640J-AC-1	JPMCC_13-C13		06/13/2017	MORGAN STANLEY & CO. INC.		92,520	100,000	169
46640N-AP-3	JPMBB_13-C15		09/29/2017	SANDLER O'NEILL & PARTNERS		98,375	100,000	29
46640U-AK-8	JPMBB_13-C17		06/28/2017	MORGAN STANLEY & CO. INC.		211,484	200,000	56
46641W-BB-2	JPMBB_14_C19		08/03/2017	KGS ALPHA CAPITAL MARKETS LP		104,641	100,000	91
46644K-AG-5	JPMCC_15-FRR2		08/09/2017	PERFORMANCE TRUST CAPITAL PARTNERS		1,104,000	1,200,000	1,297
46647E-AE-1	JPMMT_16-3		12/06/2017	J.P. MORGAN SECURITIES, INC.		1,394,453	1,383,000	1,345
46648C-AH-7	JPMMT_17-1		06/05/2017	J.P. MORGAN SECURITIES, INC.		149,725	150,000	102
46648H-AG-8	JPMMT_17-2		05/22/2017	J.P. MORGAN SECURITIES, INC.		198,174	200,000	583
46648H-AZ-6	JPMMT_17-2		05/22/2017	J.P. MORGAN SECURITIES, INC.		99,724	100,000	314
46648U-AG-9	JPMMT_17-4		10/18/2017	J.P. MORGAN SECURITIES, INC.		199,469	200,000	583
46659*-AA-5	JM FAMILY ENTERPRISES INC		11/01/2017	PRIVATE DIRECT		400,000	400,000	0
47032@-AR-2	JAMES CAMPBELL CO LLC		07/27/2017	PRIVATE DIRECT		100,000	100,000	0
47032@-AS-0	JAMES CAMPBELL CO LLC		07/27/2017	PRIVATE DIRECT		100,000	100,000	0
47760Q-AA-1	JIMMY_17-1A		06/27/2017	BARCLAYS CAPITAL INC		1,300,000	1,300,000	0
478160-CF-9	JOHNSON & JOHNSON		03/23/2017	MORGAN STANLEY & CO. INC.		108,720	110,000	277
48128K-AZ-4	JPMCC_17-JP6		06/19/2017	J.P. MORGAN SECURITIES, INC.		198,147	200,000	385
501044-CT-6	KROGER CO		06/21/2017	J.P. MORGAN SECURITIES, INC.		375,085	350,000	7,260
50512#-AB-8	LA STADIUM FINANCE CO LLC		04/13/2017	PRIVATE DIRECT		200,000	200,000	0
50550#-AA-3	LACKAWANNA ENERGY CENTER LLC		01/13/2017	PRIVATE DIRECT		1,000,000	1,000,000	0
518887-AB-0	DRB_17-B		07/26/2017	BANK OF AMERICA SECURITIES LLC		699,869	700,000	0
53154*-AM-5	LIBERTY UTILITIES FINANCE GP1		03/24/2017	PRIVATE DIRECT		1,000,000	1,000,000	0
53219L-AQ-2	LIFEPOINT HEALTH INC		11/16/2017	BANK OF AMERICA SECURITIES LLC		19,600	20,000	57
532457-BR-8	ELI LILLY AND COMPANY		05/04/2017	MORGAN STANLEY & CO. INC.		3,083,229	3,100,000	0
53621@-AJ-5	LION INDUSTRIAL PROPERTIES LP		04/17/2017	PRIVATE DIRECT		500,000	500,000	0
536797-AC-7	LITHIA MOTORS INC.		07/17/2017	J.P. MORGAN SECURITIES, INC.		10,000	10,000	0
53767#-AC-2	LITTELFUSE INC.		02/15/2017	PRIVATE DIRECT		100,000	100,000	0
548661-DQ-7	LOWES COMPANIES INC.		04/19/2017	BANK OF AMERICA SECURITIES LLC		993,640	1,000,000	0
55279H-AQ-3	MANUFACTURERS AND TRADERS TRUST CO		08/14/2017	J.P. MORGAN SECURITIES, INC.		999,660	1,000,000	0
55305B-AQ-4	M/I HOMES INC		07/31/2017	VARIOUS		30,125	30,000	0
55342U-AH-7	MPT OPERATING PARTNERSHIP LP / MPT		09/07/2017	J.P. MORGAN SECURITIES, INC.		25,000	25,000	0
56081#-BJ-8	MAJOR LEAGUE BASEBALL TRUST		02/10/2017	PRIVATE DIRECT		500,000	500,000	0
56081#-BL-3	MAJOR LEAGUE BASEBALL TRUST		12/11/2017	PRIVATE DIRECT		100,000	100,000	0
56081#-BN-9	MAJOR LEAGUE BASEBALL TRUST		12/11/2017	PRIVATE DIRECT		100,000	100,000	0
59001A-BA-9	MERITAGE HOMES CORP		05/22/2017	VARIOUS		25,050	25,000	0
594918-BY-9	MICROSOFT CORPORATION		01/30/2017	HSBC SECURITIES (USA) INC.		3,487,575	3,500,000	0
59980A-AB-3	MCMLT_17-2		06/12/2017	BANK OF AMERICA SECURITIES LLC		101,114	100,000	181
59980A-AC-1	MCMLT_17-2		08/16/2017	VARIOUS		171,540	175,000	316
59980C-AF-0	MCMLT_17-3		09/21/2017	WACHOVIA CAPITAL MARKETS LLC		195,140	200,000	488
59981H-AC-5	MCMLT_17-1		08/16/2017	BROWNSTONE INVESTMENT GROUP LLC		37,106	37,500	68
61690G-AL-5	MSBAM_14-C14		07/21/2017	PERFORMANCE TRUST CAPITAL PARTNERS		428,688	400,000	1,341
61691N-AK-1	MSC_17-HR2		12/12/2017	MORGAN STANLEY & CO. INC.		302,058	300,000	740
61744Y-AK-4	MORGAN STANLEY		07/19/2017	MORGAN STANLEY & CO. INC.		2,000,000	2,000,000	0
61746B-EF-9	MORGAN STANLEY		03/14/2017	MORGAN STANLEY & CO. INC.		2,925,090	3,000,000	17,219
61763X-AL-0	MSBAM_14-C18		08/01/2017	MORGAN STANLEY & CO. INC.		694,258	700,000	261
61764R-BL-1	MSBAM_15-C20		10/25/2017	BANK OF AMERICA SECURITIES LLC		599,555	600,000	1,987
61764X-BP-9	MSBAM_15-C21		04/21/2017	WACHOVIA CAPITAL MARKETS LLC		897,843	910,000	2,650
61767E-AK-0	MSBAM_17-C34		10/06/2017	BANK OF AMERICA SECURITIES LLC		201,584	200,000	433

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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
626717-AJ-1	MURPHY OIL CORPORATION		08/04/2017	J.P. MORGAN SECURITIES, INC.		25,000	25,000	0
626738-AD-0	MURPHY OIL USA INC		04/20/2017	J.P. MORGAN SECURITIES, INC.		5,000	5,000	0
637432-NL-5	NATIONAL RURAL UTILITIES COOPERATI		01/31/2017	MITSUBISHI UFJ SECURITIES		998,050	1,000,000	0
65339K-AT-7	NEXTERA ENERGY CAPITAL HOLDINGS IN		04/25/2017	CREDIT SUISSE SECURITIES (USA) LLC		997,160	1,000,000	0
666807-BN-1	NORTHROP GRUMMAN CORP		10/10/2017	J.P. MORGAN SECURITIES, INC.		1,998,940	2,000,000	0
668074-G*-2	NORTHWESTERN CORP		11/06/2017	PRIVATE DIRECT		200,000	200,000	0
67059T-AE-5	NUSTAR LOGISTICS LP		04/21/2017	MIZUHO SECURITIES USA INC		45,469	45,000	0
67103H-AF-4	O REILLY AUTOMOTIVE INC		08/10/2017	BANK OF AMERICA SECURITIES LLC		1,497,600	1,500,000	0
67113H-AD-7	OTG MANAGEMENT LLC TL-DD		11/30/2017	PRIVATE DIRECT		90,535	90,535	0
674003-B@-6	OAKTREE CAPITAL GROUP LLC		12/18/2017	PRIVATE DIRECT		200,000	200,000	0
678858-BR-1	OKLAHOMA GAS AND ELECTRIC COMPANY		03/28/2017	MIZUHO SECURITIES USA INC		1,498,980	1,500,000	0
680665-AJ-5	OLIN CORP		03/15/2017	BANK OF AMERICA SECURITIES LLC		40,000	40,000	47
68389X-BN-4	ORACLE CORP		11/15/2017	CITIGROUP GLOBAL MARKETS INC		1,004,670	1,000,000	722
693506-BE-6	PPG INDUSTRIES INC.		02/08/2017	MORGAN STANLEY & CO. INC.		1,196,170	1,000,000	13,444
69351U-AU-7	PPL ELECTRIC UTILITIES CORPORATION		05/08/2017	CITIGROUP GLOBAL MARKETS INC		2,573,740	2,600,000	0
713448-BZ-0	PEPSICO INC/NC		03/09/2017	BARCLAYS CAPITAL INC		1,118,088	1,150,000	1,150
718549-AF-5	PHILLIPS 66 PARTNERS LP		10/10/2017	CITIGROUP GLOBAL MARKETS INC		747,150	750,000	0
72352@-AA-9	PIO PICO HOLDCO ISSUER LLC		05/01/2017	PRIVATE DIRECT		500,000	500,000	0
73020*-AJ-2	PNG COMPANIES LLC		12/18/2017	PRIVATE DIRECT		4,000,000	4,000,000	0
73020*-AK-9	PNG COMPANIES LLC		12/18/2017	PRIVATE DIRECT		100,000	100,000	0
73020*-AL-7	PNG COMPANIES LLC		12/18/2017	PRIVATE DIRECT		100,000	100,000	0
741503-BC-9	PRICELINE GROUP INC		08/10/2017	WACHOVIA CAPITAL MARKETS LLC		1,498,770	1,500,000	0
74333J-AG-6	PROG_17-SFR1		07/27/2017	WACHOVIA CAPITAL MARKETS LLC		1,008,594	1,000,000	461
744533-BJ-8	PUBLIC SERVICE CO OF OKLAHOMA		04/27/2017	BANK OF AMERICA SECURITIES LLC		122,126	95,000	2,920
74456Q-AQ-9	PUBLIC SERVICE ELECTRIC AND GAS CO		03/31/2017	VARIOUS		908,803	750,000	13,538
745332-BU-9	PUGET SOUND ENERGY INC		04/05/2017	VARIOUS		2,764,772	2,350,000	36,843
74733V-AD-2	QEP RESOURCES INC		11/06/2017	WACHOVIA CAPITAL MARKETS LLC		15,000	15,000	0
74932B-AG-8	RBSCF_13-SMV		11/14/2017	CREDIT SUISSE SECURITIES (USA) LLC		1,744,053	1,750,000	2,560
749685-AW-3	RPM INTERNATIONAL INC		12/06/2017	WACHOVIA CAPITAL MARKETS LLC		1,999,940	2,000,000	0
76169#-AJ-2	REYES HOLDINGS LLC		10/17/2017	PRIVATE DIRECT		1,800,000	1,800,000	0
771196-BE-1	ROCHE HOLDINGS INC		08/23/2017	WACHOVIA CAPITAL MARKETS LLC		2,095,360	2,000,000	27,544
774341-AK-7	ROCKWELL COLLINS INC.		03/28/2017	WACHOVIA CAPITAL MARKETS LLC		2,995,050	3,000,000	0
774341-AL-5	ROCKWELL COLLINS INC.		03/28/2017	WACHOVIA CAPITAL MARKETS LLC		3,086,577	3,100,000	0
797440-BF-0	SAN DIEGO GAS & ELECTRIC		03/31/2017	STIFEL, NICHOLAS & COMPANY, INC		582,410	500,000	10,403
797440-BJ-2	SAN DIEGO GAS & ELECTRIC CO		05/10/2017	STIFEL, NICHOLAS & COMPANY, INC		3,517,885	2,750,000	55,635
811054-AG-0	EW SCRIPPS CO		04/20/2017	WACHOVIA CAPITAL MARKETS LLC		15,000	15,000	0
81745X-AG-2	SEMT_17-4		06/07/2017	WACHOVIA CAPITAL MARKETS LLC		112,852	112,500	306
81746H-AA-9	SEMT_17-CH1		09/20/2017	WACHOVIA CAPITAL MARKETS LLC		102,671	100,000	300
81746H-AN-1	SEMT_17-CH1		09/20/2017	WACHOVIA CAPITAL MARKETS LLC		102,986	100,000	300
81746J-AN-7	SEMT_17-CH2		11/07/2017	WACHOVIA CAPITAL MARKETS LLC		306,731	300,000	933
81753R-AA-7	RRT_14-1		07/19/2017	BANK OF AMERICA SECURITIES LLC		74,750	100,000	0
824348-AX-4	SHERWIN-WILLIAMS CO		05/02/2017	CITIGROUP GLOBAL MARKETS INC		1,072,580	1,080,000	0
82967N-BA-5	SIRIUS XM RADIO INC		06/27/2017	J.P. MORGAN SECURITIES, INC.		40,038	40,000	0
83189D-AD-2	SMB_17-B		10/31/2017	J.P. MORGAN SECURITIES, INC.		198,609	200,000	0
83401B-AC-0	SOFI_17-F		12/05/2017	MORGAN STANLEY & CO. INC.		599,794	600,000	0
83403Y-AC-8	SOFI_17-B		09/28/2017	BANK OF AMERICA SECURITIES LLC		101,344	100,000	72
83404K-AD-5	SOFI_17-E		10/06/2017	DEUTSCHE BANK SECURITIES, INC.		298,239	300,000	0
83404K-AE-3	SOFI_17-E		10/06/2017	DEUTSCHE BANK SECURITIES, INC.		99,835	100,000	0
83405D-AD-0	SOFI_17-B		05/19/2017	BANK OF AMERICA SECURITIES LLC		99,938	100,000	0
83405J-AB-1	SCLP_17-4		06/27/2017	DEUTSCHE BANK SECURITIES, INC.		249,987	250,000	0
83405L-AC-4	SOFI_17-5		09/15/2017	GOLDMAN SACHS & CO		199,969	200,000	0
83405Q-AC-3	SCLP_17-6		12/04/2017	VARIOUS		299,553	300,000	244
83416W-AA-1	SOLAR STAR FUNDING LLC		04/24/2017	VARIOUS		1,495,559	1,367,971	23,284
842400-EZ-2	SOUTHERN CALIFORNIA EDISON COMPANY		03/31/2017	STIFEL, NICHOLAS & COMPANY, INC		2,718,598	2,250,000	12,333
842400-GG-2	SOUTHERN CALIFORNIA EDISON CO		03/21/2017	J.P. MORGAN SECURITIES, INC.		999,300	1,000,000	0
84857L-A#-8	SPIRE INC		03/15/2017	PRIVATE DIRECT		250,000	250,000	0
853496-AC-1	STANDARD INDUSTRIES INC		02/02/2017	BANK OF AMERICA SECURITIES LLC		30,000	30,000	0
858271-A*-0	STEELRIVER TRANSMISSION CO LLC		06/29/2017	PRIVATE DIRECT		100,000	100,000	0
871503-AU-2	SYMANTEC CORPORATION		02/07/2017	BANK OF AMERICA SECURITIES LLC		5,000	5,000	0
87236Y-AF-5	TD AMERITRADE HOLDING CO		04/24/2017	WACHOVIA CAPITAL MARKETS LLC		1,995,840	2,000,000	0
87264A-AT-2	T-MOBILE USA INC		03/13/2017	DEUTSCHE BANK SECURITIES, INC.		5,000	5,000	0
87265H-AF-6	TRI POINTE GROUP INC		06/06/2017	VARIOUS		50,000	50,000	3
87470L-AD-3	TALLGRASS ENERGY PARTNERS LP /TALL		09/13/2017	MORGAN STANLEY & CO. INC.		45,113	45,000	0
875127-AW-2	TAMPA ELECTRIC COMPANY		04/04/2017	VARIOUS		1,828,163	1,500,000	32,757
879360-C#-0	TELEDYNE TECHNOLOGIES INC		04/18/2017	PRIVATE DIRECT		534,925	600,400	0

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879360-C@-2	TELEDYNE TECHNOLOGIES INC		04/18/2017	PRIVATE DIRECT		534,925	600,400	0
88159D-AA-3	TES_17-1A		11/03/2017	CREDIT SUISSE SECURITIES (USA) LLC		449,939	450,000	0
88307*-AA-3	TEXOMA WIND LLC		02/08/2017	PRIVATE DIRECT		1,000,000	1,000,000	0
883556-BY-7	THERMO FISHER SCIENTIFIC INC		08/10/2017	J.P. MORGAN SECURITIES, INC.		1,976,500	2,000,000	0
89171U-CS-6	TPMT_15-4		09/06/2017	J.P. MORGAN SECURITIES, INC.		1,560,000	1,500,000	1,021
89171Y-BA-8	TPMT_15-2		06/19/2017	BANK OF AMERICA SECURITIES LLC		207,204	193,000	565
89172P-AC-3	TPMT_16-2		07/07/2017	WACHOVIA CAPITAL MARKETS LLC		193,109	200,000	183
89172P-AD-1	TPMT_16-2		11/15/2017	CITIGROUP GLOBAL MARKETS INC		388,000	400,000	533
89172R-AD-7	TPMT_15-6		07/21/2017	AMHERST PIERPONT		355,469	350,000	911
89173F-AC-4	TPMT_17-1		10/04/2017	BROWNSTONE INVESTMENT GROUP LLC		1,222,500	1,200,000	625
89173H-AC-0	TPMT_17-2		10/03/2017	BROWNSTONE INVESTMENT GROUP LLC		1,222,969	1,200,000	500
89236T-DP-7	TOYOTA MOTOR CREDIT CORP		01/04/2017	CITIGROUP GLOBAL MARKETS INC		1,497,975	1,500,000	0
89236T-DR-3	TOYOTA MOTOR CREDIT CORP		01/04/2017	J.P. MORGAN SECURITIES, INC.		1,993,380	2,000,000	0
89307#-AA-7	TRANS BAY CABLE LLC		06/29/2017	PRIVATE DIRECT		100,000	100,000	0
898813-AM-2	TUCSON ELECTRIC POWER CO		05/10/2017	STIFEL, NICHOLAS & COMPANY, INC		2,958,505	2,750,000	22,917
90276T-AM-6	UBSCM_17-C5		11/01/2017	UBS SECURITIES LLC		102,272	100,000	180
907825-AA-1	UNION PACIFIC RAILROAD CO		08/22/2017	BARCLAYS CAPITAL INC		100,975	98,648	893
92242G-AB-5	VEE PAK INC TL		03/09/2017	PRIVATE DIRECT		985,000	1,000,000	0
92922F-4V-7	WAMU_05-AR13		10/11/2017	GOLDMAN SACHS & CO		106,922	108,344	120
92938V-AU-9	WFRBS_14-C19		08/15/2017	PERFORMANCE TRUST CAPITAL PARTNERS		206,492	200,000	439
92939H-BC-8	WFRBS_14-C23		10/27/2017	WACHOVIA CAPITAL MARKETS LLC		1,591,875	1,600,000	5,315
93363X-AD-5	WMHE_07-HE4		10/18/2017	WACHOVIA CAPITAL MARKETS LLC		206,002	297,787	224
93935F-AC-5	WMALT_06-AR6		04/17/2017	AMHERST PIERPONT		92,072	127,462	103
93935Y-AA-8	WMALT_06-AR10		11/29/2017	HUNT FINANCIAL SECURITIES LLC		143,857	195,724	47
94988D-AW-0	WFRR_13-FRR1		10/31/2017	PERFORMANCE TRUST CAPITAL PARTNERS		74,594	100,000	0
94989E-AL-1	WFCM_15-LC20		08/01/2017	VARIOUS		245,172	250,000	423
95000P-AL-8	WFCM_16-C37		10/26/2017	WACHOVIA CAPITAL MARKETS LLC		599,870	580,000	2,100
95000Y-BD-6	WFCM_17-C40		10/05/2017	WACHOVIA CAPITAL MARKETS LLC		99,126	100,000	199
95058X-AE-8	WEN_18-1A		12/06/2017	CITIGROUP GLOBAL MARKETS INC		1,700,000	1,700,000	0
97381L-AA-6	WINDSTREAM SERVICES LLC / WINDSTRE		11/06/2017	CORPORATE ACTION		25,620	38,000	0
97381L-AB-4	WINDSTREAM SERVICES LLC / WINDSTRE		11/06/2017	CORPORATE ACTION		32,493	38,000	0
984121-CQ-4	XEROX CORPORATION		09/07/2017	J.P. MORGAN SECURITIES, INC.		999,200	1,000,000	0
BINORM-Q6-6	PSKW LLC - TL		11/14/2017	PRIVATE DIRECT		96,912	98,890	0
BINOYZ-B5-7	COSO GEOTHERMAL POWER HOLDINGS		02/16/2017	DIRECT		347,451	347,451	0
BIN12K-E7-6	ON LOCATION EVENTS LLC		12/11/2017	PRIVATE DIRECT		987,500	1,000,000	0
C7236#-AA-2	PET SUPERMARKET INC - TL		08/04/2017	PRIVATE DIRECT		136,364	136,364	0
C9716#-AK-5	WASTE CONNECTIONS INC		04/20/2017	PRIVATE DIRECT		700,000	700,000	0
G6093#-AB-0	APTARGROUP UK HOLDINGS LTD		07/19/2017	PRIVATE DIRECT		575,925	600,400	0
Q1297#-AL-2	CSLB HOLDINGS INC		10/04/2017	PRIVATE DIRECT		200,000	200,000	0
008474-C#-3	AGNICO-EAGLE MINES LIMITED	A	06/29/2017	PRIVATE DIRECT		100,000	100,000	0
008474-D*-6	AGNICO-EAGLE MINES LIMITED	A	06/29/2017	PRIVATE DIRECT		100,000	100,000	0
008474-D@-4	AGNICO-EAGLE MINES LIMITED	A	06/29/2017	PRIVATE DIRECT		400,000	400,000	0
01626P-AH-9	ALIMENTATION COUCHE-TARD INC	A	07/19/2017	WACHOVIA CAPITAL MARKETS LLC		998,660	1,000,000	0
15135U-AP-4	CENOVUS ENERGY INC	A	04/04/2017	J.P. MORGAN SECURITIES, INC.		2,397,816	2,400,000	0
15135U-AR-0	CENOVUS ENERGY INC	A	04/04/2017	J.P. MORGAN SECURITIES, INC.		1,598,288	1,600,000	0
895945-D#-7	TRICAN WELL SERVICE LTD	A	04/28/2017	CAPITALIZED INTEREST		214	214	0
895945-D@-9	TRICAN WELL SERVICE LTD	A	04/28/2017	CAPITALIZED INTEREST		428	428	0
895945-G*-8	TRICAN WELL SERVICE LTD	A	09/15/2017	CAPITALIZED INTEREST		82	82	0
895945-G@-6	TRICAN WELL SERVICE LTD	A	10/28/2017	CAPITALIZED INTEREST		96	96	0
00774M-AA-3	AERCAP IRELAND CAPITAL LTD / AERCA	D	01/23/2017	J.P. MORGAN SECURITIES, INC.		1,993,520	2,000,000	0
009279-AC-4	AIRBUS GROUP SE	D	04/05/2017	J.P. MORGAN SECURITIES, INC.		2,518,610	2,550,000	0
01609W-AT-9	ALIBABA GROUP HOLDING LTD	D	12/04/2017	GOLDMAN SACHS & CO		5,798,028	5,800,000	0
05565A-DW-0	BNP PARIBAS SA	D	11/07/2017	BNP PARIBAS SECURITIES CORP		1,000,000	1,000,000	0
05964H-AF-2	BANCO SANTANDER SA	D	10/17/2017	MORGAN STANLEY & CO. INC.		1,990,780	2,000,000	0
06738E-AS-4	BARCLAYS PLC	D	01/03/2017	BARCLAYS CAPITAL INC		2,000,000	2,000,000	0
08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABLES L	D	02/22/2017	PRIVATE DIRECT		400,000	400,000	0
12117#-AA-9	BUREAU VERITAS HOLDINGS INC	D	09/01/2017	PRIVATE DIRECT		500,000	500,000	0
225401-AC-2	CREDIT SUISSE GROUP AG	D	01/04/2017	CREDIT SUISSE SECURITIES (USA) LLC		1,000,000	1,000,000	0
24718P-AA-5	DELPHI JERSEY HOLDINGS PLC	D	09/14/2017	BARCLAYS CAPITAL INC		19,900	20,000	0
30251G-AW-7	FMG RESOURCES (AUGUST 2006) PTY LT	D	05/09/2017	VARIOUS		50,100	50,000	0
404280-BL-2	HSBC HOLDINGS PLC	D	05/15/2017	HSBC SECURITIES (USA) INC.		400,000	400,000	0
456837-AH-6	ING GROEP NV	D	03/21/2017	J.P. MORGAN SECURITIES, INC.		998,690	1,000,000	0
46115H-BB-2	INTESA SANPAOLO SPA	D	07/10/2017	J.P. MORGAN SECURITIES, INC.		1,995,720	2,000,000	0
53944Y-AD-5	LLOYDS BANKING GROUP PLC	D	09/28/2017	CREDIT AGRICOLE SECURITIES		1,016,840	1,000,000	8,438
63859W-AF-6	NATIONWIDE BUILDING SOCIETY	D	10/11/2017	MORGAN STANLEY & CO. INC.		999,110	1,000,000	0

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74165G-AB-6	PRIMA_15-4A	D	10/30/2017	BANK OF AMERICA SECURITIES LLC		1,394,641	1,400,000	1,711
80281L-AF-2	SANTANDER UK GROUP HOLDINGS PLC	D	01/03/2017	SEAPORT GROUP		501,295	500,000	0
80281L-AG-0	SANTANDER UK GROUP HOLDINGS PLC	D	10/27/2017	BANK OF AMERICA SECURITIES LLC		1,500,000	1,500,000	0
82620K-AU-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ	D	03/07/2017	CITIGROUP GLOBAL MARKETS INC		998,991	1,000,000	0
87938W-AU-7	TELEFONICA EMISIONES SAU	D	04/24/2017	CITIGROUP GLOBAL MARKETS INC		515,130	500,000	3,620
A3158#-AB-5	HOFER FINANCIAL SERVICES GMBH	D	07/25/2017	PRIVATE DIRECT		500,000	500,000	0
A3158#-AC-3	HOFER FINANCIAL SERVICES GMBH	D	07/25/2017	PRIVATE DIRECT		1,000,000	1,000,000	0
G2616#-AM-3	DCC TREASURY 2014 LTD	B	09/13/2017	PRIVATE DIRECT		1,787,475	1,801,200	0
G5560@-AB-8	LONDON LUTON AIRPORT HOLDINGS I LI	B	08/17/2017	PRIVATE DIRECT		902,160	946,925	0
G6764#-AA-0	OMEGA LEASING NO 9 LTD	D	04/12/2017	PRIVATE DIRECT		300,000	300,000	0
G7059#-AA-2	PHOENIX NATURAL GAS LTD	B	07/05/2017	PRIVATE DIRECT		2,069,920	2,164,400	0
G7219*-AK-1	PREMIER OIL PLC MW	D	07/28/2017	PRIVATE DIRECT		212,896	241,454	0
G7219*-AN-5	PREMIER OIL PLC MW	D	11/01/2017	VARIOUS		175,187	198,353	0
G7219*-AS-4	PREMIER OIL PLC	D	07/28/2017	PRIVATE DIRECT		1,587,104	1,800,000	0
G7219*-AV-7	PREMIER OIL PLC	D	07/28/2017	PRIVATE DIRECT		1,324,813	1,500,000	0
G7304*-AA-9	QUADGAS FINANCE PLC	B	10/31/2017	PRIVATE DIRECT		1,327,950	1,352,750	0
G7304*-AB-7	QUADGAS FINANCE PLC	B	10/31/2017	PRIVATE DIRECT		1,327,950	1,352,750	0
G7304*-AD-3	QUADGAS FINANCE PLC	D	10/31/2017	PRIVATE DIRECT		1,000,000	1,000,000	0
G8472#-AE-1	STERIS CORPORATION	B	02/27/2017	PRIVATE DIRECT		1,246,850	1,352,750	0
G8967#-AU-7	TRITON CONTAINER INTERNATIONAL LTD	D	07/13/2017	PRIVATE DIRECT		500,000	500,000	0
G8967#-AV-5	TRITON CONTAINER INTERNATIONAL LTD	D	07/13/2017	PRIVATE DIRECT		500,000	500,000	0
G9605#-AJ-8	WHITBREAD GROUP PLC	B	08/16/2017	PRIVATE DIRECT		1,287,150	1,352,750	0
N8502#-AA-5	TELEDYNE NETHERLANDS BV	B	04/18/2017	PRIVATE DIRECT		267,463	300,200	0
N8502#-AB-3	TELEDYNE NETHERLANDS BV	B	04/18/2017	PRIVATE DIRECT		267,463	300,200	0
P4920#-AA-6	GREENFIELD SPV I SAPI DE CV	D	11/29/2017	PRIVATE DIRECT		100,000	100,000	0
Q0697#-AA-4	AUSGRID FINANCE PTY LTD	D	09/06/2017	PRIVATE DIRECT		100,000	100,000	0
Q0697#-AB-2	AUSGRID FINANCE PTY LTD	D	09/06/2017	PRIVATE DIRECT		300,000	300,000	0
Q0697#-AC-0	AUSGRID FINANCE PTY LTD	D	09/06/2017	PRIVATE DIRECT		200,000	200,000	0
Q2762#-AA-0	CONNECTEAST FINANCE PTY LTD	B	07/26/2017	PRIVATE DIRECT		634,040	625,720	0
Q2762#-AC-6	CONNECTEAST FINANCE PTY LTD	D	09/27/2017	PRIVATE DIRECT		100,000	100,000	0
Q65180-AG-7	NSW ELECTRICITY NETWORKS FINANCE P	D	10/16/2017	PRIVATE DIRECT		100,000	100,000	0
Q7160#-AL-3	ORICA LIMITED	D	05/03/2017	PRIVATE DIRECT		200,000	200,000	0
Q8718#-AD-6	STAR ENTERTAINMENT FINANCE LTD	D	08/22/2017	PRIVATE DIRECT		700,000	700,000	0
Q8718#-AF-1	STAR ENTERTAINMENT FINANCE LTD	D	08/22/2017	PRIVATE DIRECT		3,700,000	3,700,000	0
Q9389#-AF-7	VECTOR LTD	D	10/25/2017	PRIVATE DIRECT		1,000,000	1,000,000	0
Q9389#-AG-5	VECTOR LTD	D	10/25/2017	PRIVATE DIRECT		250,000	250,000	0
R6236*-AA-2	NORSPAN LNG VIII AS	D	01/18/2017	PRIVATE DIRECT		800,000	800,000	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						278,919,731	276,010,579	475,517
8399997. Total - Bonds - Part 3						323,665,061	323,515,751	537,185
8399998. Total - Bonds - Part 5						9,741,034	9,800,000	25,245
8399999. Total - Bonds						333,406,095	333,315,751	562,430
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						0	XXX	0
BINOYZ-B7-3	COSO GEOTHERMAL POWER HOLDINGS		02/16/2017	DIRECT	23.164	370,323		0
G7216B-19-4	PREMIER OIL PLC		07/28/2017	DIRECT	133,108.000	0		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						370,323	XXX	0
9799997. Total - Common Stocks - Part 3						370,323	XXX	0
9799998. Total - Common Stocks - Part 5						136,133	XXX	0
9799999. Total - Common Stocks						506,456	XXX	0
9899999. Total - Preferred and Common Stocks						506,456	XXX	0
9999999 - Totals						333,912,551	XXX	562,430

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179M-QQ-6	GNMA2 30YR		12/01/2017	MBS PAYDOWN		165,845	165,845	182,274	167,239	0	(1,394)	0	(1,394)	0	165,845	0	0	0	3,385	10/20/2042
36202F-HX-7	GNMA2 30YR		12/01/2017	MBS PAYDOWN		122,886	122,886	128,742	123,547	0	(662)	0	(662)	0	122,886	0	0	0	2,806	07/20/2040
912803-AU-7	TREASURY STRIP (PRIN)		08/08/2017	CITIGROUP GLOBAL MARKETS INC		205,295	215,000	206,789	207,576	0	1,223	0	1,223	0	208,799	0	(3,504)	(3,504)	0	08/15/2020
912828-A8-3	TREASURY NOTE		09/20/2017	VARIOUS		12,314,492	12,000,000	12,059,531	12,035,385	0	(4,987)	0	(4,987)	0	12,030,398	0	284,095	284,095	310,031	12/31/2020
912828-T6-7	TREASURY NOTE		02/15/2017	SOCIETE GENERALE		14,508,984	15,000,000	14,699,414	14,706,844	0	7,430	0	7,430	0	14,714,273	0	(205,289)	(205,289)	55,939	10/31/2021
912828-T9-1	TREASURY NOTE		02/17/2017	MORGAN STANLEY & CO. INC.		2,894,414	3,000,000	2,964,258	2,964,954	0	682	0	682	0	2,965,636	0	(71,222)	(71,222)	15,218	10/31/2023
912828-U2-4	TREASURY NOTE		02/17/2017	GOLDMAN SACHS & CO		4,814,063	5,000,000	4,771,484	4,772,447	0	2,888	0	2,888	0	4,775,336	0	38,727	38,727	27,072	11/15/2026
912828-WW-6	TREASURY NOTE		05/17/2017	MORGAN STANLEY & CO. INC.		3,021,563	3,000,000	2,990,742	2,995,110	0	702	0	702	0	2,995,812	0	25,751	25,751	38,785	07/31/2019
0599999. Subtotal - Bonds - U.S. Governments						38,047,542	38,503,731	38,003,234	37,973,102	0	5,882	0	5,882	0	37,978,985	0	68,558	68,558	453,236	XXX
68323A-AC-8	ONTARIO PROVINCE OF	A	12/15/2017	MATURITY		3,000,000	3,000,000	2,991,210	2,998,682	0	1,318	0	1,318	0	3,000,000	0	0	0	94,500	12/15/2017
21987B-AN-8	CODELCO INC	D	08/01/2017	CORPORATE ACTION		571,703	540,000	540,794	540,307	0	(46)	0	(46)	0	540,261	0	31,443	31,443	15,019	11/04/2020
71654Q-BJ-0	PETROLEOS MEXICANOS	D	07/21/2017	CORPORATE ACTION		10,185	10,000	9,954	9,985	0	5	0	5	0	9,990	0	195	195	353	07/18/2018
836205-AM-6	REPUBLIC OF SOUTH AFRICA	D	06/21/2017	CITIGROUP GLOBAL MARKETS INC		108,250	100,000	123,250	108,634	0	(1,693)	0	(1,693)	0	106,940	0	1,310	1,310	3,991	05/27/2019
836205-AN-4	REPUBLIC OF SOUTH AFRICA	D	06/21/2017	J.P. MORGAN SECURITIES, INC.		694,139	653,000	737,074	689,611	0	(5,316)	0	(5,316)	0	684,295	0	9,844	9,844	28,632	03/09/2020
1099999. Subtotal - Bonds - All Other Governments						4,384,277	4,303,000	4,402,282	4,347,219	0	(5,732)	0	(5,732)	0	4,341,486	0	42,792	42,792	142,495	XXX
3128JN-VU-6	FH 5/1 12M LIBOR ARM		12/01/2017	VARIOUS		438,340	438,340	441,141	438,333	0	7	0	7	0	438,340	0	0	0	6,173	05/01/2037
3128KA-LC-3	FGOLD 30YR		12/01/2017	MBS PAYDOWN		17,299	17,299	18,553	17,333	0	(35)	0	(35)	0	17,299	0	0	0	845	06/01/2036
3128M6-M6-2	FGOLD 30YR GIANT		12/01/2017	MBS PAYDOWN		54,144	54,144	58,720	54,746	0	(602)	0	(602)	0	54,144	0	0	0	1,668	08/01/2038
3128M9-CL-4	FGOLD 30YR GIANT		12/01/2017	MBS PAYDOWN		355,785	355,785	381,468	358,235	0	(2,450)	0	(2,450)	0	355,785	0	0	0	7,712	04/01/2042
3128PS-GU-5	FGOLD 15YR		12/01/2017	MBS PAYDOWN		46,782	46,782	48,990	47,209	0	(427)	0	(427)	0	46,782	0	0	0	932	09/01/2025
312929-FS-6	FGOLD 30YR		12/01/2017	MBS PAYDOWN		14,297	14,297	15,123	14,378	0	(82)	0	(82)	0	14,297	0	0	0	313	11/01/2038
31292K-2X-4	FGOLD 30YR		12/01/2017	MBS PAYDOWN		257,200	257,200	268,144	258,270	0	(1,070)	0	(1,070)	0	257,200	0	0	0	6,008	08/01/2040
312939-WA-5	FGOLD 30YR		12/01/2017	MBS PAYDOWN		89,378	89,378	92,981	89,732	0	(354)	0	(354)	0	89,378	0	0	0	2,278	03/01/2040
312941-5R-4	FGOLD 30YR		12/01/2017	MBS PAYDOWN		8,047	8,047	8,410	8,056	0	(9)	0	(9)	0	8,047	0	0	0	237	08/01/2040
312941-K7-1	FGOLD 30YR		12/01/2017	MBS PAYDOWN		101,154	101,154	107,634	101,871	0	(717)	0	(717)	0	101,154	0	0	0	2,282	07/01/2040
312941-UW-5	FGOLD 30YR		12/01/2017	MBS PAYDOWN		120,574	120,574	128,430	121,254	0	(680)	0	(680)	0	120,574	0	0	0	2,978	08/01/2040
312941-ZQ-3	FGOLD 30YR		12/01/2017	MBS PAYDOWN		192,655	192,655	201,430	193,363	0	(708)	0	(708)	0	192,655	0	0	0	4,758	08/01/2040
312962-Q5-5	FGOLD 15YR		12/01/2017	MBS PAYDOWN		1,927	1,927	1,952	1,929	0	(2)	0	(2)	0	1,927	0	0	0	39	10/01/2018
312963-L7-4	FGOLD 15YR		12/01/2017	MBS PAYDOWN		566	566	573	567	0	(1)	0	(1)	0	566	0	0	0	17	11/01/2018
312963-W2-3	FGOLD 15YR		12/01/2017	MBS PAYDOWN		10,605	10,605	10,739	10,622	0	(17)	0	(17)	0	10,605	0	0	0	320	11/01/2018
312964-JL-4	FGOLD 15YR		12/01/2017	MBS PAYDOWN		4,791	4,791	4,852	4,798	0	(7)	0	(7)	0	4,791	0	0	0	152	02/01/2019
312964-QW-2	FGOLD 15YR		12/01/2017	MBS PAYDOWN		973	973	985	974	0	(1)	0	(1)	0	973	0	0	0	29	02/01/2019
312964-WV-7	FGOLD 15YR		12/01/2017	MBS PAYDOWN		28,102	28,102	28,457	28,118	0	(17)	0	(17)	0	28,102	0	0	0	746	11/01/2018
3132GJ-T4-1	FREDDIE MAC GOLD		12/01/2017	MBS PAYDOWN		1,018,067	1,018,067	1,083,287	1,026,508	0	(8,440)	0	(8,440)	0	1,018,067	0	0	0	19,607	09/01/2041
3132GJ-WJ-4	FREDDIE MAC GOLD		12/01/2017	MBS PAYDOWN		238,794	238,794	253,085	240,393	0	(1,599)	0	(1,599)	0	238,794	0	0	0	5,658	10/01/2041
3132GK-AU-0	FREDDIE MAC GOLD		12/01/2017	MBS PAYDOWN		118,492	118,492	122,232	118,826	0	(334)	0	(334)	0	118,492	0	0	0	2,437	10/01/2041
3132GK-CK-0	FREDDIE MAC GOLD		12/01/2017	MBS PAYDOWN		174,567	174,567	180,868	175,133	0	(565)	0	(565)	0	174,567	0	0	0	4,296	10/01/2041
3132GK-FD-3	FREDDIE MAC GOLD		12/01/2017	MBS PAYDOWN		60,036	60,036	61,443	60,080	0	(44)	0	(44)	0	60,036	0	0	0	1,300	10/01/2041
31335A-KH-0	FHLMC GOLD 30YR GIANT		12/01/2017	MBS PAYDOWN		238,373	238,373	246,716	238,826	0	(453)	0	(453)	0	238,373	0	0	0	4,914	07/01/2045
31335A-KW-7	FHLMC GOLD 30YR GIANT		12/01/2017	MBS PAYDOWN		152,566	152,566	161,815	153,311	0	(745)	0	(745)	0	152,566	0	0	0	2,598	09/01/2045
31348R-X8-4	FHLMC 5/1 HYBRID ARM		12/01/2017	VARIOUS		1,878	1,878	1,865	1,879	0	0	0	0	0	1,878	0	0	0	36	05/01/2021
31359U-4M-4	FNMA_98-T2 A6		12/25/2017	MBS PAYDOWN		19,756	19,756	19,805	19,700	0	56	0	56	0	19,756	0	0	0	82	01/25/2032
31364H-FQ-5	FNSTR_56 1		12/01/2017	MBS PAYDOWN		207	207	207	207	0	0	0	0	0	207	0	0	0	6	04/25/2019
31364H-J8-1	FNSTR_265 2		12/25/2017	MBS PAYDOWN		1,010	1,010	1,085	1,018	0	(9)	0	(9)	0	1,010	0	0	0	49	03/25/2024
3136AJ-F8-4	FNMA_14-26		12/01/2017	MBS PAYDOWN		60,536	60,536	65,474	60,911	0	(375)	0	(375)	0	60,536	0	0	0	1,320	04/25/2033
31371M-KC-0	FNMA 30YR		12/01/2017	MBS PAYDOWN		5,524	5,524	5,291	5,457	0	67	0	67	0	5,524	0	0	0	93	11/01/2035
31371M-Q9-1	FNMA 30YR		12/01/2017	MBS PAYDOWN		16,439	16,439	15,746	15,833	0	606	0	606	0	16,439	0	0	0	363	03/01/2036
3138AQ-C9-5	FANNIE MAE		12/01/2017	MBS PAYDOWN		137,910	137,910	143,190	138,253	0	(343)	0	(343)	0	137,910	0	0	0	3,359	09/01/2041
3138AT-PB-0	FANNIE MAE		12/01/2017	MBS PAYDOWN		565,794	565,794	604,604	570,778	0	(4,984)	0	(4,984)	0	565,794	0	0	0	10,409	09/01/2041
3138ET-PS-9	FNMA WTDAVG FIXED-RT MEGA MF - CON		12/01/2017	MBS PAYDOWN		17,835	17,835	18,535	17,848	0	(12)	0	(12)	0	17,835	0	0	0	337	06/01/2045
3138LA-JE-0	FNMA 30YR MULTI		12/01/2017	MBS PAYDOWN		34,630	34,630	38,115	34,692	0	(61)	0	(61)	0	34,630	0	0	0	776	04/01/2046
3138LD-4C-4	FNMA 30YR MULTI		12/01/2017	MBS PAYDOWN		16,631	16,631	16,985	16,635	0	(4)	0	(4)	0	16,631	0	0	0	322	06/01/2046

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138LE-BU-4	FNMA 30YR MULTI		12/01/2017	MBS PAYDOWN		5,806	5,806	6,046	5,810	0	(4)	0	(4)	0	5,806	0	0	0	116	06/01/2046
31393C-7G-2	FNMA_03-W13 AV2		12/25/2017	MBS PAYDOWN		4,867	4,867	4,770	4,861	0	6	0	6	0	4,867	0	0	0	34	10/25/2033
31393C-ZC-0	FNMA_03-46 T		12/01/2017	MBS PAYDOWN		12,679	12,679	13,800	12,754	0	(76)	0	(76)	0	12,679	0	0	0	391	06/25/2033
31395A-JY-2	FHLMC_2810 ME		12/01/2017	MBS PAYDOWN		101,352	101,352	112,596	102,261	0	(909)	0	(909)	0	101,352	0	0	0	2,748	06/15/2034
31396X-LZ-5	FNMA_07-84		12/25/2017	MBS PAYDOWN		30,095	30,095	30,260	30,086	0	9	0	9	0	30,095	0	0	0	234	08/25/2037
31397J-VU-5	FHLMC_3349 MY		12/01/2017	MBS PAYDOWN		48,030	48,030	53,163	48,634	0	(605)	0	(605)	0	48,030	0	0	0	1,322	07/15/2037
31397N-UG-8	FNMA_09-19D TD		12/01/2017	MBS PAYDOWN		2,193	2,193	2,203	2,193	0	0	0	0	0	2,193	0	0	0	68	08/25/2036
31397Q-PY-8	FNMA_11-10		12/01/2017	MBS PAYDOWN		16,456	16,456	19,068	16,729	0	(273)	0	(273)	0	16,456	0	0	0	804	02/25/2041
31398P-UU-1	FNMA_10-46 QP		12/01/2017	MBS PAYDOWN		14,303	14,303	15,266	14,426	0	(123)	0	(123)	0	14,303	0	0	0	241	05/25/2040
31398T-6S-5	FNMA_10-108 BC		12/01/2017	MBS PAYDOWN		53,719	53,719	52,107	53,366	0	353	0	353	0	53,719	0	0	0	1,003	09/25/2040
31407K-T7-4	FN 7/1 12M LIBOR ARM		12/01/2017	MBS PAYDOWN		71,934	71,934	71,912	71,939	0	(5)	0	(5)	0	71,934	0	0	0	1,209	09/01/2035
31409B-SU-2	FNMA 30YR		12/01/2017	MBS PAYDOWN		786	786	753	785	0	1	0	1	0	786	0	0	0	24	01/01/2036
31410K-JK-1	FNMA 30YR		12/01/2017	MBS PAYDOWN		124,761	124,761	127,919	125,072	0	(311)	0	(311)	0	124,761	0	0	0	3,701	05/01/2038
31414M-CR-5	FNMA 30YR		12/01/2017	MBS PAYDOWN		148,556	148,556	149,728	148,826	0	(270)	0	(270)	0	148,556	0	0	0	4,429	05/01/2038
31415C-KH-9	FNMA 30YR		12/01/2017	MBS PAYDOWN		138,221	138,221	139,312	138,330	0	(109)	0	(109)	0	138,221	0	0	0	3,564	05/01/2038
31415S-QQ-8	FNMA 30YR		12/01/2017	MBS PAYDOWN		3,738	3,738	3,720	3,738	0	0	0	0	0	3,738	0	0	0	182	08/01/2038
31418S-4V-8	FNMA 30YR		12/01/2017	MBS PAYDOWN		102,666	102,666	109,387	103,563	0	(897)	0	(897)	0	102,666	0	0	0	2,946	07/01/2040
31418U-BS-2	FNMA 30YR		12/01/2017	MBS PAYDOWN		87,363	87,363	94,666	88,336	0	(973)	0	(973)	0	87,363	0	0	0	2,904	05/01/2040
31418V-3A-8	FNMA 30YR		12/01/2017	MBS PAYDOWN		58,549	58,549	61,056	58,758	0	(209)	0	(209)	0	58,549	0	0	0	1,453	07/01/2040
31418V-UM-2	FNMA 30YR		12/01/2017	MBS PAYDOWN		53,332	53,332	57,624	53,613	0	(281)	0	(281)	0	53,332	0	0	0	1,435	08/01/2040
31418X-EK-0	FNMA 30YR		12/01/2017	MBS PAYDOWN		70,371	70,371	73,339	70,576	0	(206)	0	(206)	0	70,371	0	0	0	1,543	08/01/2040
31419A-L6-2	FNMA 15YR		12/01/2017	MBS PAYDOWN		94,314	94,314	98,956	95,092	0	(778)	0	(778)	0	94,314	0	0	0	2,028	09/01/2025
31419B-SY-2	FNMA 30YR		12/01/2017	MBS PAYDOWN		165,338	165,338	172,313	166,738	0	(1,400)	0	(1,400)	0	165,338	0	0	0	2,446	08/01/2040
31419C-R4-7	FNMA 30YR		12/01/2017	MBS PAYDOWN		22,700	22,700	24,165	22,748	0	(47)	0	(47)	0	22,700	0	0	0	788	08/01/2040
38373A-YM-2	GNMA_09-67C LA		03/01/2017	MBS PAYDOWN		16,922	16,922	18,106	17,010	0	(88)	0	(88)	0	16,922	0	0	0	155	12/16/2036
38376G-XA-3	GNMA_10-141		12/01/2017	MBS PAYDOWN		105,572	105,572	106,578	105,610	0	(38)	0	(38)	0	105,572	0	0	0	984	02/16/2044
38376R-TW-6	GNMA_16-H08		05/22/2017	VARIOUS		9,774,985	9,712,830	9,688,548	9,689,986	0	(284)	0	(284)	0	9,689,702	0	85,283	85,283	59,331	02/20/2066
38377L-AP-3	GNMA_10-116		12/20/2017	MBS PAYDOWN		252,597	252,597	255,005	251,170	0	1,427	0	1,427	0	252,597	0	0	0	1,989	09/20/2040
38379U-QX-7	GNMA_16-65		10/18/2017	JEFFERIES & COMPANY, INC.		2,672,848	2,861,171	2,755,218	2,757,748	0	3,296	0	3,296	0	2,761,044	0	(88,196)	(88,196)	76,775	01/16/2058
677555-UK-8	OHIO ST ECONOMIC DEV REV		12/01/2017	SINKING FUND REDEMPTION		180,000	180,000	180,000	180,000	0	0	0	0	0	180,000	0	0	0	8,763	12/01/2018
3199999. Subtotal - Bonds - U.S. Special Revenues						19,056,717	19,182,885	19,356,514	19,086,834	0	(27,205)	0	(27,205)	0	19,059,630	0	(2,913)	(2,913)	279,059	XXX
00075W-AP-4	ABFC_06-HE1		12/25/2017	MBS PAYDOWN		8,714	8,714	5,784	0	0	96	0	96	0	8,714	0	0	0	43	01/25/2037
00110A-AD-6	AEPTC_06-A A4		07/01/2017	MBS PAYDOWN		7,378	7,378	8,730	7,454	0	(76)	0	(76)	0	7,378	0	0	0	275	01/01/2018
00168@-AA-4	ALS GROUP GENERAL PARTNERSHIP		12/07/2017	MATURITY		900,000	900,000	909,000	902,805	0	(2,805)	0	(2,805)	0	900,000	0	0	0	32,307	12/07/2017
00206R-AS-1	AT&T INC		12/01/2017	CORPORATE ACTION		4,464,180	3,600,000	3,579,732	3,582,109	0	343	0	343	0	3,582,452	0	881,728	881,728	305,798	02/15/2039
00287Y-AL-3	ABBVIE INC		12/05/2017	VARIOUS		2,003,224	2,000,000	2,024,420	2,015,350	0	(2,288)	0	(2,288)	0	2,013,062	0	(9,838)	(9,838)	62,994	11/06/2022
00434N-AA-3	ACCESS MIDSTREAM PARTNERS LP/ACMP		07/03/2017	CALLED BONDS at 100.000		85,651	85,000	86,350	85,737	0	(86)	0	(86)	0	85,651	0	0	0	5,230	05/15/2023
00440E-AJ-6	ACE INA HOLDINGS		02/15/2017	MATURITY		1,000,000	1,000,000	999,230	999,988	0	12	0	12	0	1,000,000	0	0	0	28,500	02/15/2017
00737B-AB-1	ADS TACTICAL INC -TL		12/29/2017	SINKING FUND REDEMPTION		10,000	10,000	9,900	9,985	0	15	0	15	0	10,000	0	0	0	559	12/28/2022
00802#-AA-4	AEROSTAR AIRPORT HOLDINGS LLC		09/22/2017	SINKING FUND REDEMPTION		16,257	16,257	16,257	16,257	0	0	0	0	0	16,257	0	0	0	712	03/22/2035
01168B-AU-5	ALASKA COMMUNICATIONS LLC TL		12/29/2017	SINKING FUND REDEMPTION		2,500	2,500	2,456	0	0	6	0	6	0	2,500	0	0	0	157	03/13/2023
012725-AB-3	ALBEMARLE CORPORATION		02/10/2017	CALLED BONDS at 100.000		1,000,000	1,000,000	998,750	999,254	0	746	0	746	0	1,000,000	0	0	0	42,220	12/01/2019
01748N-AC-8	ALLEGION US HOLDING CO INC		10/03/2017	CALLED BONDS at 100.000		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	3,898	10/01/2021
02134#-AA-9	ALTA WIND VII LLC		11/15/2017	SINKING FUND REDEMPTION		6,564	6,564	6,564	6,564	0	0	0	0	0	6,564	0	0	0	221	12/31/2035
03040#-AD-4	AMERICAN WATER CAP CORP		09/13/2017	CALLED BONDS at 101.403		85,179	84,000	90,013	85,756	0	(578)	0	(578)	0	85,179	0	0	0	4,028	12/21/2018
03040W-AB-1	AMERICAN WATER CAP CORP		10/15/2017	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	60,850	10/15/2017
03063N-AA-5	ACRE_10-ARTA		12/11/2017	MBS PAYDOWN		783,024	783,024	807,738	787,465	0	(4,441)	0	(4,441)	0	783,024	0	0	0	16,441	01/14/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
03072S-S6-3	AMSI_05-R10 M1		11/27/2017	BANK OF AMERICA SECURITIES LLC		1,992,500	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(7,500)	(7,500)	27,257	01/25/2036
035229-DD-2	ANHEUSER-BUSCH COS INC		11/10/2017	CALLED BONDS at 100.000		1,000,000	1,000,000	995,900	999,482	0	518	0	518	0	1,000,000	0	0	0	79,969	01/15/2018
037833-AK-6	APPLE INC		02/03/2017	US BANCORP		1,960,320	2,000,000	1,997,340	1,998,241	0	26	0	26	0	1,998,267	0	(37,947)	(37,947)	12,667	05/03/2023
037833-AY-6	APPLE INC		01/10/2017	BARCLAYS CAPITAL INC		2,458,175	2,500,000	2,499,525	2,499,647	0	2	0	2	0	2,499,649	0	(41,474)	(41,474)	22,993	02/09/2022
037833-AZ-3	APPLE INC		05/05/2017	HFD NOMURA SECURITIES INC		485,490	500,000	499,295	499,415	0	23	0	23	0	499,439	0	(13,949)	(13,949)	9,410	02/09/2025
03937R-B*-2	ARCH CHEMICALS INC. PRVT		12/31/2017	MATURITY		5,400,000	5,400,000	5,400,000	5,400,000	0	0	0	0	0	5,400,000	0	0	0	216,000	12/31/2017
039483-AY-8	ARCHER-DANIELS-MIDLAND COMPANY		09/29/2017	CALLED BONDS at 100.000		724,000	724,000	723,986	724,000	0	0	0	0	0	724,000	0	0	0	54,268	03/15/2018
039483-BL-5	ARCHER-DANIELS-MIDLAND COMPANY		12/04/2017	WACHOVIA CAPITAL MARKETS LLC		4,752,550	5,000,000	5,019,150	5,018,770	0	(1,650)	0	(1,650)	0	5,017,120	0	(264,570)	(264,570)	164,931	08/11/2026
04220@-AA-2	ARMENIA MOUNTAIN WIND LLC		12/31/2017	SINKING FUND REDEMPTION		30,713	30,713	30,713	30,713	0	0	0	0	0	30,713	0	0	0	1,031	12/31/2024
044209-AK-0	ASHLAND INC		06/26/2017	CALLED BONDS at 100.000		140,000	140,000	140,000	140,000	0	0	0	0	0	140,000	0	0	0	6,189	04/15/2018
04541G-BU-5	ABSHE_01-HE3 A1		12/15/2017	MBS PAYDOWN		16,402	16,402	16,402	16,402	0	0	0	0	0	16,402	0	0	0	116	11/15/2031
05330K-AA-3	AUTOPISTAS METROPOLITANAS DE PUERT		12/31/2017	VARIOUS		18,000	18,000	18,000	18,000	0	0	0	0	0	18,000	0	0	0	759	06/30/2035
05522R-AS-7	BACCT_07-A1 A1		01/15/2017	MBS PAYDOWN		251,000	251,000	275,296	251,158	0	(158)	0	(158)	0	251,000	0	0	0	1,081	06/15/2019
05566S-AA-1	BURLINGTON NORTHERN AND SANTA FE R		01/15/2017	SINKING FUND REDEMPTION		346,280	346,280	343,700	346,223	0	57	0	57	0	346,280	0	0	0	8,363	01/15/2023
05577@-AP-5	UNION PACIFIC CORP SER A-1		08/23/2017	SINKING FUND REDEMPTION		8,697	8,697	8,697	8,697	0	0	0	0	0	8,697	0	0	0	256	02/23/2026
05577@-AQ-3	UNION PACIFIC CORP SER A-2		08/23/2017	SINKING FUND REDEMPTION		4,093	4,093	4,093	4,093	0	0	0	0	0	4,093	0	0	0	121	02/23/2026
05577@-AR-1	UNION PACIFIC CORP		11/03/2017	SINKING FUND REDEMPTION		16,626	16,626	16,626	16,626	0	0	0	0	0	16,626	0	0	0	490	05/03/2026
05946X-H9-7	BAFC_05-H 4A1		12/01/2017	MBS PAYDOWN		116,924	138,463	135,080	115,694	0	1,230	0	1,230	0	116,924	0	0	0	2,552	11/20/2035
05951G-BE-1	BAFC_07-2		12/25/2017	VARIOUS		27,032	38,224	30,705	0	0	318	0	318	0	27,032	0	0	0	164	03/25/2037
05951G-BG-6	BAFC_07-2		12/25/2017	MBS PAYDOWN		16,892	23,886	19,187	0	0	181	0	181	0	16,892	0	0	0	134	03/25/2037
06650A-AF-4	BANK_17-BNK8		12/01/2017	INTEREST ONLY PAYMENT		0	0	347	0	0	(4)	0	(4)	0	0	0	0	0	4	11/15/2050
06742L-AH-6	DROCK_15-1		11/20/2017	BARCLAYS CAPITAL INC		1,002,305	1,000,000	1,005,625	1,005,567	0	(1,673)	0	(1,673)	0	1,003,895	0	(1,590)	(1,590)	20,594	12/15/2022
07387#-AA-2	BEAR SWAMP FINANCE LP		12/30/2017	VARIOUS		3,112	3,112	3,112	3,112	0	0	0	0	0	3,112	0	0	0	156	10/08/2025
07388P-AH-4	BSCMS_06-PW14 AJ		12/01/2017	MBS PAYDOWN		2,464,755	2,464,755	2,478,138	2,464,755	0	0	0	0	0	2,464,755	0	0	0	59,611	12/11/2038
073902-PR-3	JPMORGAN CHASE & CO		10/02/2017	MATURITY		4,600,000	4,600,000	4,586,568	4,598,670	0	1,330	0	1,330	0	4,600,000	0	0	0	294,400	10/02/2017
07401N-AP-4	BSMF_06-AR5		12/25/2017	MBS PAYDOWN		8,830	8,830	8,327	0	0	0	0	0	0	8,830	0	0	0	11	01/25/2037
077454-AF-3	BELDEN INC		08/07/2017	CALLED BONDS at 100.000		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	4,066	09/01/2022
079857-AH-1	BELLSOUTH CAPITAL FUNDING CORPORAT		12/01/2017	CORPORATE ACTION		1,090,356	1,000,000	1,126,270	1,094,625	0	(4,268)	0	(4,268)	0	1,090,357	0	(1)	(1)	102,938	02/15/2030
105340-AJ-2	BRANDYWINE OPER PARTNERS		05/01/2017	MATURITY		4,000,000	4,000,000	3,993,360	3,999,715	0	285	0	285	0	4,000,000	0	0	0	114,000	05/01/2017
1248MB-AH-8	CBASS_07-CB2 A2B		12/01/2017	MBS PAYDOWN		11,817	11,817	11,580	11,538	0	278	0	278	0	11,817	0	0	0	270	02/25/2037
12515H-BJ-3	CD_17-CD5		12/01/2017	INTEREST ONLY PAYMENT		0	0	889	0	0	(19)	0	(19)	0	0	0	0	0	28	08/15/2050
12527G-AA-1	CF INDUSTRIES INC		12/01/2017	CALLED BONDS at 100.524		25,131	25,000	26,831	25,382	0	(251)	0	(251)	0	25,131	0	0	0	2,249	05/01/2018
12543D-AQ-3	CHS/COMMUNITY HEALTH SYSTEMS INC		12/11/2017	VARIOUS		41,525	55,000	55,000	55,000	0	0	0	0	0	55,000	0	(13,475)	(13,475)	5,530	07/15/2020
12543D-AR-1	CHS/COMMUNITY HEALTH SYSTEMS INC		04/03/2017	CALLED BONDS at 100.000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	2,716	08/15/2018
12644@-AK-1	SEARS HOLDINGS CORP PRVT		12/10/2017	SINKING FUND REDEMPTION		99,331	99,331	99,331	99,331	0	0	0	0	0	99,331	0	0	0	4,605	10/10/2020
12646R-AB-1	CST BRANDS INC		07/28/2017	CALLED BONDS at 100.000		125,000	125,000	128,000	126,766	0	(1,766)	0	(1,766)	0	125,000	0	0	0	10,793	05/01/2023
12648H-AK-1	CSMC_14-IVR2		12/01/2017	MBS PAYDOWN		51,876	51,876	53,740	0	0	(46)	0	(46)	0	51,876	0	0	0	357	04/25/2044
126671-6M-3	CWL_04-5 M3		10/25/2017	MBS PAYDOWN		2,666	2,666	2,699	2,665	0	1	0	1	0	2,666	0	0	0	35	07/25/2034
12669G-UL-3	CWHL_05-11 2A1		12/01/2017	MBS PAYDOWN		478,042	492,383	500,377	450,819	0	27,223	0	27,223	0	478,042	0	0	0	6,823	04/25/2035
14041N-DX-6	COMET_07-A7 A7		09/15/2017	MBS PAYDOWN		464,000	464,000	525,045	470,609	0	(6,609)	0	(6,609)	0	464,000	0	0	0	20,010	07/15/2020
147446-AR-9	CASE NEW HOLLAND INC		06/01/2017	CALLED BONDS at 101.576		106,082	105,000	116,473	106,944	0	(863)	0	(863)	0	106,082	0	0	0	6,321	12/01/2017

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
15200D-AD-9	CNP_05-A A4		08/01/2017	MBS PAYDOWN		593,121	593,121	594,412	593,457	0	(337)	0	(337)	0	593,121	0	0	0	18,107	08/01/2019
152314-PM-6	CXHE_05-D M1		07/25/2017	MBS PAYDOWN		29,782	29,782	29,782	29,782	0	0	0	0	0	29,782	0	0	0	113	10/25/2035
161571-BT-0	CHAIT_07-A3 A3		02/15/2017	MBS PAYDOWN		132,000	132,000	149,851	132,362	0	(362)	0	(362)	0	132,000	0	0	0	1,151	04/15/2019
161571-FK-5	CHAIT_12-A4		01/10/2017	BARCLAYS CAPITAL INC		2,984,648	3,000,000	3,015,000	3,011,282	0	(141)	0	(141)	0	3,011,142	0	(26,493)	(26,493)	3,687	08/16/2021
171265-A@-0	CHUGACH ELECTRIC ASSOCIATION INC.		03/15/2017	SINKING FUND REDEMPTION		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	238	03/15/2041
17275R-BH-4	CISCO SYSTEMS INC		04/05/2017	MORGAN STANLEY & CO. INC.		970,250	1,000,000	997,940	998,017	0	75	0	75	0	998,092	0	(27,842)	(27,842)	12,222	09/20/2023
17275R-BL-5	CISCO SYSTEMS INC		11/15/2017	RBC CAPITAL MARKETS		963,370	1,000,000	999,120	999,142	0	69	0	69	0	999,211	0	(35,841)	(35,841)	28,958	09/20/2026
17305E-DY-8	CCCIT_07-A8 A8		09/20/2017	MBS PAYDOWN		373,000	373,000	418,809	378,042	0	(5,042)	0	(5,042)	0	373,000	0	0	0	21,075	09/20/2019
17307G-ZK-7	CMLTI_05-5 3A4A		12/01/2017	MBS PAYDOWN		75,851	70,278	67,242	74,442	0	1,409	0	1,409	0	75,851	0	0	0	961	10/25/2035
17326F-AF-4	CGCMT_17-C4		12/01/2017	INTEREST ONLY PAYMENT		0	0	66	0	0	0	0	0	0	0	0	0	0	1	10/12/2050
184496-AJ-6	CLEAN HARBORS INC		08/01/2017	CALLED BONDS at 100.000		32,000	32,000	32,000	32,000	0	0	0	0	0	32,000	0	0	0	1,802	08/01/2020
20268K-AA-8	CBSLT_17-BGS		12/25/2017	MBS PAYDOWN		2,930	2,930	2,930	0	0	4	0	4	0	2,930	0	0	0	13	09/25/2042
20605P-AE-1	CONCHO RESOURCES INC		10/13/2017	CALLED BONDS at 101.320		435,676	430,000	441,650	436,975	0	(1,299)	0	(1,299)	0	435,676	0	0	0	30,587	04/01/2023
20825C-AR-5	CONOCOPHILLIPS		08/01/2017	CALLED BONDS at 100.000		600,000	600,000	595,956	598,955	0	1,045	0	1,045	0	600,000	0	0	0	68,805	02/01/2019
210518-B#-2	CONSUMERS ENERGY COMPANY		10/15/2017	MATURITY		700,000	700,000	700,000	700,000	0	0	0	0	0	700,000	0	0	0	22,470	10/15/2017
210805-DD-6	CONTINENTAL AIRLINES INC		10/02/2017	SINKING FUND REDEMPTION		74,794	74,794	77,505	74,892	0	(98)	0	(98)	0	74,794	0	0	0	4,033	04/02/2021
210805-DH-7	CONTINENTAL AIRLINES INC		12/15/2017	SINKING FUND REDEMPTION		104,373	104,373	103,330	104,102	0	272	0	272	0	104,373	0	0	0	5,023	06/15/2021
212168-AA-6	CONTINENTAL WIND LLC		08/31/2017	VARIOUS		25,475	25,475	25,475	25,475	0	0	0	0	0	25,475	0	0	0	1,126	02/28/2033
221470-AA-5	COSO GEOTHERMAL POWER HOLDINGS 144A		02/16/2017	VARIOUS		717,769	1,012,083	1,012,083	539,208	178,562	0	0	178,562	0	717,769	0	0	0	0	07/15/2026
224044-CA-3	COX COMMUNICATIONS INC		07/24/2017	WACHOVIA CAPITAL MARKETS LLC		1,976,700	2,000,000	1,991,200	1,994,136	0	473	0	473	0	1,994,608	0	(17,908)	(17,908)	33,925	06/30/2023
224044-CF-2	COX COMMUNICATIONS INC		03/28/2017	J.P. MORGAN SECURITIES, INC.		188,410	200,000	199,928	199,952	0	0	0	0	0	199,953	0	(11,543)	(11,543)	6,400	02/01/2035
23305W-AA-1	DBRR_11-C32		04/01/2017	VARIOUS		2,429,894	2,429,894	2,521,015	2,444,837	0	(14,943)	0	(14,943)	0	2,429,894	0	0	0	29,154	06/17/2049
23331A-BD-0	D R HORTON INC		05/15/2017	MATURITY		115,000	115,000	115,000	115,000	0	0	0	0	0	115,000	0	0	0	2,731	05/15/2017
233851-BJ-2	DAIMLER FINANCE NORTH AMERICA LLC		01/04/2017	HFD NOMURA SECURITIES INC		999,450	1,000,000	990,390	992,428	0	19	0	19	0	992,447	0	7,003	7,003	14,264	08/01/2024
235851-AQ-5	DANAHER CORPORATION		01/05/2017	AMHERST PIERPONT		258,643	250,000	249,643	249,682	0	1	0	1	0	249,683	0	8,959	8,959	2,675	09/15/2025
24422E-QZ-5	JOHN DEERE CAPITAL MTN		09/18/2017	MATURITY		2,000,000	2,000,000	1,996,340	1,999,594	0	406	0	406	0	2,000,000	0	0	0	56,000	09/18/2017
24617#-AA-9	DELAWARE NORTH COMPANIES BOSTON		11/14/2017	SINKING FUND REDEMPTION		19,031	19,031	19,031	19,031	0	0	0	0	0	19,031	0	0	0	547	11/14/2034
24618#-AD-2	DELAWARE NORTH COMPANIES INC		12/20/2017	MATURITY		700,000	700,000	700,000	700,000	0	0	0	0	0	700,000	0	0	0	42,560	12/20/2017
25466A-AF-8	DISCOVER FINANCIAL SERVICES		10/17/2017	UBS SECURITIES LLC		2,045,140	2,000,000	1,994,640	1,996,344	0	597	0	597	0	1,996,941	0	48,199	48,199	76,444	08/09/2021
254683-AC-9	DCENT_07-A1 A1		09/15/2017	MBS PAYDOWN		625,000	625,000	721,717	635,518	0	(10,518)	0	(10,518)	0	625,000	0	0	0	26,484	03/16/2020
254683-BP-9	DCENT_15-A2		11/20/2017	BANK OF AMERICA SECURITIES LLC		2,491,113	2,500,000	2,499,243	2,499,489	0	(92)	0	(92)	0	2,499,398	0	(8,284)	(8,284)	44,465	10/17/2022
254683-BR-5	DCENT_15-A4		11/20/2017	WACHOVIA CAPITAL MARKETS LLC		1,086,992	1,085,000	1,091,018	1,090,943	0	(1,459)	0	(1,459)	0	1,089,484	0	(2,492)	(2,492)	22,243	04/17/2023
25755T-AH-3	DPABS_17-1A		10/25/2017	MBS PAYDOWN		250	250	250	0	0	0	0	0	0	250	0	0	0	3	07/25/2047
257867-BB-6	RR DONNELLEY & SONS CO		12/12/2017	GOLDMAN SACHS & CO		18,650	20,000	20,000	20,000	0	0	0	0	0	20,000	0	(1,350)	(1,350)	1,443	04/01/2024
26138E-AH-2	DR PEPPER SNAPPLE GROUP INC		07/06/2017	CALLED BONDS at 102.316		2,075,649	2,032,000	2,390,015	2,101,192	0	(25,543)	0	(25,543)	0	2,075,649	0	0	0	134,829	05/01/2018
26867L-AE-0	EMD FINANCE LLC		11/21/2017	KEYBANC CAPITAL MARKETS INC.		3,002,310	3,000,000	2,999,850	2,999,901	0	27	0	27	0	2,999,928	0	2,382	2,382	85,000	03/19/2020
26867L-AL-4	EMD FINANCE LLC		03/29/2017	MORGAN STANLEY & CO. INC.		988,640	1,000,000	993,830	994,787	0	138	0	138	0	994,926	0	(6,286)	(6,286)	17,333	03/19/2025
26875P-AK-7	EOG RESOURCES INC		12/05/2017	VARIOUS		2,803,342	2,855,000	2,850,212	2,852,007	0	220	0	220	0	2,852,227	0	(48,885)	(48,885)	74,077	03/15/2023
26882P-BE-1	ERAC USA FINANCE COMPANY 144A		05/16/2017	VARIOUS		3,741,807	3,000,000	2,974,020	2,977,311	0	172	0	172	0	2,977,484	0	764,323	764,323	118,008	10/15/2037
26884T-AF-9	ERAC USA FINANCE LLC		03/15/2017	MATURITY		2,000,000	2,000,000	1,999,440	1,999,976	0	24	0	24	0	2,000,000	0	0	0	27,500	03/15/2017
291011-BG-8	EMERSON ELECTRIC CO		01/04/2017	BARCLAYS CAPITAL INC		2,029,800	2,000,000	1,993,680	1,994,578	0	13	0	13	0	1,994,591	0	35,209	35,209	6,650	06/01/2025
29365K-AB-9	ETI_09-A		08/01/2017	MBS PAYDOWN		6,095	6,095	6,655	6,132	0	(37)	0	(37)	0	6,095	0	0	0	162	08/01/2019

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
293650-AB-6	ENTERGY GULF STATES RECONSTRUCTI		10/01/2017	MBS PAYDOWN		194,915	194,915	228,641	199,336	0	(4,421)	0	(4,421)	0	194,915	0	0	0	7,949	10/01/2018
29444U-AL-0	EQUINIX INC		09/28/2017	CALLED BONDS at 100.000		175,000	175,000	172,638	173,766	0	1,234	0	1,234	0	175,000	0	0	0	12,727	04/01/2020
30215*-AQ-1	EXPLORER PIPELINE COMPANY PRVT		10/29/2017	MATURITY		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	246,000	10/29/2017
30231G-AG-7	EXXON MOBIL CORP		09/06/2017	HILLTOP SECURITIES		1,508,760	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	8,760	8,760	28,839	03/06/2020
30247D-AE-1	FFML_06-FF13		12/25/2017	MBS PAYDOWN		18,032	18,032	13,648	0	0	160	0	160	0	18,032	0	0	0	64	10/25/2036
30251T-AA-7	FNBC_1993-A		01/05/2017	SINKING FUND REDEMPTION		153,387	153,387	163,342	153,387	0	0	0	0	0	153,387	0	0	0	6,197	01/05/2018
30676J-AC-2	FALMOUTH HOLDINGS GROUP CO - TL		12/30/2017	SINKING FUND REDEMPTION		101,302	101,302	100,616	100,906	0	396	0	396	0	101,302	0	0	0	6,126	12/11/2021
31620M-AH-9	FIDELITY NATIONAL INFORMATION SERV		03/15/2017	CALLED BONDS at 100.000		285,000	285,000	280,013	282,072	0	2,928	0	2,928	0	285,000	0	0	0	14,250	03/15/2022
336161-BU-7	FRBPT_02-FRB2 A2		09/15/2017	MBS PAYDOWN		58,774	58,774	58,196	58,774	0	0	0	0	0	58,774	0	0	0	766	11/15/2032
33830J-AA-3	GUYS_17-1		10/25/2017	MBS PAYDOWN		250	250	250	0	0	0	0	0	0	250	0	0	0	4	07/25/2047
33912E-AB-3	FLEISCHMANNS VINEGAR CO INC - TL		08/30/2017	SINKING FUND REDEMPTION		997,500	997,500	987,525	988,100	0	9,400	0	9,400	0	997,500	0	0	0	73,793	10/03/2022
341099-CP-2	FLORIDA POWER CORPORATION		01/03/2017	BANK OF AMERICA SECURITIES LLC		3,216,063	3,125,000	3,118,625	3,121,802	0	9	0	9	0	3,121,811	0	94,251	94,251	37,943	08/15/2021
34347@-AA-7	FLOWCHEM LTD - TL		06/15/2017	SINKING FUND REDEMPTION		863,246	863,246	844,598	850,994	0	12,251	0	12,251	0	863,246	0	0	0	28,165	12/06/2018
345397-XA-6	FORD MOTOR CREDIT COMPANY LLC		09/28/2017	BARCLAYS CAPITAL INC		1,013,040	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	13,040	13,040	39,343	01/09/2022
35906A-AH-1	FRONTIER COMMUNICATIONS CORP		06/23/2017	CORPORATE ACTION		90,100	85,000	91,294	87,766	0	(370)	0	(370)	0	87,396	0	2,704	2,704	5,037	04/15/2020
35906A-AT-5	FRONTIER COMMUNICATIONS CORP		06/23/2017	CORPORATE ACTION		5,313	5,000	5,000	5,000	0	0	0	0	0	5,000	0	313	313	346	09/15/2020
35906A-AW-8	FRONTIER COMMUNICATIONS CORP		06/16/2017	CREDIT SUISSE SECURITIES (USA) LLC		9,400	10,000	10,000	10,000	0	0	0	0	0	10,000	0	(600)	(600)	805	09/15/2022
35906A-AZ-1	FRONTIER COMMUNICATIONS CORP		11/03/2017	VARIOUS		12,056	15,000	15,000	15,000	0	12	1,135	(1,123)	0	13,877	0	(1,821)	(1,821)	1,888	09/15/2025
362332-AG-3	GSMSC_06-GG8 AM		02/01/2017	MBS PAYDOWN		155,112	155,112	154,670	155,112	0	0	0	0	0	155,112	0	0	0	1,282	11/10/2039
362341-S5-9	GSR_05-9F 2A4		07/01/2017	VARIOUS		186,096	186,508	150,276	164,102	0	21,994	0	21,994	0	186,096	0	0	0	4,729	01/25/2036
36250U-AD-6	GMALT_16-1		05/17/2017	BNP PARIBAS SECURITIES CORP		2,002,891	2,000,000	1,999,940	1,999,961	0	10	0	10	0	1,999,971	0	2,920	2,920	13,849	07/20/2019
37045V-AE-0	GENERAL MOTORS CO		08/02/2017	AMHERST PIERPONT		64,549	60,000	66,750	65,439	0	(435)	0	(435)	0	65,004	0	(454)	(454)	2,478	10/02/2023
38141G-EU-4	GOLDMAN SACHS GROUP INC		01/15/2017	MATURITY		1,000,000	1,000,000	992,850	999,964	0	36	0	36	0	1,000,000	0	0	0	28,125	01/15/2017
387328-A#-4	GRANITE CONSTR INC PRVT		12/12/2017	SINKING FUND REDEMPTION		220,000	220,000	220,000	220,000	0	0	0	0	0	220,000	0	0	0	13,442	12/12/2019
397624-AE-7	GREIF INC		02/01/2017	MATURITY		20,000	20,000	20,350	20,005	0	(5)	0	(5)	0	20,000	0	0	0	675	02/01/2017
40447@-AD-7	HMSHOST CORP		05/09/2017	MATURITY		500,000	500,000	510,000	500,894	0	(894)	0	(894)	0	500,000	0	0	0	14,325	05/09/2017
41165A-AB-8	HVMLT_07-5		12/19/2017	MBS PAYDOWN		17,631	17,631	15,779	0	0	140	0	140	0	17,631	0	0	0	93	09/19/2037
421924-BN-0	HEALTHSOUTH CORP		02/10/2017	GOLDMAN SACHS & CO		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	534	03/15/2023
431282-AK-8	HIGHWOODS REALTY LIMITED PARTNERSH		03/15/2017	MATURITY		7,000,000	7,000,000	6,978,650	6,999,426	0	574	0	574	0	7,000,000	0	0	0	204,750	03/15/2017
437076-AZ-5	HOME DEPOT INC		08/16/2017	GOLDMAN SACHS & CO		5,068,750	5,000,000	4,992,200	4,994,871	0	485	0	485	0	4,995,356	0	73,394	73,394	120,000	04/01/2023
43814N-AD-7	HAROT_16-1		01/10/2017	TD SECURITIES USA		3,179,375	3,200,000	3,199,808	3,199,857	0	2	0	2	0	3,199,859	0	(20,484)	(20,484)	3,067	04/18/2022
44416*-AB-2	HUDSON TRANSMISSION PARTNERS LLC		11/30/2017	SINKING FUND REDEMPTION		10,308	10,308	10,308	10,308	0	0	0	0	0	10,308	0	0	0	293	05/31/2033
458140-AK-6	INTEL CORP		12/08/2017	CORPORATE ACTION		9,115,500	7,500,000	7,444,350	7,449,474	0	1,020	0	1,020	0	7,450,494	0	1,665,006	1,665,006	427,000	10/01/2041
459200-HA-2	INTERNATIONAL BUSINESS MACHINES CO		01/31/2017	WACHOVIA CAPITAL MARKETS LLC		2,449,008	2,400,000	2,518,704	2,468,170	0	(1,189)	0	(1,189)	0	2,466,981	0	(17,973)	(17,973)	17,787	11/01/2021
459200-HE-4	INTERNATIONAL BUSINESS MACHINES CO		08/16/2017	WACHOVIA CAPITAL MARKETS LLC		1,004,160	1,000,000	998,500	999,471	0	140	0	140	0	999,611	0	4,549	4,549	14,375	05/15/2019
460146-CA-9	INTERNATIONAL PAPER COMPANY		10/19/2017	CALLED BONDS at 101.595		583,153	574,000	662,763	592,535	0	(9,382)	0	(9,382)	0	583,153	0	0	0	52,461	06/15/2018
46620V-AA-2	HENDR_17-2A		11/15/2017	MBS PAYDOWN		1,255	1,255	1,255	0	0	2	0	2	0	1,255	0	0	0	9	09/15/2072
46630L-AD-6	JPMAC_07-CH1 AF3		06/01/2017	MBS PAYDOWN		452,394	452,394	452,387	444,597	0	7,797	0	7,797	0	452,394	0	0	0	5,914	11/25/2036
46635A-BJ-1	JPMR_10-6 3A1 144A		12/01/2017	MBS PAYDOWN		31,245	31,245	29,995	30,855	0	390	0	390	0	31,245	0	0	0	508	03/26/2034
46648H-AZ-6	JPMMT_17-2		12/01/2017	MBS PAYDOWN		1,269	1,269	1,265	0	0	0	0	0	0	1,269	0	0	0	15	05/25/2047
47215B-AC-1	JCPL_06-A A3		12/05/2017	MBS PAYDOWN		58,320	58,320	66,872	59,185	0	(865)	0	(865)	0	58,320	0	0	0	2,083	06/05/2020
47760Q-AA-1	JIMMY_17-1A		10/30/2017	MBS PAYDOWN		3,250	3,250	3,250	0	0	0	0	0	0	3,250	0	0	0	37	07/30/2047
478160-BJ-2	JOHNSON & JOHNSON		03/23/2017	MORGAN STANLEY & CO. INC.		110,113	100,000	113,738	112,720	0	(141)	0	(141)	0	112,579	0	(2,466)	(2,466)	1,373	12/05/2033

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
49338L-AD-5	KEYSIGHT TECHNOLOGIES INC		03/23/2017	VARIOUS		3,034,725	3,000,000	2,997,060	2,998,311	0	132	0	132	0	2,998,443	0	36,282	36,282	39,600	10/30/2019
500605-AE-0	KOPPERS INC		02/24/2017	CALLED BONDS at 100.000		10,000	10,000	9,831	9,936	0	64	0	64	0	10,000	0	0	0	313	12/01/2019
501044-CR-0	KROGER CO		06/21/2017	J.P. MORGAN SECURITIES, INC.		365,509	350,000	400,064	398,084	0	(551)	0	(551)	0	397,533	0	(32,024)	(32,024)	12,201	04/15/2042
50706U-AB-1	LAGO RESORT & CASINO LLC - TL		12/27/2017	VARIOUS		2,500	2,500	2,450	2,485	0	15	0	15	0	2,500	0	0	0	276	03/07/2022
521865-AU-9	LEAR CORPORATION		09/18/2017	CALLED BONDS at 100.000		255,000	255,000	252,125	253,016	0	1,984	0	1,984	0	255,000	0	0	0	22,887	01/15/2023
526057-BJ-2	LENNAR CORPORATION		11/10/2017	CALLED BONDS at 100.000		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	2,032	12/15/2017
540424-AQ-1	LOEWS CORP		10/04/2017	BB&T CAPITAL MARKETS		1,002,640	1,000,000	995,540	997,032	0	330	0	330	0	997,361	0	5,279	5,279	23,406	05/15/2023
546403-AD-8	LPFA_08-ELL A2		02/01/2017	MBS PAYDOWN		112,319	112,319	112,263	112,319	0	0	0	0	0	112,319	0	0	0	3,229	02/01/2019
546403-AE-6	LPFA_08-ELL A3		08/01/2017	MBS PAYDOWN		440,820	440,820	440,476	440,845	0	(25)	0	(25)	0	440,820	0	0	0	21,183	08/01/2020
55279H-AK-6	MANUFACTURERS AND TRADERS TRUST CO		08/14/2017	BARCLAYS CAPITAL INC		997,060	1,000,000	998,880	999,069	0	65	0	65	0	999,134	0	(2,074)	(2,074)	29,886	02/06/2025
55313K-AG-6	MLCFC_07-7 AM		11/07/2017	VARIOUS		3,545,492	3,538,000	2,392,711	3,420,837	0	120,788	0	120,788	0	3,541,625	0	3,867	3,867	130,296	06/12/2050
57169*-AP-2	MARS INC		10/11/2017	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	21,900	10/11/2017
57643M-MM-3	MASTR_06-1 2A1		12/25/2017	MBS PAYDOWN		54,360	58,136	44,125	51,570	0	2,789	0	2,789	0	54,360	0	0	0	468	05/25/2036
58013M-EL-4	MCDONALDS CORPORATION		08/10/2017	TD SECURITIES USA		1,051,880	1,000,000	1,109,310	1,059,910	0	(8,159)	0	(8,159)	0	1,051,751	0	129	129	26,684	05/20/2021
58526#-AC-3	MEIJER, INC. PRVT		12/01/2017	SINKING FUND REDEMPTION		52,248	52,248	52,248	52,248	0	0	0	0	0	52,248	0	0	0	3,288	06/01/2025
58526#-AG-4	MEIJER, INC. PRVT		12/01/2017	SINKING FUND REDEMPTION		47,524	47,524	47,524	47,524	0	0	0	0	0	47,524	0	0	0	2,990	06/01/2025
58526#-AL-3	MEIJER, INC. PRVT		12/01/2017	SINKING FUND REDEMPTION		52,248	52,248	52,248	52,248	0	0	0	0	0	52,248	0	0	0	3,288	06/01/2025
58526#-AQ-2	MEIJER, INC. PRVT		12/01/2017	SINKING FUND REDEMPTION		50,248	50,248	50,248	50,248	0	0	0	0	0	50,248	0	0	0	3,162	06/01/2025
589497-AA-4	MEREY SWEENEY L.P. 144A		05/12/2017	CALLED BONDS at 100.000		350,560	350,560	350,560	350,560	0	0	0	0	0	350,560	0	0	0	46,924	12/18/2019
59549P-AA-6	MDST_4 A		01/01/2017	MBS PAYDOWN		15,423	15,423	15,566	15,468	0	(45)	0	(45)	0	15,423	0	0	0	321	04/01/2030
60040#-AA-0	MILLENNIUM PIPELINE CO LLC PRVT		12/30/2017	SINKING FUND REDEMPTION		176,926	176,926	176,926	176,926	0	0	0	0	0	176,926	0	0	0	5,894	06/30/2027
60040#-AB-8	MILLENNIUM PIPELINE CO LLC PRVT		12/30/2017	SINKING FUND REDEMPTION		102,073	102,073	102,073	102,073	0	0	0	0	0	102,073	0	0	0	3,828	06/30/2032
61690A-AD-6	MSBAM_15-C27		06/29/2017	MORGAN STANLEY & CO. INC.		2,055,608	2,000,000	2,019,967	2,017,699	0	(961)	0	(961)	0	2,016,738	0	38,871	38,871	37,295	12/15/2047
61754J-AH-1	MSC_07-T27 AJ		12/01/2017	MBS PAYDOWN		822,423	822,423	789,430	820,663	0	1,760	0	1,760	0	822,423	0	0	0	30,272	06/11/2042
62940Q-AA-3	NSG HOLDINGS LLC 144A		12/15/2017	SINKING FUND REDEMPTION		145,709	145,709	145,709	145,709	0	0	0	0	0	145,709	0	0	0	9,128	12/15/2025
637432-NC-5	NATIONAL RURAL UTILITIES COOPERATI		01/31/2017	MITSUBISHI UFJ SECURITIES		996,550	1,000,000	997,920	998,697	0	36	0	36	0	998,734	0	(2,184)	(2,184)	10,333	01/27/2020
655664-AK-6	NORDSTROM INC		04/06/2017	CALLED BONDS at 101.668		5,083,423	5,000,000	5,697,000	5,109,442	0	(26,019)	0	(26,019)	0	5,083,423	0	0	0	327,039	01/15/2018
65819#-AA-8	NORTH CAROLINA ELECTRIC MEMBERSHIP		12/15/2017	SINKING FUND REDEMPTION		6,667	6,667	6,667	6,667	0	0	0	0	0	6,667	0	0	0	154	12/15/2046
67066G-AD-6	NVIDIA CORPORATION		08/16/2017	VARIOUS		4,982,560	5,000,000	4,990,100	4,990,649	0	1,179	0	1,179	0	4,991,828	0	(9,268)	(9,268)	100,467	09/16/2021
690872-AA-4	OWENS-BROCKWAY		02/22/2017	MORGAN STANLEY & CO. INC.		31,163	30,000	30,150	30,111	0	(3)	0	(3)	0	30,108	0	1,055	1,055	550	01/15/2022
713448-BS-6	PEPSICO INC		03/09/2017	BARCLAYS CAPITAL INC		1,103,670	1,000,000	1,207,000	1,187,134	0	(1,001)	0	(1,001)	0	1,186,133	0	(82,463)	(82,463)	18,010	11/01/2040
718546-AJ-3	PHILLIPS 66		05/01/2017	MATURITY		1,000,000	1,000,000	999,820	999,990	0	10	0	10	0	1,000,000	0	0	0	14,750	05/01/2017
73020*-AB-9	PNG COMPANIES LLC PRVT		02/26/2017	MATURITY		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	49,300	02/26/2017
73316P-GV-6	POPLR_05-5 MV1		12/25/2017	MBS PAYDOWN		29,034	29,034	29,034	29,034	0	0	0	0	0	29,034	0	0	0	250	11/25/2035
74432Q-BC-8	PRUDENTIAL FINANCI MTN		12/01/2017	MATURITY		400,000	400,000	397,424	399,695	0	305	0	305	0	400,000	0	0	0	24,000	12/01/2017
75114Y-AB-6	RALEYS INC - TL		12/27/2017	VARIOUS		26,752	26,752	26,271	26,794	0	(42)	0	(42)	0	26,752	0	0	0	1,325	05/18/2022
75886A-AG-3	REGENCY ENERGY PARTNERS LP		10/27/2017	CALLED BONDS at 100.000		75,000	75,000	73,500	73,902	0	1,098	0	1,098	0	75,000	0	0	0	6,325	04/15/2023
75974@-AA-0	RENEWABLE POWER GENERATION LLC		09/30/2017	VARIOUS		47,583	47,583	47,583	47,583	0	0	0	0	0	47,583	0	0	0	2,194	03/31/2035
76009N-AH-3	RENT-A-CENTER INC		02/14/2017	JEFFERIES & COMPANY, INC.		16,850	20,000	20,188	20,053	0	(3)	0	(3)	0	20,049	0	(3,199)	(3,199)	339	11/15/2020

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
76009N-AK-6	RENT-A-CENTER INC/TX		02/14/2017	JEFFERIES & COMPANY, INC.		19,125	25,000	25,000	25,000	0	0	0	0	0	25,000	0	(5,875)	(5,875)	350	05/01/2021
760985-XN-6	RAMP_03-RS6 AIIB		12/25/2017	MBS PAYDOWN		723,602	723,602	723,602	723,602	0	0	0	0	0	723,602	0	0	0	11,420	07/25/2033
760985-YV-7	RFMSI_03-RZ4 A7		02/01/2017	MBS PAYDOWN		2,041	2,041	1,997	2,025	0	15	0	15	0	2,041	0	0	0	18	06/25/2033
76823#-AR-2	RIVER FUEL FUNDING CO 3 INC		02/15/2017	MATURITY		3,400,000	3,400,000	3,400,000	3,400,000	0	0	0	0	0	3,400,000	0	0	0	68,340	02/15/2017
76824*-AU-8	RIVER FUEL TRUST NO 1		12/15/2017	MATURITY		400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	10,480	12/15/2017
781172-AA-9	RUBY PIPELINE LLC		04/01/2017	MATURITY		900,000	900,000	900,000	900,000	0	0	0	0	0	900,000	0	0	0	20,250	04/01/2017
781172-AB-7	RUBY PIPELINE LLC		10/01/2017	SINKING FUND REDEMPTION		24,023	24,023	25,491	24,142	0	(120)	0	(120)	0	24,023	0	0	0	1,441	04/01/2022
78350L-AE-5	RYAN LLC - TL		07/26/2017	VARIOUS		925,000	925,000	911,125	914,050	0	10,950	0	10,950	0	925,000	0	0	0	34,575	08/07/2020
78412F-AL-8	SESI LLC		09/18/2017	CORPORATE ACTION		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	1,123	05/01/2019
78445X-AA-4	SLMA_10-1		12/25/2017	MBS PAYDOWN		4,846	4,846	4,861	4,845	0	1	0	1	0	4,846	0	0	0	33	03/25/2025
79546V-AJ-5	SALLY HOLDINGS LLC/SALLY CAPITAL I		07/06/2017	CALLED BONDS at 100.000		127,108	125,000	130,650	127,484	0	(376)	0	(376)	0	127,108	0	0	0	5,778	06/01/2022
811065-AB-7	SCRIPPS NETWORKS INTERACTIVE INC		03/15/2017	BARCLAYS CAPITAL INC		1,009,010	1,000,000	996,450	997,888	0	156	0	156	0	998,044	0	10,966	10,966	9,549	11/15/2019
816851-AT-6	SEMPRA ENERGY		04/25/2017	BARCLAYS CAPITAL INC		999,790	1,000,000	999,650	999,790	0	11	0	11	0	999,801	0	(11)	(11)	16,531	10/01/2022
81746H-AA-9	SEMT_17-CH1		12/01/2017	MBS PAYDOWN		6,177	6,177	6,342	0	0	(4)	0	(4)	0	6,177	0	0	0	48	10/25/2047
82967N-AG-3	SIRIUS XM RADIO INC		09/01/2017	CALLED BONDS at 100.000		95,000	95,000	95,300	95,152	0	(152)	0	(152)	0	95,000	0	0	0	7,703	08/15/2022
82967N-AN-8	SIRIUS XM RADIO INC		08/04/2017	CALLED BONDS at 100.000		30,000	30,000	31,200	30,746	0	(746)	0	(746)	0	30,000	0	0	0	2,602	08/01/2021
83083V-AG-2	JAB WIRELESS INC - TL		12/27/2017	VARIOUS		12,376	12,376	12,129	12,297	0	80	0	80	0	12,376	0	0	0	714	03/26/2019
832248-AV-0	SMITHFIELD FOODS INC		02/21/2017	CALLED BONDS at 100.000		125,000	125,000	126,625	125,796	0	(796)	0	(796)	0	125,000	0	0	0	11,584	08/15/2022
83416W-AA-1	SOLAR STAR FUNDING LLC		12/30/2017	SINKING FUND REDEMPTION		68,344	68,344	71,649	32,907	0	(51)	0	(51)	0	68,344	0	0	0	1,837	06/30/2035
84055*-AC-2	SOUTH TEXAS ELECTRIC COOP INC		11/15/2017	SINKING FUND REDEMPTION		16,667	16,667	16,667	16,667	0	0	0	0	0	16,667	0	0	0	413	11/15/2043
843646-AH-3	SOUTHERN POWER CO		02/07/2017	MORGAN STANLEY & CO. INC.		2,493,396	2,455,000	2,443,879	2,444,800	0	22	0	22	0	2,444,822	0	48,574	48,574	50,924	09/15/2041
84756N-AF-6	SPECTRA ENERGY PARTNERS LP		03/29/2017	MORGAN STANLEY & CO. INC.		1,462,080	1,500,000	1,493,730	1,494,707	0	139	0	139	0	1,494,846	0	(32,766)	(32,766)	28,583	03/15/2025
85571N-AB-5	STARZ LLC & STARZ FINANCE CORP		01/09/2017	CALLED BONDS at 100.000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	701	09/15/2019
858119-AT-7	STEEL DYNAMICS INC		01/05/2017	CALLED BONDS at 100.000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	817	08/15/2019
858119-AV-2	STEEL DYNAMICS INC		10/13/2017	CALLED BONDS at 100.000		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	1,059	08/15/2022
858271-A*-0	STEELRIVER TRANSMISSION CO LLC		12/31/2017	VARIOUS		2,693	2,693	2,693	0	0	0	0	0	0	2,693	0	0	0	45	06/30/2047
858271-AA-7	STEELRIVER TRANSMISSION CO LLC		06/30/2017	VARIOUS		335,699	335,699	335,699	335,699	0	0	0	0	0	335,699	0	0	0	11,869	06/30/2017
86361Y-AA-5	SFS_06-B A 144A		12/15/2017	MBS PAYDOWN		65,212	65,212	65,212	65,212	0	0	0	0	0	65,212	0	0	0	1,897	03/15/2038
86361Y-AB-3	SFS_06-B B 144A		12/15/2017	MBS PAYDOWN		10,386	10,386	10,386	10,386	0	0	0	0	0	10,386	0	0	0	367	03/15/2038
867914-BK-8	SUNTRUST BANKS INC		08/16/2017	SUNTRUST		2,041,200	2,000,000	1,995,660	1,996,336	0	532	0	532	0	1,996,868	0	44,332	44,332	56,067	03/03/2021
87264A-AG-0	T-MOBILE USA INC		04/28/2017	CALLED BONDS at 100.000		35,000	35,000	34,650	34,764	0	236	0	236	0	35,000	0	0	0	2,945	04/28/2022
87264A-AK-1	T-MOBILE USA INC		04/03/2017	CALLED BONDS at 100.000		140,000	140,000	140,000	140,000	0	0	0	0	0	140,000	0	0	0	8,750	04/01/2021
87875U-AH-5	TECO FINANCE INC		11/01/2017	MATURITY		409,000	409,000	413,090	409,464	0	(464)	0	(464)	0	409,000	0	0	0	26,879	11/01/2017
879360-A@-4	TELEDYNE TECHNOLOGIES INCORPORATED PRVT		09/15/2017	MATURITY		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	94,800	09/15/2017
88031R-AA-6	TENASKA ALABAMA II PARTNERS LP 144A		12/30/2017	VARIOUS		305,700	305,700	303,560	305,268	0	432	0	432	0	305,700	0	0	0	11,627	03/30/2023
88033G-BP-4	TENET HEALTHCARE CORPORATION		07/14/2017	CALLED BONDS at 100.000		150,000	150,000	160,095	153,081	0	(3,081)	0	(3,081)	0	150,000	0	0	0	15,238	11/01/2018
88160Q-AL-7	TESORO LOGISTICS LP/TESORO LOGISTI		12/14/2017	CALLED BONDS at 101.168		16,187	16,000	16,440	16,296	0	(109)	0	(109)	0	16,187	0	0	0	1,670	10/15/2022
88307*-AA-3	TEXOMA WIND LLC		12/31/2017	SINKING FUND REDEMPTION		49,621	49,621	49,621	0	0	0	0	0	0	49,621	0	0	0	806	06/30/2034
88732J-AH-1	TIME WARNER CABLE INC		04/10/2017	CALLED BONDS at 100.000		900,000	900,000	897,921	899,913	0	87	0	87	0	900,000	0	0	0	25,776	05/01/2017

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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
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
89236T-BP-9	TOYOTA MOTOR CREDIT CORP		01/04/2017	TD SECURITIES USA		1,506,435	1,500,000	1,495,905	1,497,859	0	18	0	18	0	1,497,877	0	8,558	8,558	15,141	07/18/2019
89307#-AA-7	TRANS BAY CABLE LLC		12/31/2017	VARIOUS		2,332	2,332	2,332	0	0	0	0	0	0	2,332	0	0	0	28	06/30/2047
907818-EA-2	UNION PACIFIC CORP		09/06/2017	GOLDMAN SACHS & CO		501,675	500,000	498,930	499,330	0	146	0	146	0	499,475	0	2,200	2,200	9,925	02/01/2020
90782J-AA-1	UNION PACIFIC RAILROAD CO 2015-1 P		05/12/2017	SINKING FUND REDEMPTION		8,584	8,584	8,584	8,584	0	0	0	0	0	8,584	0	0	0	116	05/12/2027
909214-BP-2	UNISYS CORPORATION		05/08/2017	CALLED BONDS at 100.000		8,000	8,000	8,000	8,000	0	0	0	0	0	8,000	0	0	0	470	08/15/2017
91911X-AM-6	VALEANT PHARMACEUTICALS INTERNATIO		10/17/2017	CORPORATE ACTION		75,875	75,000	75,900	75,279	0	(123)	0	(123)	0	75,157	0	719	719	5,483	10/01/2020
92242G-AB-5	VEE PAK INC TL		12/10/2017	VARIOUS		7,500	7,500	7,388	0	0	32	0	32	0	7,500	0	0	0	275	03/09/2023
92922F-4V-7	WAMU_05-AR13		12/25/2017	MBS PAYDOWN		4,354	4,354	4,297	0	0	8	0	8	0	4,354	0	0	0	11	10/25/2045
92966*-AG-4	WABASH VALLEY POWER ASSOCIATION IN PRVT		10/31/2017	VARIOUS		49,435	49,435	49,435	49,435	0	0	0	0	0	49,435	0	0	0	1,912	01/31/2028
93363X-AD-5	WMHE_07-HE4		12/25/2017	MBS PAYDOWN		8,868	8,868	6,092	0	0	77	0	77	0	8,868	0	0	0	37	07/25/2047
939336-XW-8	WAMMS_03-MS4 1A1		11/01/2017	MBS PAYDOWN		3,864	3,864	3,862	3,862	0	2	0	2	0	3,864	0	0	0	22	01/25/2018
93935F-AC-5	WMALT_06-AR6		12/01/2017	MBS PAYDOWN		8,095	8,809	6,363	0	0	13	0	13	0	8,095	0	0	0	65	08/25/2046
93935Y-AA-8	WMALT_06-AR10		12/25/2017	MBS PAYDOWN		3,558	3,558	2,615	0	0	0	0	0	0	3,558	0	0	0	4	12/25/2036
94106L-AS-8	WASTE MANAGEMENT INC		11/30/2017	CALLED BONDS at 100.375		1,503,753	1,500,000	1,585,560	1,515,077	0	(11,325)	0	(11,325)	0	1,503,753	0	0	0	126,205	03/15/2018
94974B-GR-5	WELLS FARGO & CO		11/16/2017	WACHOVIA CAPITAL MARKETS LLC		250,910	250,000	249,733	249,787	0	46	0	46	0	249,833	0	1,077	1,077	6,074	12/07/2020
94980D-AA-6	WFMBS_03-M A1		12/01/2017	MBS PAYDOWN		43,641	43,641	43,019	43,537	0	105	0	105	0	43,641	0	0	0	671	12/25/2033
95709T-AN-0	WESTAR ENERGY INC		12/04/2017	MORGAN STANLEY & CO. INC.		964,880	1,000,000	998,590	998,661	0	117	0	117	0	998,778	0	(33,898)	(33,898)	37,258	07/01/2026
970648-AD-3	WILLIS NORTH AMERICA INC		03/28/2017	MATURITY		2,000,000	2,000,000	1,996,020	1,999,873	0	127	0	127	0	2,000,000	0	0	0	62,000	03/28/2017
97314@-AA-3	WIND ENERGY TRANSMISSION TEXAS LLC		12/31/2017	VARIOUS		29,379	29,379	29,486	29,379	0	(1)	0	(1)	0	29,379	0	0	0	878	12/18/2034
97381W-AN-4	WINDSTREAM CORP		11/06/2017	CORPORATE ACTION		32,493	40,000	43,496	40,994	0	(411)	0	(411)	0	40,583	0	(8,090)	(8,090)	3,292	10/15/2020
97381W-AT-1	WINDSTREAM CORP		11/06/2017	CORPORATE ACTION		25,620	35,000	34,691	34,829	0	26	0	26	0	34,855	0	(9,235)	(9,235)	3,240	10/01/2021
98212B-AE-3	WPX ENERGY INC		02/24/2017	BARCLAYS CAPITAL INC		29,400	30,000	30,000	30,000	0	0	0	0	0	30,000	0	(600)	(600)	726	09/15/2024
983130-AT-2	WYNN LAS VEGAS LLC / WYNN LAS VEGA		06/12/2017	ASSGN		112,957	110,000	110,000	110,000	0	2,957	0	2,957	0	112,957	0	0	0	4,385	03/15/2022
98581*-AA-9	YELLOWSTONE ENERGY LTD		12/31/2017	SINKING FUND REDEMPTION		23,862	23,862	23,862	23,862	0	0	0	0	0	23,862	0	0	0	686	12/31/2026
BINORM-Q6-6	PSKW LLC - TL		12/30/2017	SINKING FUND REDEMPTION		25,025	25,025	24,552	24,897	0	102	0	102	0	25,025	0	0	0	1,027	12/31/2021
C7236#-AA-2	PET SUPERMARKET INC - TL		10/01/2017	VARIOUS		10,399	10,399	10,225	9,824	0	24	0	24	0	10,399	0	0	0	422	07/05/2022
J7660*-AA-4	ST JUDE MEDICAL INC PRVT		02/03/2017	DIRECT		1,610,075	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(389,925)	(389,925)	14,015	04/28/2017
J7660*-AB-2	ST JUDE MEDICAL INC PRVT		02/03/2017	DIRECT		1,610,075	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(389,925)	(389,925)	128,717	04/28/2020
009090-AA-9	AIR CANADA 2015-1A PTT	A	09/15/2017	SINKING FUND REDEMPTION		14,475	14,475	14,475	14,475	0	0	0	0	0	14,475	0	0	0	391	03/15/2027
09784Y-A@-7	BONAVISTA ENERGY CORP	A	11/02/2017	MATURITY		1,300,000	1,300,000	1,300,000	1,300,000	0	0	0	0	0	1,300,000	0	0	0	47,580	11/02/2017
112585-AB-0	BROOKFIELD ASSET MANAGEMENT INC	A	04/25/2017	MATURITY		2,250,000	2,250,000	2,243,925	2,249,751	0	249	0	249	0	2,250,000	0	0	0	65,250	04/25/2017
13645R-AS-3	CANADIAN PACIFIC RAILWAY COMPANY	A	08/23/2017	STIFEL, NICHOLAS & COMPANY, INC		99,886	100,000	99,957	99,964	0	3	0	3	0	99,967	0	(81)	(81)	3,118	02/01/2025
374825-AA-5	GIBSON ENERGY INC	A	10/30/2017	VARIOUS		130,000	130,000	128,019	128,755	0	1,245	0	1,245	0	130,000	0	0	0	15,673	07/15/2021
644535-AD-8	NEW GOLD INC	A	06/05/2017	CALLED BONDS at 100.000		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	4,019	04/15/2020
707064-AA-9	PENGROWTH ENERGY TRUST PRVT	A	06/02/2017	CALLED BONDS at 100.000		800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	47,817	07/26/2017
895945-D#-7	TRICAN WELL SERVICE LTD	A	09/15/2017	SINKING FUND REDEMPTION		620	620	620	620	0	0	0	0	0	620	0	0	0	55	04/28/2021
895945-D@-9	TRICAN WELL SERVICE LTD	A	09/15/2017	SINKING FUND REDEMPTION		1,241	1,241	1,241	1,241	0	0	0	0	0	1,241	0	0	0	102	04/28/2018
895945-G*-8	TRICAN WELL SERVICE LTD	A	09/15/2017	SINKING FUND REDEMPTION		187	187	12	151	0	36	0	36	0	187	0	0	0	20	04/28/2018
895945-G@-6	TRICAN WELL SERVICE LTD	A	09/15/2017	SINKING FUND REDEMPTION		219	219	16	103	0	116	0	116	0	219	0	0	0	26	04/28/2021
C4111#-AF-8	GRAYMONT LTD PRVT	A	07/10/2017	SINKING FUND REDEMPTION		184,616	184,616	184,616	184,616	0	0	0	0	0	184,616	0	0	0	9,512	01/10/2023
C4861*-AA-5	IRVING OIL LTD PRVT	A	01/19/2017	VARIOUS		4,200,000	4,200,000	4,200,000	4,200,000	0	0	0	0	0	4,200,000	0	0	0	119,070	01/19/2017

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
01748T-AA-9	ALLEGION US HOLDING COMPANY INC	D	10/03/2017	CALLED BONDS at 100.000		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	718	09/15/2023
03938L-AM-6	ARCELORMITTAL	D	04/03/2017	CALLED BONDS at 108.061		2,161,222	2,000,000	2,517,840	2,178,478	0	(17,256)	0	(17,256)	0	2,161,222	0	0	0	284,023	06/01/2019
044286-93-9	DOLPHIN ENERGY LTD REGS	D	12/15/2017	SINKING FUND REDEMPTION		13,200	13,200	14,408	13,315	0	(115)	0	(115)	0	13,200	0	0	0	584	06/15/2019
12545R-AA-5	CREDOMATIC INTERNATIONAL CORP	D	11/05/2017	SINKING FUND REDEMPTION		350,778	350,778	350,778	350,778	0	0	0	0	0	350,778	0	0	0	9,921	11/05/2020
151191-AT-0	CELULOSA ARAUCO Y CONSTITUCION SA	D	11/02/2017	CORPORATE ACTION		107,875	100,000	99,125	99,581	0	80	0	80	0	99,661	0	8,214	8,214	6,403	01/21/2021
192714-AA-1	COLBUN SA 144A	D	10/10/2017	CORPORATE ACTION		109,380	100,000	105,250	102,136	0	(511)	0	(511)	0	101,625	0	7,755	7,755	7,317	01/21/2020
200447-A*-1	COMISION FEDERAL DE ELECTRICIDAD	D	09/29/2017	VARIOUS		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	878	09/29/2036
25243Y-AM-1	DIAGEO CAPITAL PLC	D	10/23/2017	MATURITY		500,000	500,000	495,370	499,517	0	483	0	483	0	500,000	0	0	0	28,750	10/23/2017
26876H-AA-6	ENA SUR TRUST	D	11/25/2017	SINKING FUND REDEMPTION		249,417	249,417	249,417	249,417	0	0	0	0	0	249,417	0	0	0	9,249	05/25/2025
36120P-AB-9	GTL TRADE FINANCE INC 144A	D	10/20/2017	MATURITY		100,000	100,000	112,500	101,800	0	(1,800)	0	(1,800)	0	100,000	0	0	0	7,250	10/20/2017
40049J-AX-5	GRUPO TELEVISA S.A.	D	12/26/2017	CALLED BONDS at 100.792		100,792	100,000	110,650	102,340	0	(1,549)	0	(1,549)	0	100,792	0	0	0	7,540	05/15/2018
42308#-AE-7	HELEN OF TROY LIMITED	C	01/12/2017	SINKING FUND REDEMPTION		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	1,950	01/12/2018
44842B-AA-3	HUTCHISON WHAMPOA INTERNATIONAL 12	D	05/07/2017	CORPORATE ACTION		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	6,000	05/29/2049
50066D-AA-5	KOREA ELECTRIC POWER CORP	D	05/10/2017	MATURITY		200,000	200,000	199,596	199,969	0	31	0	31	0	200,000	0	0	0	3,125	05/10/2017
54569T-AA-4	LOTTE SHOPPING CO LTD	D	05/09/2017	MATURITY		200,000	200,000	199,544	199,965	0	35	0	35	0	200,000	0	0	0	3,375	05/09/2017
62856R-AA-3	NASPERS 144A	D	07/28/2017	MATURITY		100,000	100,000	103,440	100,361	0	(361)	0	(361)	0	100,000	0	0	0	6,375	07/28/2017
709629-AN-9	PENTAIR FINANCE SA	D	05/26/2017	CORPORATE ACTION		524,265	500,000	499,455	499,586	0	42	0	42	0	499,629	0	24,636	24,636	12,637	09/15/2020
767201-AH-9	RIO TINTO FIN USA LTD	D	06/21/2017	CALLED BONDS at 107.319		3,219,555	3,000,000	3,883,440	3,264,590	0	(45,034)	0	(45,034)	0	3,219,555	0	0	0	344,735	05/01/2019
80281L-AD-7	SANTANDER UK GROUP HOLDINGS PLC	D	01/03/2017	SANTANDER INVESTMENT		500,355	500,000	499,495	499,588	0	1	0	1	0	499,589	0	766	766	7,726	01/08/2021
81180W-AF-8	SEAGATE HDD CAYMAN	D	05/01/2017	CALLED BONDS at 100.000		125,000	125,000	136,563	128,544	0	(3,544)	0	(3,544)	0	125,000	0	0	0	10,208	11/01/2021
82620K-AK-9	SIEMENS FINANCIERINGSMAATSCHAPPIJ	D	03/08/2017	GOLDMAN SACHS & CO		936,040	1,000,000	994,360	994,582	0	151	0	151	0	994,732	0	(58,692)	(58,692)	9,889	09/15/2023
82655A-AB-9	SIGMA ALIMENTOS SA	D	03/09/2017	CALLED BONDS at 100.000		230,000	230,000	228,075	229,587	0	413	0	413	0	230,000	0	0	0	15,532	04/14/2018
EF0492-75-3	RAS LAFFAN LIQUEFIED NATURAL GAS C	D	09/30/2017	VARIOUS		42,630	42,630	45,614	42,836	0	(206)	0	(206)	0	42,630	0	0	0	1,699	09/30/2020
EI5379-78-5	CENCOSUD SA	D	07/17/2017	CORPORATE ACTION		252,713	230,000	230,863	230,425	0	(52)	0	(52)	0	230,374	0	22,339	22,339	12,545	01/20/2021
EI5398-63-7	INVERSIONES CMPC SA	D	10/20/2017	CORPORATE ACTION		610,000	610,000	613,773	610,554	0	(554)	0	(554)	0	610,000	0	0	0	36,299	01/19/2018
EI6390-85-6	SIGMA ALIMENTOS SA	D	03/10/2017	CALLED BONDS at 100.000		300,000	300,000	308,550	301,846	0	(1,846)	0	(1,846)	0	300,000	0	0	0	20,259	04/14/2018
F9731#-AD-9	VICAT S A	D	12/01/2017	MATURITY		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	10,480	12/01/2017
G1591#-AJ-1	BRITVIC PLC PRVT	D	12/17/2017	MATURITY		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	296,400	12/17/2017
G1591#-AM-4	BRITVIC PLC	D	12/17/2017	MATURITY		3,200,000	3,200,000	3,200,000	3,200,000	0	0	0	0	0	3,200,000	0	0	0	110,400	12/17/2017
G3430*-AA-5	FILTRONA PLC PRVT	D	04/29/2017	VARIOUS		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	53,700	04/29/2017
G3430*-AB-3	FILTRONA PLC PRVT	D	10/31/2017	STONECASTLE SECURITIES LLC		2,084,960	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	84,960	84,960	118,857	04/29/2020
G3901#-AA-1	GLANBIA PLC	D	12/15/2017	CALLED BONDS at 100.000		2,808,000	2,808,000	2,808,000	2,808,000	0	0	0	0	0	2,808,000	0	0	0	292,697	06/15/2021
G4146*-AB-6	GROUP 4 SECURICOR PLC PRVT	D	03/01/2017	MATURITY		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	175,800	03/01/2017
G4803#-AB-6	INFORMA GROUP HOLDINGS	D	12/15/2017	MATURITY		3,700,000	3,700,000	3,700,000	3,700,000	0	0	0	0	0	3,700,000	0	0	0	150,220	12/15/2017
G5241#-AD-9	KERRY GROUP FINANCIAL SERVICES PRVT	D	01/20/2017	MATURITY		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	87,400	01/20/2017
G6764#-AA-0	OMEGA LEASING NO 9 LTD	D	10/12/2017	VARIOUS		15,789	15,789	15,789	0	0	0	0	0	0	15,789	0	0	0	142	10/12/2026
G7219*-AC-9	PREMIER OIL PLC	D	07/28/2017	PRIVATE DIRECT		1,800,000	1,800,000	1,800,000	1,800,000	0	0	0	0	0	1,800,000	0	0	0	136,333	06/09/2021
G7219*-AF-2	PREMIER OIL PLC	D	07/28/2017	PRIVATE DIRECT		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	129,794	03/15/2022
G7815@-AB-7	SAP IRELAND US FINANCIAL SERVICES	D	10/14/2017	MATURITY		1,900,000	1,900,000	1,900,000	1,900,000	0	0	0	0	0	1,900,000	0	0	0	56,361	10/14/2017
K7017#-AA-8	MERIDIAN SPIRIT APS	D	12/31/2017	VARIOUS		28,558	28,558	28,558	28,558	0	0	0	0	0	28,558	0	0	0	666	08/01/2030
L8038*-AA-4	SBM BALEAI AZUL	D	12/15/2017	SINKING FUND REDEMPTION		28,700	28,700	28,700	28,700	0	0	0	0	0	28,700	0	0	0	1,002	09/15/2027
N3386#-AN-9	FUGRO NV	D	12/12/2017	CALLED BONDS at 100.000		635,209	635,209	639,398	639,398	0	(4,189)	0	(4,189)	0	635,209	0	0	0	99,555	08/17/2021

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
N6704@-AA-7	OILTANKING FINANCE BV	D	01/05/2017	SINKING FUND REDEMPTION		750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	20,775	01/05/2019
N8084*-AC-1	SLIGRO FOOD GROUP NEDERLAND BV	D	12/07/2017	MATURITY		3,900,000	3,900,000	3,900,000	3,900,000	0	0	0	0	0	3,900,000	0	0	0	138,450	12/07/2017
P7906@-AA-9	PORT AUTHORITY OF TRINIDAD & TOBAG PRVT	D	03/23/2017	MATURITY		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	2,493	03/23/2017
Q3383#-AA-7	ECHO ENTERTAINMENT GROUP LTD	D	08/17/2017	CORPORATE ACTION		700,000	700,000	700,000	700,000	0	0	0	0	0	700,000	0	0	0	23,857	06/15/2018
Q3383#-AB-5	ECHO ENTERTAINMENT GROUP LTD	D	08/17/2017	CORPORATE ACTION		3,700,000	3,700,000	3,711,825	3,706,265	0	(797)	0	(797)	0	3,705,468	0	(5,468)	(5,468)	141,523	06/15/2021
R0041#-AA-6	ADGER ENERGI	D	11/30/2017	MATURITY		6,300,000	6,300,000	6,300,000	6,300,000	0	0	0	0	0	6,300,000	0	0	0	200,970	11/30/2017
R6236*-AA-2	NORSPAN LNG VIII AS	D	09/30/2017	VARIOUS		23,130	23,130	23,130	0	0	0	0	0	0	23,130	0	0	0	981	03/30/2032
T8677*-AA-2	SOGEFI SPA	D	06/01/2017	SINKING FUND REDEMPTION		157,143	157,143	157,143	157,143	0	0	0	0	0	157,143	0	0	0	4,714	06/01/2023
000000-00-0	PREPAY PEN RECLASS B/T NII & RCGL		12/31/2017	VARIOUS		0	0	0	0	0	531,474	0	531,474	0	531,474	0	(531,474)	(531,474)	0	12/31/2017
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						265,500,494	262,675,497	264,998,477	262,709,655	178,562	540,473	1,135	717,900	0	263,755,496	0	1,745,001	1,745,001	9,736,887	XXX
37247D-AG-1	GENWORTH FINANCIAL INCES		01/24/2017	JEFFERIES & COMPANY, INC.		126,000	300,000	35,964	37,145	0	0	0	0	0	37,145	0	88,855	88,855	1,769	11/15/2066
98877C-AA-5	ZFS FINANCE (USA) TRUST V 144A		05/09/2017	CORPORATE ACTION		1,200,000	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	0	0	39,000	05/09/2037
89352H-AC-3	TRANSCANADA PIPELI MTN	A	07/17/2017	SEAPORT GROUP		378,500	400,000	399,284	399,312	0	688	0	688	0	400,000	0	(21,500)	(21,500)	15,187	05/15/2067
98372P-AJ-7	XL CAPITAL LTD	D	10/18/2017	VARIOUS		4,280,000	4,675,000	3,656,884	3,681,860	0	1,083	0	1,083	0	3,682,943	0	597,057	597,057	202,411	01/01/9999
4899999. Subtotal - Bonds - Hybrid Securities						5,984,500	6,575,000	5,292,132	5,318,317	0	1,771	0	1,771	0	5,320,088	0	664,412	664,412	258,367	XXX
44983K-AH-7	VOYA IM 06-3A	D	10/16/2017	MBS PAYDOWN		81,947	81,947	11,473	12,248	0	69,699	0	69,699	0	81,947	0	0	0	777	12/13/2020
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						81,947	81,947	11,473	12,248	0	69,699	0	69,699	0	81,947	0	0	0	777	XXX
8399997. Total - Bonds - Part 4						333,055,477	331,322,060	332,064,112	329,447,375	178,562	584,888	1,135	762,315	0	330,537,632	0	2,517,850	2,517,850	10,870,821	XXX
8399998. Total - Bonds - Part 5						9,779,862	9,800,000	9,741,034	0	0	3,423	0	3,423	0	9,744,457	0	35,404	35,404	82,846	XXX
8399999. Total - Bonds						342,835,339	341,122,060	341,805,146	329,447,375	178,562	588,311	1,135	765,738	0	340,282,089	0	2,553,254	2,553,254	10,953,667	XXX
48660P-3#-9	KAYNE ANDERSON KYE FUND		12/08/2017	CALLED BONDS at 25.000	4,000.000	100,000	25.00	100,000	100,000	0	0	0	0	0	100,000	0	0	0	5,230	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						100,000	XXX	100,000	100,000	0	0	0	0	0	100,000	0	0	0	5,230	XXX
8999997. Total - Preferred Stocks - Part 4						100,000	XXX	100,000	100,000	0	0	0	0	0	100,000	0	0	0	5,230	XXX
8999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999999. Total - Preferred Stocks						100,000	XXX	100,000	100,000	0	0	0	0	0	100,000	0	0	0	5,230	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799998. Total - Common Stocks - Part 5						0	XXX	136,133	0	0	0	0	0	0	136,133	0	(136,133)	(136,133)	0	XXX
9799999. Total - Common Stocks						0	XXX	136,133	0	0	0	0	0	0	136,133	0	(136,133)	(136,133)	0	XXX
9899999. Total - Preferred and Common Stocks						100,000	XXX	236,133	100,000	0	0	0	0	0	236,133	0	(136,133)	(136,133)	5,230	XXX
9999999 - Totals						342,935,339	XXX	342,041,279	329,547,375	178,562	588,311	1,135	765,738	0	340,518,222	0	2,417,121	2,417,121	10,958,897	XXX

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912828-TJ-9	TREASURY NOTE		06/27/2017	MORGAN STANLEY & CO. INC.	08/09/2017	GOLDMAN SACHS & CO	2,500,000	2,475,098	2,481,055	2,475,664	0	566	0	566	0	0	5,391	5,391	19,751	14,926
912828-XW-5	TREASURY NOTE		07/24/2017	RBC CAPITAL MARKETS	08/09/2017	GOLDMAN SACHS & CO	5,000,000	4,984,570	4,995,117	4,984,703	0	133	0	133	0	0	10,414	10,414	9,749	5,944
0599999. Subtotal - Bonds - U.S. Governments							7,500,000	7,459,668	7,476,172	7,460,367	0	699	0	699	0	0	15,805	15,805	29,500	20,870
224044-BR-7	COX COMMUNICATIONS INC		03/28/2017	RBC CAPITAL MARKETS	08/11/2017	CORPORATE ACTION	200,000	211,792	231,174	211,696	0	(96)	0	(96)	0	0	19,478	19,478	8,958	4,300
391164-AH-3	GREAT PLAINS ENERGY INCORPORATED		03/06/2017	GOLDMAN SACHS & CO	07/19/2017	CALLED BONDS at 100.0000	2,000,000	1,998,480	2,000,000	2,000,000	0	1,520	0	1,520	0	0	0	0	42,750	0
61763X-AT-3	MSBAM_14-C18		05/04/2017	BANK OF AMERICA SECURITIES LLC	10/23/2017	CREDIT SUISSE SECURITIES (USA) LLC	100,000	71,094	72,516	72,394	0	1,300	0	1,300	0	0	121	121	1,638	75
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							2,300,000	2,281,366	2,303,690	2,284,090	0	2,724	0	2,724	0	0	19,599	19,599	53,346	4,375
8399998. Total - Bonds							9,800,000	9,741,034	9,779,862	9,744,457	0	3,423	0	3,423	0	0	35,404	35,404	82,846	25,245
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
268713-99-7	EMSI HOLDING COMPANY--NEW EQUITY PRVT		08/01/2017	DIRECT	08/01/2017	DIRECT	1,361,334.000	136,133	0	136,133	0	0	0	0	0	0	(136,133)	(136,133)	0	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								136,133	0	136,133	0	0	0	0	0	0	(136,133)	(136,133)	0	0
9799998. Total - Common Stocks								136,133	0	136,133	0	0	0	0	0	0	(136,133)	(136,133)	0	0
9899999. Total - Preferred and Common Stocks								136,133	0	136,133	0	0	0	0	0	0	(136,133)	(136,133)	0	0
9999999 - Totals								9,877,167	9,779,862	9,880,590	0	3,423	0	3,423	0	0	(100,729)	(100,729)	82,846	25,245

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
OTC OPTION CALL BOUGHT, JAN18 SPX C @ 2300.48	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Credit Suisse International 5431701272GC21DVT022	01/26/2017	01/11/2018	451	1,022,742	JAN18 SPX C @ 2300.48	0	53,714	0	168,405		168,405	166,717	0	(52,026)	0	0		0001
OTC OPTION CALL BOUGHT, FEB18 SPX C @ 2319.69	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Credit Suisse International 5431701272GC21DVT022	02/08/2017	02/02/2018	516	1,180,144	FEB18 SPX C @ 2319.69	0	55,589	0	183,894		183,894	178,784	0	(50,479)	0	0		0001
OTC OPTION CALL BOUGHT, FEB18 SPX C @ 2397.2	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. 5431701272GC21DVT022	02/23/2017	02/21/2018	429	1,014,274	FEB18 SPX C @ 2397.2	0	46,993	0	120,690		120,690	113,958	0	(40,261)	0	0		0001
OTC OPTION CALL BOUGHT, MAR18 SPX C @ 2408.56	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Goldman Sachs International 5431701272GC21DVT022	03/21/2017	03/09/2018	442	1,049,800	MAR18 SPX C @ 2408.56	0	43,625	0	120,415		120,415	112,011	0	(35,222)	0	0		0001
OTC OPTION CALL BOUGHT, APR18 SPX C @ 2389.28	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Goldman Sachs International 5431701272GC21DVT022	04/13/2017	04/02/2018	464	1,092,467	APR18 SPX C @ 2389.28	0	44,646	0	137,354		137,354	125,751	0	(33,043)	0	0		0001
OTC OPTION CALL BOUGHT, APR18 SPX C @ 2388.8	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. 5431701272GC21DVT022	04/26/2017	04/20/2018	546	1,284,134	APR18 SPX C @ 2388.8	0	68,447	0	164,058		164,058	143,086	0	(47,474)	0	0		0001
OTC OPTION CALL BOUGHT, MAY18 SPX C @ 2425.44	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. 5431701272GC21DVT022	05/09/2017	05/03/2018	443	1,058,122	MAY18 SPX C @ 2425.44	0	48,066	0	119,956		119,956	103,488	0	(31,597)	0	0		0001
OTC OPTION CALL BOUGHT, MAY18 SPX C @ 2433.98	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Goldman Sachs International 5431701272GC21DVT022	05/26/2017	05/18/2018	442	1,060,048	MAY18 SPX C @ 2433.98	0	50,419	0	117,379		117,379	97,889	0	(30,929)	0	0		0001
OTC OPTION CALL BOUGHT, SEP18 SPX C @ 2536.28	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. 5431701272GC21DVT022	10/10/2017	09/03/2018	455	1,137,228	SEP18 SPX C @ 2536.28	0	59,045	0	95,958		95,958	51,674	0	(14,761)	0	0		0001
OTC OPTION CALL BOUGHT, OCT18 SPX C @ 2607.15	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. 5431701272GC21DVT022	11/17/2017	10/30/2018	435	1,117,594	OCT18 SPX C @ 2607.15	0	54,923	0	76,566		76,566	28,607	0	(6,964)	0	0		0001
OTC OPTION CALL BOUGHT, NOV18 SPX C @ 2663.21	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. 5431701272GC21DVT022	12/07/2017	11/30/2018	481	1,263,330	NOV18 SPX C @ 2663.21	0	61,101	0	70,443		70,443	13,438	0	(4,096)	0	0		0001
OTC OPTION CALL BOUGHT, DEC18 SPX C @ 2708.16	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. 5431701272GC21DVT022	12/28/2017	12/17/2018	430	1,147,022	DEC18 SPX C @ 2708.16	0	56,549	0	53,103		53,103	(2,967)	0	(479)	0	0		0001
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										0	643,117	0	1,428,221	XXX	1,428,221	1,132,436	0	(347,331)	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										0	643,117	0	1,428,221	XXX	1,428,221	1,132,436	0	(347,331)	0	0	XXX	XXX
0219999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										0	643,117	0	1,428,221	XXX	1,428,221	1,132,436	0	(347,331)	0	0	XXX	XXX
0379999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0389999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0419999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999. Total Purchased Options										0	643,117	0	1,428,221	XXX	1,428,221	1,132,436	0	(347,331)	0	0	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
OTC OPTION CALL WRITTEN, JAN18 SPX C @ 2337.3	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Credit Suisse International 5431701272GC21DVT022	01/26/2017	01/11/2018	451	1,022,742	JAN18 SPX C @ 2337.3	0	(43,657)	0	(151,840)		(151,840)	(150,468)	0	42,285	0	0		0001
OTC OPTION CALL WRITTEN, FEB18 SPX C @ 2367.42	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Credit Suisse International 5431701272GC21DVT022	02/08/2017	02/02/2018	516	1,180,144	FEB18 SPX C @ 2367.42	0	(42,080)	0	(159,536)		(159,536)	(155,668)	0	38,212	0	0		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
OTC OPTION CALL WRITTEN, FEB18 SPX C @ 2446.39	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. 5431701272GC21DVT022	02/23/2017	02/21/2018	429	1,014,274	FEB18 SPX C @ 2446.39	0	(35,457)	0	(100,279)		(100,279)	(95,200)	0	30,378	0	0		0001
OTC OPTION CALL WRITTEN, MAR18 SPX C @ 2452.64	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Goldman Sachs International 5431701272GC21DVT022	03/21/2017	03/09/2018	442	1,049,800	MAR18 SPX C @ 2452.64	0	(33,344)	0	(101,906)		(101,906)	(95,483)	0	26,921	0	0		0001
OTC OPTION CALL WRITTEN, APR18 SPX C @ 2430.53	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Goldman Sachs International 5431701272GC21DVT022	04/13/2017	04/02/2018	464	1,092,467	APR18 SPX C @ 2430.53	0	(34,359)	0	(119,462)		(119,462)	(110,532)	0	25,430	0	0		0001
OTC OPTION CALL WRITTEN, APR18 SPX C @ 2438.11	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. 5431701272GC21DVT022	04/26/2017	04/20/2018	546	1,284,134	APR18 SPX C @ 2438.11	0	(52,514)	0	(139,333)		(139,333)	(123,242)	0	36,424	0	0		0001
OTC OPTION CALL WRITTEN, MAY18 SPX C @ 2475.37	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. 5431701272GC21DVT022	05/09/2017	05/03/2018	443	1,058,122	MAY18 SPX C @ 2475.37	0	(36,167)	0	(100,193)		(100,193)	(87,802)	0	23,775	0	0		0001
OTC OPTION CALL WRITTEN, MAY18 SPX C @ 2471.39	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Goldman Sachs International 5431701272GC21DVT022	05/26/2017	05/18/2018	442	1,060,048	MAY18 SPX C @ 2471.39	0	(40,987)	0	(102,774)		(102,774)	(86,930)	0	25,143	0	0		0001
OTC OPTION CALL WRITTEN, SEP18 SPX C @ 2553.21	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. 5431701272GC21DVT022	10/10/2017	09/03/2018	455	1,137,228	SEP18 SPX C @ 2553.21	0	(53,381)	0	(90,024)		(90,024)	(49,989)	0	13,345	0	0		0001
OTC OPTION CALL WRITTEN, OCT18 SPX C @ 2620.83	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. 5431701272GC21DVT022	11/17/2017	10/30/2018	435	1,117,594	OCT18 SPX C @ 2620.83	0	(50,699)	0	(72,448)		(72,448)	(28,177)	0	6,429	0	0		0001
OTC OPTION CALL WRITTEN, NOV18 SPX C @ 2677.34	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. 5431701272GC21DVT022	12/07/2017	11/30/2018	481	1,263,330	NOV18 SPX C @ 2677.34	0	(56,075)	0	(66,160)		(66,160)	(13,844)	0	3,759	0	0		0001
OTC OPTION CALL WRITTEN, DEC18 SPX C @ 2722.83	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. 5431701272GC21DVT022	12/28/2017	12/17/2018	430	1,147,022	DEC18 SPX C @ 2722.83	0	(52,211)	0	(49,448)		(49,448)	2,320	0	442	0	0		0001
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										0	(530,931)	0	(1,253,403)	XXX	(1,253,403)	(995,015)	0	272,543	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										0	(530,931)	0	(1,253,403)	XXX	(1,253,403)	(995,015)	0	272,543	0	0	XXX	XXX
0639999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999. Total Written Options - Call Options and Warrants										0	(530,931)	0	(1,253,403)	XXX	(1,253,403)	(995,015)	0	272,543	0	0	XXX	XXX
0799999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0809999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999. Total Written Options										0	(530,931)	0	(1,253,403)	XXX	(1,253,403)	(995,015)	0	272,543	0	0	XXX	XXX
CURRENCY SWAP, CSWAP: EUR/USD 9/23/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas 5431701272GC21DVT022	09/14/2016	09/23/2026	1	112,400	CSWAP: EUR/USD 9/23/2026	205	0	2,135	(7,680)		(10,317)	0	(14,604)	0	0	1,661		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 5431701272GC21DVT022	09/14/2016	09/23/2028	1	112,400	CSWAP: EUR/USD 9/23/2028	205	0	2,050	(7,680)		(10,199)	0	(14,605)	0	0	1,842		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 11/15/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 5431701272GC21DVT022	09/27/2016	11/15/2023	1	111,950	CSWAP: EUR/USD 11/15/2023	4,665	0	2,216	(8,130)		(10,730)	0	(14,605)	0	0	1,357		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 11/15/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 5431701272GC21DVT022	09/27/2016	11/15/2023	1	335,850	CSWAP: EUR/USD 11/15/2023	13,995	0	6,647	(24,390)		(32,190)	0	(43,815)	0	0	4,071		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 11/15/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 5431701272GC21DVT022	09/27/2016	11/15/2028	1	111,950	CSWAP: EUR/USD 11/15/2028	4,665	0	2,020	(8,130)		(10,740)	0	(14,605)	0	0	1,847		(100/100)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
CURRENCY SWAP, CSWAP: EUR/USD 11/15/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 5493TOI272GC21DVT022	09/27/2016	11/15/2028	1	223,900	CSWAP: EUR/USD 11/15/2028	9,330	0	4,040	(16,260)		(21,480)	0	(29,210)	0	0	3,693		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 11/15/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 5493TOI272GC21DVT022	09/27/2016	11/15/2026	1	111,950	CSWAP: EUR/USD 11/15/2026	4,665	0	2,105	(8,130)		(10,897)	0	(14,605)	0	0	1,668		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International 5493TOI272GC21DVT022	10/14/2016	11/23/2028	1	122,150	CSWAP: GBP/USD 11/23/2028	(1,840)	0	615	(13,125)		(22,592)	0	(11,710)	0	0	2,017		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International 5493TOI272GC21DVT022	10/14/2016	11/23/2028	1	488,600	CSWAP: GBP/USD 11/23/2028	(7,360)	0	2,462	(52,500)		(90,368)	0	(46,840)	0	0	8,067		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/10/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 5493TOI272GC21DVT022	10/19/2016	11/10/2026	1	123,120	CSWAP: GBP/USD 11/10/2026	(1,715)	0	707	(12,155)		(19,733)	0	(11,710)	0	0	1,833		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/10/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 5493TOI272GC21DVT022	10/19/2016	11/10/2026	1	369,360	CSWAP: GBP/USD 11/10/2026	(5,145)	0	2,121	(36,465)		(59,201)	0	(35,130)	0	0	5,499		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 12/8/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International 5493TOI272GC21DVT022	11/18/2016	12/08/2023	1	105,800	CSWAP: EUR/USD 12/8/2023	(315)	0	2,333	(14,280)		(15,866)	0	(14,605)	0	0	1,289		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 12/8/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International 5493TOI272GC21DVT022	11/18/2016	12/08/2023	1	211,600	CSWAP: EUR/USD 12/8/2023	(630)	0	4,665	(28,560)		(31,732)	0	(29,210)	0	0	2,579		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 12/8/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International 5493TOI272GC21DVT022	11/18/2016	12/08/2028	1	105,800	CSWAP: EUR/USD 12/8/2028	(315)	0	2,071	(14,280)		(16,274)	0	(14,605)	0	0	1,750		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 2/27/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas 5493TOI272GC21DVT022	12/06/2016	02/27/2029	1	508,720	CSWAP: GBP/USD 2/27/2029	0	9,980	4,422	(32,380)		(51,220)	11,601	(42,360)	0	0	8,500		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 2/27/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas 5493TOI272GC21DVT022	12/06/2016	02/27/2029	1	763,080	CSWAP: GBP/USD 2/27/2029	0	14,970	6,633	(48,570)		(76,830)	17,401	(63,540)	0	0	12,750		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/16/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. 5493TOI272GC21DVT022	02/16/2017	08/16/2027	1	374,760	CSWAP: GBP/USD 8/16/2027	0	(11,385)	1,633	(31,065)		(34,908)	0	(19,680)	0	0	5,815		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/16/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. 5493TOI272GC21DVT022	02/16/2017	08/16/2027	1	874,440	CSWAP: GBP/USD 8/16/2027	0	(26,565)	3,810	(72,485)		(81,453)	0	(45,920)	0	0	13,568		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/5/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 5493TOI272GC21DVT022	03/01/2017	08/05/2024	1	369,240	CSWAP: GBP/USD 8/5/2024	0	(18,870)	2,480	(36,585)		(34,728)	0	(17,715)	0	0	4,743		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/5/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 5493TOI272GC21DVT022	03/01/2017	08/05/2024	1	1,600,040	CSWAP: GBP/USD 8/5/2024	0	(81,770)	10,748	(158,535)		(150,489)	0	(76,765)	0	0	20,553		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 4/18/2022	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 5493TOI272GC21DVT022	03/29/2017	04/18/2022	1	215,200	CSWAP: EUR/USD 4/18/2022	0	1,230	3,475	(24,960)		(27,182)	0	(26,190)	0	0	2,231		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 4/18/2022	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 5493TOI272GC21DVT022	03/29/2017	04/18/2022	1	322,800	CSWAP: EUR/USD 4/18/2022	0	1,845	5,212	(37,440)		(40,773)	0	(39,285)	0	0	3,346		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 4/18/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 5493TOI272GC21DVT022	03/29/2017	04/18/2023	1	215,200	CSWAP: EUR/USD 4/18/2023	0	1,230	3,412	(24,960)		(27,246)	0	(26,190)	0	0	2,477		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 4/18/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 5493TOI272GC21DVT022	03/29/2017	04/18/2023	1	322,800	CSWAP: EUR/USD 4/18/2023	0	1,845	5,119	(37,440)		(40,869)	0	(39,285)	0	0	3,715		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 4/18/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 5493TOI272GC21DVT022	03/29/2017	04/18/2024	1	269,000	CSWAP: EUR/USD 4/18/2024	0	1,538	4,175	(31,200)		(34,275)	0	(32,738)	0	0	3,376		(100/100)

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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 Year-end (b)
CURRENCY SWAP, CSWAP: EUR/USD 4/18/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 5493I7OI272GC21DVT022	03/29/2017	04/18/2023	1	269,000	CSWAP: EUR/USD 4/18/2023	0	1,538	4,266	(31,200)		(34,058)	0	(32,738)	0	0	3,096		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/13/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 5493I7OI272GC21DVT022	06/08/2017	09/13/2027	1	561,100	CSWAP: EUR/USD 9/13/2027	0	(34,725)	3,208	(39,300)		(53,249)	0	(4,575)	0	0	8,741		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/13/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 5493I7OI272GC21DVT022	06/08/2017	09/13/2027	1	1,122,200	CSWAP: EUR/USD 9/13/2027	0	(69,450)	6,416	(78,600)		(106,498)	0	(9,150)	0	0	17,482		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 7/26/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 5493I7OI272GC21DVT022	06/21/2017	07/26/2027	1	151,040	CSWAP: AUD/USD 7/26/2027	0	(7,470)	(607)	(5,390)		(8,634)	0	2,080	0	0	2,337		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 7/26/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 5493I7OI272GC21DVT022	06/21/2017	07/26/2027	1	453,120	CSWAP: AUD/USD 7/26/2027	0	(22,410)	(1,820)	(16,170)		(25,902)	0	6,240	0	0	7,010		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 7/19/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 5493I7OI272GC21DVT022	06/29/2017	07/19/2024	1	457,200	CSWAP: EUR/USD 7/19/2024	0	(3,540)	4,182	(23,120)		(31,968)	0	(19,580)	0	0	5,852		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 7/19/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 5493I7OI272GC21DVT022	06/29/2017	07/19/2024	1	114,300	CSWAP: EUR/USD 7/19/2024	0	(885)	1,046	(5,780)		(7,992)	0	(4,895)	0	0	1,463		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/17/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Barclays Bank, PLC 5493I7OI272GC21DVT022	07/27/2017	08/17/2027	1	262,500	CSWAP: GBP/USD 8/17/2027	0	4,740	1,139	(8,050)		(12,471)	0	(12,790)	0	0	4,074		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/17/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Barclays Bank, PLC 5493I7OI272GC21DVT022	07/27/2017	08/17/2027	1	656,250	CSWAP: GBP/USD 8/17/2027	0	11,850	2,848	(20,125)		(31,178)	0	(31,975)	0	0	10,184		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. 5493I7OI272GC21DVT022	10/04/2017	10/31/2027	1	265,600	CSWAP: GBP/USD 10/31/2027	0	10	465	(4,950)		(12,381)	0	(4,960)	0	0	4,165		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. 5493I7OI272GC21DVT022	10/04/2017	10/31/2027	1	1,062,400	CSWAP: GBP/USD 10/31/2027	0	40	1,859	(19,800)		(49,525)	0	(19,840)	0	0	16,662		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 5493I7OI272GC21DVT022	10/04/2017	10/31/2029	1	1,062,400	CSWAP: GBP/USD 10/31/2029	0	40	1,883	(19,800)		(54,746)	0	(19,840)	0	0	18,279		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 5493I7OI272GC21DVT022	10/04/2017	10/31/2029	1	265,600	CSWAP: GBP/USD 10/31/2029	0	10	471	(4,950)		(13,686)	0	(4,960)	0	0	4,570		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 10/30/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. 5493I7OI272GC21DVT022	10/18/2017	10/30/2024	1	117,770	CSWAP: EUR/USD 10/30/2024	0	1,496	449	(2,310)		(2,964)	0	(3,805)	0	0	1,540		(100/100)
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange										20,410	(224,708)	113,111	(1,066,930)	XXX	(1,407,544)	29,002	(900,315)	0	0	225,702	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										20,410	(224,708)	113,111	(1,066,930)	XXX	(1,407,544)	29,002	(900,315)	0	0	225,702	XXX	XXX
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493I7OI272GC21DVT022	08/23/2010	08/25/2030	1	5,000,000	REC SWP: USD 3.185000 08/25/2030 [PAY 3ML]	0	0	94,892	407,208		407,298	(24,017)	0	0	0	88,938		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493I7OI272GC21DVT022	08/12/2013	08/14/2018	1	5,000,000	REC SWP: USD 1.513750 8/14/2018 [PAY 3ML]	0	0	16,004	(6,579)		(6,579)	(19,378)	0	0	0	19,672		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493I7OI272GC21DVT022	02/24/2014	02/26/2019	1	5,000,000	REC SWP: USD 1.648640 2/26/2019 [PAY 3ML]	0	0	22,606	(14,476)		(14,476)	(31,106)	0	0	0	26,881		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493I7OI272GC21DVT022	04/14/2014	04/16/2024	1	1,000,000	REC SWP: USD 2.759000 4/16/2024 [PAY 3ML]	0	0	15,055	28,066		28,066	(11,703)	0	0	0	12,546		0001

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CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	04/28/2014	04/30/2024	1	1,000,000	REC SWP: USD 2.777000 4/30/2024 [PAY 3ML]	0	0	15,256	29,394		29,394	(11,701)	0	0	0	12,584		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	05/19/2014	05/21/2024	1	1,000,000	REC SWP: USD 2.611000 5/21/2024 [PAY 3ML]	0	0	13,859	19,651		19,651	(9,874)	0	0	0	12,641		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	06/02/2014	06/04/2044	1	1,000,000	REC SWP: USD 3.340000 6/4/2044 [PAY 3ML]	0	0	19,714	160,466		160,466	3,807	0	0	0	25,712		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	07/16/2014	07/18/2019	1	2,000,000	REC SWP: USD 1.805500 7/18/2019 [PAY 3ML]	0	0	11,883	(5,556)		(5,556)	(16,832)	0	0	0	12,431		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	07/16/2014	07/18/2044	1	1,000,000	REC SWP: USD 3.308500 7/18/2044 [PAY 3ML]	0	0	19,418	154,500		154,500	3,887	0	0	0	25,770		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	07/28/2014	07/30/2044	1	1,000,000	REC SWP: USD 3.232800 7/30/2044 [PAY 3ML]	0	0	18,835	139,448		139,448	4,450	0	0	0	25,786		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	08/18/2014	08/20/2034	1	1,000,000	REC SWP: USD 3.040000 8/20/2034 [PAY 3ML]	0	0	17,661	74,712		74,712	371	0	0	0	20,400		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	09/02/2014	09/04/2034	1	1,000,000	REC SWP: USD 3.026000 9/4/2034 [PAY 3ML]	0	0	17,414	72,830		72,830	537	0	0	0	20,425		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	09/29/2014	10/01/2019	1	2,000,000	REC 3ML [PAY SWP: USD 1.935500 10/1/2019]	0	0	(14,345)	3,626		3,626	20,161	0	0	0	13,231		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	09/29/2014	10/01/2029	1	2,000,000	REC SWP: USD 2.927000 10/1/2029 [PAY 3ML]	0	0	33,048	101,559		101,559	(8,482)	0	0	0	34,291		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	09/29/2014	10/01/2034	1	5,000,000	REC SWP: USD 3.063500 10/1/2034 [PAY 3ML]	0	0	88,245	389,330		389,330	(326)	0	0	0	102,352		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	09/29/2014	10/01/2044	1	6,000,000	REC SWP: USD 3.155000 10/1/2044 [PAY 3ML]	0	0	108,967	744,135		744,135	28,864	0	0	0	155,219		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	10/06/2014	10/08/2029	1	1,000,000	REC SWP: USD 2.889290 10/8/2029 [PAY 3ML]	0	0	16,176	47,078		47,078	(3,783)	0	0	0	17,160		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	10/06/2014	10/08/2034	1	1,000,000	REC SWP: USD 3.032300 10/8/2034 [PAY 3ML]	0	0	17,370	73,713		73,713	286	0	0	0	20,482		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	10/14/2014	10/16/2024	1	1,000,000	REC SWP: USD 2.360000 10/16/2024 [PAY 3ML]	0	0	11,344	3,863		3,863	(6,820)	0	0	0	13,036		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of 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 Year-end (b)
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 543I7OI272GC21DVT022	11/10/2014	11/12/2044	1	1,000,000	REC SWP: USD 3.029000 11/12/2044 [PAY 3ML]	0	0	17,342	99,155		99,155	5,936	0	0	0	25,925		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 543I7OI272GC21DVT022	12/22/2014	12/24/2024	1	1,000,000	REC 3ML [PAY SWP: USD 2.306500 12/24/2024]	0	0	(10,695)	61		61	5,998	0	0	0	13,216		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 543I7OI272GC21DVT022	02/09/2015	02/11/2045	1	1,000,000	REC 3ML [PAY SWP: USD 2.405500 2/11/2045]	0	0	(12,415)	27,867		27,867	(9,820)	0	0	0	26,045		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 543I7OI272GC21DVT022	02/09/2015	02/11/2035	1	1,000,000	REC 3ML [PAY SWP: USD 2.345000 2/11/2035]	0	0	(11,709)	23,784		23,784	(6,237)	0	0	0	20,692		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 543I7OI272GC21DVT022	02/09/2015	02/11/2030	1	1,000,000	REC 3ML [PAY SWP: USD 2.264500 2/11/2030]	0	0	(10,821)	18,998		18,998	(2,528)	0	0	0	17,409		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 543I7OI272GC21DVT022	02/09/2015	02/11/2025	1	1,000,000	REC 3ML [PAY SWP: USD 2.075000 2/11/2025]	0	0	(8,850)	15,411		15,411	3,322	0	0	0	13,342		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 543I7OI272GC21DVT022	02/17/2015	02/19/2035	1	1,000,000	REC SWP: USD 2.514500 2/19/2035 [PAY 3ML]	0	0	13,171	499		499	4,925	0	0	0	20,705		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 543I7OI272GC21DVT022	02/17/2015	02/19/2045	1	1,000,000	REC SWP: USD 2.585000 2/19/2045 [PAY 3ML]	0	0	13,851	8,940		8,940	8,793	0	0	0	26,056		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 543I7OI272GC21DVT022	03/02/2015	03/04/2020	1	2,000,000	REC 3ML [PAY SWP: USD 1.711400 3/4/2020]	0	0	(10,168)	15,138		15,138	15,260	0	0	0	14,749		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 543I7OI272GC21DVT022	03/09/2015	03/11/2045	1	1,000,000	REC SWP: USD 2.694500 3/11/2045 [PAY 3ML]	0	0	14,587	31,494		31,494	8,140	0	0	0	26,082		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 543I7OI272GC21DVT022	03/09/2015	03/11/2035	1	1,000,000	REC SWP: USD 2.627000 3/11/2035 [PAY 3ML]	0	0	14,000	16,670		16,670	4,024	0	0	0	20,738		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 543I7OI272GC21DVT022	03/30/2015	04/01/2045	1	1,000,000	REC 3ML [PAY SWP: USD 2.412000 4/1/2045]	0	0	(12,309)	26,903		26,903	(9,584)	0	0	0	26,110		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 543I7OI272GC21DVT022	04/13/2015	04/15/2030	1	1,000,000	REC 3ML [PAY SWP: USD 2.258500 4/15/2030]	0	0	(10,639)	20,234		20,234	(2,697)	0	0	0	17,533		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 543I7OI272GC21DVT022	04/13/2015	04/15/2035	1	1,000,000	REC 3ML [PAY SWP: USD 2.356000 4/15/2035]	0	0	(11,672)	22,632		22,632	(6,120)	0	0	0	20,796		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 543I7OI272GC21DVT022	05/04/2015	05/06/2035	1	1,000,000	REC SWP: USD 2.569300 5/6/2035 [PAY 3ML]	0	0	13,598	8,208		8,208	4,570	0	0	0	20,830		0001

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CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	06/01/2015	06/03/2035	1	1,000,000	REC SWP: USD 2.624000 6/3/2035 [PAY 3ML]	0	0	14,007	16,151		16,151	4,296	0	0	0	20,876		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	06/22/2015	06/24/2020	1	2,000,000	REC 3ML [PAY SWP: USD 1.798500 6/24/2020]	0	0	(11,448)	15,288		15,288	17,581	0	0	0	15,755		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	06/22/2015	06/24/2035	1	1,000,000	REC SWP: USD 2.817000 6/24/2035 [PAY 3ML]	0	0	15,417	43,904		43,904	2,540	0	0	0	20,911		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	07/13/2015	07/15/2035	1	1,000,000	REC SWP: USD 2.913000 7/15/2035 [PAY 3ML]	0	0	16,381	58,170		58,170	1,885	0	0	0	20,945		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	08/31/2015	09/02/2035	1	1,000,000	REC SWP: USD 2.608500 9/2/2035 [PAY 3ML]	0	0	13,972	13,704		13,704	4,516	0	0	0	21,025		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	09/08/2015	09/10/2020	1	2,000,000	REC 3ML [PAY SWP: USD 1.596500 9/10/2020]	0	0	(7,970)	27,613		27,613	13,183	0	0	0	16,419		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	09/14/2015	09/16/2025	1	1,000,000	REC 3ML [PAY SWP: USD 2.219000 9/16/2025]	0	0	(10,019)	7,751		7,751	3,659	0	0	0	13,888		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	10/05/2015	10/07/2045	1	1,000,000	REC SWP: USD 2.583500 10/7/2045 [PAY 3ML]	0	0	13,637	8,714		8,714	8,938	0	0	0	26,356		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	10/19/2015	10/21/2045	1	1,000,000	REC SWP: USD 2.584300 10/21/2045 [PAY 3ML]	0	0	13,694	9,008		9,008	9,066	0	0	0	26,375		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	10/26/2015	10/28/2045	1	1,000,000	REC 3ML [PAY SWP: USD 2.521500 10/28/2045]	0	0	(13,209)	4,041		4,041	(9,484)	0	0	0	26,384		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	10/26/2015	10/28/2020	1	2,000,000	REC 3ML [PAY SWP: USD 1.416000 10/28/2020]	0	0	(4,430)	39,421		39,421	9,685	0	0	0	16,815		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	11/02/2015	11/04/2030	1	1,000,000	REC 3ML [PAY SWP: USD 2.369500 11/4/2030]	0	0	(11,749)	9,617		9,617	(2,511)	0	0	0	17,925		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	11/09/2015	11/12/2045	1	1,000,000	REC SWP: USD 2.745000 11/12/2045 [PAY 3ML]	0	0	15,099	42,658		42,658	8,264	0	0	0	26,403		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	11/09/2015	11/12/2035	1	1,000,000	REC SWP: USD 2.651500 11/12/2035 [PAY 3ML]	0	0	14,334	19,944		19,944	4,241	0	0	0	21,140		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	11/09/2015	11/12/2030	1	1,000,000	REC SWP: USD 2.528000 11/12/2030 [PAY 3ML]	0	0	13,188	8,226		8,226	1,201	0	0	0	17,940		0001

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CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	11/16/2015	11/18/2030	1	1,000,000	REC 3ML [PAY SWP: USD 2.430400 11/18/2030]	0	0	(12,317)	2,756		2,756	(2,091)	0	0	0	17,952		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	11/30/2015	12/02/2020	1	2,000,000	REC 3ML [PAY SWP: USD 1.596800 12/2/2020]	0	0	(8,219)	30,757		30,757	12,966	0	0	0	17,098		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	12/21/2015	12/23/2045	1	1,000,000	REC SWP: USD 2.617800 12/23/2045 [PAY 3ML]	0	0	13,790	15,891		15,891	8,879	0	0	0	26,456		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	12/28/2015	12/30/2020	1	2,000,000	REC 3ML [PAY SWP: USD 1.709000 12/30/2020]	0	0	(9,879)	26,000		26,000	15,677	0	0	0	17,321		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	12/28/2015	12/30/2030	1	1,000,000	REC 3ML [PAY SWP: USD 2.425500 12/30/2030]	0	0	(12,036)	3,783		3,783	(2,006)	0	0	0	18,032		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	02/08/2016	02/10/2031	1	1,000,000	REC 3ML [PAY SWP: USD 1.971000 2/10/2031]	0	0	(8,283)	55,877		55,877	(6,344)	0	0	0	18,111		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	02/22/2016	02/24/2021	1	2,000,000	REC 3ML [PAY SWP: USD 1.157500 2/24/2021]	0	0	286	60,897		60,897	4,021	0	0	0	17,758		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	02/22/2016	02/24/2026	1	1,000,000	REC 3ML [PAY SWP: USD 1.629100 2/24/2026]	0	0	(4,800)	53,225		53,225	(2,781)	0	0	0	14,279		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	02/22/2016	02/24/2031	1	1,000,000	REC 3ML [PAY SWP: USD 1.894500 2/24/2031]	0	0	(7,604)	64,824		64,824	(7,113)	0	0	0	18,138		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	02/22/2016	02/24/2036	1	1,000,000	REC 3ML [PAY SWP: USD 2.032600 2/24/2036]	0	0	(9,095)	73,084		73,084	(9,272)	0	0	0	21,308		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	02/22/2016	02/24/2046	1	1,000,000	REC 3ML [PAY SWP: USD 2.144100 2/24/2046]	0	0	(10,367)	83,430		83,430	(11,954)	0	0	0	26,538		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	03/14/2016	03/16/2031	1	1,000,000	REC 3ML [PAY SWP: USD 2.031500 3/16/2031]	0	0	(8,638)	49,463		49,463	(5,837)	0	0	0	18,175		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	03/21/2016	03/23/2021	1	2,000,000	REC 3ML [PAY SWP: USD 1.313500 3/23/2021]	0	0	(2,186)	53,345		53,345	7,432	0	0	0	17,965		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	04/18/2016	04/20/2021	1	2,000,000	REC 3ML [PAY SWP: USD 1.195700 4/20/2021]	0	0	(264)	61,994		61,994	4,737	0	0	0	18,177		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	04/18/2016	04/20/2026	1	1,000,000	REC 3ML [PAY SWP: USD 1.645100 4/20/2026]	0	0	(4,852)	53,295		53,295	(2,740)	0	0	0	14,411		0001

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CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	04/18/2016	04/20/2036	1	1,000,000	REC 3ML [PAY SWP: USD 2.037100 4/20/2036]	0	0	(9,033)	73,140		73,140	(9,190)	0	0	0	21,398		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	04/18/2016	04/20/2046	1	1,000,000	REC 3ML [PAY SWP: USD 2.142500 4/20/2046]	0	0	(10,251)	84,091		84,091	(11,904)	0	0	0	26,609		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	05/09/2016	05/11/2036	1	1,000,000	REC 3ML [PAY SWP: USD 2.041500 5/11/2036]	0	0	(9,200)	72,621		72,621	(9,303)	0	0	0	21,432		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	05/16/2016	05/18/2046	1	1,000,000	REC 3ML [PAY SWP: USD 2.139500 5/18/2046]	0	0	(10,360)	84,740		84,740	(12,082)	0	0	0	26,645		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	05/23/2016	05/25/2021	1	2,000,000	REC 3ML [PAY SWP: USD 1.358000 5/25/2021]	0	0	(3,699)	53,194		53,194	7,395	0	0	0	18,439		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	05/31/2016	06/02/2031	1	1,000,000	REC 3ML [PAY SWP: USD 1.956500 6/2/2031]	0	0	(8,205)	59,159		59,159	(6,952)	0	0	0	18,322		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	06/06/2016	06/08/2031	1	1,000,000	REC 3ML [PAY SWP: USD 1.869100 6/8/2031]	0	0	(7,329)	69,511		69,511	(7,719)	0	0	0	18,333		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	06/13/2016	06/15/2036	1	1,000,000	REC 3ML [PAY SWP: USD 1.892000 6/15/2036]	0	0	(7,774)	95,916		95,916	(10,480)	0	0	0	21,487		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	06/20/2016	06/22/2021	1	2,000,000	REC 3ML [PAY SWP: USD 1.167500 6/22/2021]	0	0	638	68,050		68,050	3,882	0	0	0	18,646		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	06/27/2016	06/29/2046	1	1,000,000	REC 3ML [PAY SWP: USD 1.845000 6/29/2046]	0	0	(7,827)	147,714		147,714	(13,567)	0	0	0	26,698		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	06/27/2016	06/29/2036	1	2,000,000	REC 3ML [PAY SWP: USD 1.728000 6/29/2036]	0	0	(12,681)	242,472		242,472	(23,237)	0	0	0	43,020		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	06/27/2016	06/29/2031	1	1,000,000	REC 3ML [PAY SWP: USD 1.590500 6/29/2031]	0	0	(4,754)	102,809		102,809	(9,966)	0	0	0	18,372		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	06/27/2016	06/29/2026	1	1,000,000	REC 3ML [PAY SWP: USD 1.353000 6/29/2026]	0	0	(2,092)	77,805		77,805	(5,639)	0	0	0	14,576		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	07/18/2016	07/20/2021	1	2,000,000	REC 3ML [PAY SWP: USD 1.127500 7/20/2021]	0	0	995	72,114		72,114	2,733	0	0	0	18,851		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	07/25/2016	07/27/2031	1	1,000,000	REC 3ML [PAY SWP: USD 1.685800 7/27/2031]	0	0	(5,691)	91,989		91,989	(9,375)	0	0	0	18,424		0001

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CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	08/08/2016	08/10/2018	1	10,000,000	REC 3ML [PAY SWP: USD 1.002900 8/10/2018]	0	0	18,773	43,652		43,652	(11,764)	0	0	0	38,994		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	08/15/2016	08/17/2031	1	1,000,000	REC 3ML [PAY SWP: USD 1.620500 8/17/2031]	0	0	(5,294)	100,092		100,092	(10,037)	0	0	0	18,463		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	08/22/2016	08/24/2021	1	2,000,000	REC 3ML [PAY SWP: USD 1.170900 8/24/2021]	0	0	(76)	71,012		71,012	3,026	0	0	0	19,103		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	09/19/2016	09/21/2023	1	2,000,000	REC 3ML [PAY SWP: USD 1.371000 9/21/2023]	0	0	(3,733)	96,405		96,405	(855)	0	0	0	23,929		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	09/19/2016	09/21/2036	1	1,000,000	REC 3ML [PAY SWP: USD 1.838800 9/21/2036]	0	0	(7,210)	105,642		105,642	(10,824)	0	0	0	21,643		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	09/29/2016	10/03/2046	1	1,000,000	REC 3ML [PAY SWP: USD 1.768500 10/3/2046]	0	0	(7,324)	165,180		165,180	(14,072)	0	0	0	26,821		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	09/29/2016	10/03/2031	1	1,000,000	REC 3ML [PAY SWP: USD 1.610700 10/3/2031]	0	0	(5,035)	102,704		102,704	(9,840)	0	0	0	18,550		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	09/29/2016	10/03/2026	1	1,000,000	REC 3ML [PAY SWP: USD 1.440100 10/3/2026]	0	0	(2,998)	73,763		73,763	(5,219)	0	0	0	14,800		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	09/29/2016	10/03/2023	1	2,000,000	REC 3ML [PAY SWP: USD 1.284000 10/3/2023]	0	0	(2,419)	106,734		106,734	(2,422)	0	0	0	23,998		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	09/29/2016	10/03/2021	1	2,000,000	REC 3ML [PAY SWP: USD 1.161400 10/3/2021]	0	0	355	74,900		74,900	3,100	0	0	0	19,388		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	10/24/2016	10/26/2046	1	1,000,000	REC 3ML [PAY SWP: USD 2.001900 10/26/2046]	0	0	(9,186)	115,167		115,167	(12,973)	0	0	0	26,851		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	10/24/2016	10/26/2036	1	1,000,000	REC 3ML [PAY SWP: USD 1.928900 10/26/2036]	0	0	(8,169)	92,060		92,060	(10,211)	0	0	0	21,698		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	11/14/2016	11/16/2026	1	1,000,000	REC 3ML [PAY SWP: USD 2.128900 11/16/2026]	0	0	(9,463)	18,756		18,756	764	0	0	0	14,902		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	11/14/2016	11/16/2021	1	2,000,000	REC 3ML [PAY SWP: USD 1.701300 11/16/2021]	0	0	(10,345)	36,573		36,573	12,665	0	0	0	19,696		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	11/28/2016	11/30/2036	1	1,000,000	REC 3ML [PAY SWP: USD 2.426200 11/30/2036]	0	0	(12,459)	15,192		15,192	(6,527)	0	0	0	21,754		0001

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CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	12/05/2016	12/07/2018	1	10,000,000	REC 3ML [PAY SWP: USD 1.328700 12/7/2018]	0	0	(12,737)	47,086		47,086	26,739	0	0	0	48,328		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	12/12/2016	12/14/2036	1	1,000,000	REC SWP: USD 2.621000 12/14/2036 [PAY 3ML]	0	0	13,880	14,899		14,899	4,967	0	0	0	21,776		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	12/27/2016	12/29/2026	1	1,000,000	REC SWP: USD 2.499300 12/29/2026 [PAY 3ML]	0	0	12,578	10,811		10,811	(4,335)	0	0	0	15,000		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	01/09/2017	01/11/2027	1	1,000,000	REC SWP: USD 2.281400 1/11/2027 [PAY 3ML]	0	0	10,251	(7,079)		(7,079)	(7,079)	0	0	0	15,030		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	01/09/2017	01/11/2032	1	1,000,000	REC SWP: USD 2.440500 1/11/2032 [PAY 3ML]	0	0	11,806	(4,194)		(4,194)	(4,194)	0	0	0	18,734		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	01/09/2017	01/11/2037	1	1,000,000	REC SWP: USD 2.504000 1/11/2037 [PAY 3ML]	0	0	12,448	(3,492)		(3,492)	(3,492)	0	0	0	21,820		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	02/06/2017	02/08/2032	1	1,000,000	REC SWP: USD 2.571500 2/8/2032 [PAY 3ML]	0	0	11,852	11,717		11,717	11,717	0	0	0	18,785		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	02/21/2017	02/23/2022	1	2,000,000	REC 3ML [PAY SWP: USD 2.039400 2/23/2022]	0	0	(13,625)	13,130		13,130	13,130	0	0	0	20,373		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	02/27/2017	03/01/2024	1	2,000,000	REC 3ML [PAY SWP: USD 2.152000 3/1/2024]	0	0	(15,021)	14,270		14,270	14,270	0	0	0	24,839		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	03/13/2017	03/15/2027	1	1,000,000	REC SWP: USD 2.583100 3/15/2027 [PAY 3ML]	0	0	10,083	17,791		17,791	17,791	0	0	0	15,173		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	03/20/2017	03/22/2032	1	5,000,000	REC SWP: USD 2.651000 3/22/2032 [PAY 3ML]	0	0	51,112	105,877		105,877	105,877	0	0	0	94,316		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	03/20/2017	03/22/2047	1	3,000,000	REC SWP: USD 2.759500 3/22/2047 [PAY 3ML]	0	0	32,715	142,104		142,104	142,104	0	0	0	81,113		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	03/20/2017	03/22/2037	1	6,000,000	REC SWP: USD 2.726500 3/22/2037 [PAY 3ML]	0	0	64,452	187,803		187,803	187,803	0	0	0	131,575		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	03/20/2017	03/22/2027	1	4,000,000	REC SWP: USD 2.476500 3/22/2027 [PAY 3ML]	0	0	35,813	34,802		34,802	34,802	0	0	0	60,753		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	03/27/2017	03/29/2032	1	1,000,000	REC SWP: USD 2.535700 3/29/2032 [PAY 3ML]	0	0	9,252	6,920		6,920	6,920	0	0	0	18,876		0001

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CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	04/03/2017	04/05/2047	1	1,000,000	REC SWP: USD 2.653800 4/5/2047 [PAY 3ML]	0	0	9,869	24,557		24,557	24,557	0	0	0	27,055		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	04/10/2017	04/12/2027	1	1,000,000	REC SWP: USD 2.355100 4/12/2027 [PAY 3ML]	0	0	7,545	(1,561)		(1,561)	(1,561)	0	0	0	15,236		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	04/17/2017	04/19/2019	1	10,000,000	REC 3ML [PAY SWP: USD 1.511400 4/19/2019]	0	0	(15,270)	55,694		55,694	55,694	0	0	0	56,979		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	04/24/2017	04/26/2024	1	2,000,000	REC 3ML [PAY SWP: USD 2.110000 4/26/2024]	0	0	(10,954)	20,410		20,410	20,410	0	0	0	25,146		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	05/15/2017	05/17/2024	1	2,000,000	REC 3ML [PAY SWP: USD 2.095300 5/17/2024]	0	0	(9,740)	22,296		22,296	22,296	0	0	0	25,260		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	05/30/2017	06/01/2037	1	1,000,000	REC 3ML [PAY SWP: USD 2.440900 6/1/2037]	0	0	(6,611)	13,743		13,743	13,743	0	0	0	22,040		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	06/12/2017	06/14/2024	1	2,000,000	REC 3ML [PAY SWP: USD 2.021000 6/14/2024]	0	0	(7,573)	32,131		32,131	32,131	0	0	0	25,412		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	06/19/2017	06/21/2037	1	1,000,000	REC 3ML [PAY SWP: USD 2.410010 6/21/2037]	0	0	(5,676)	19,015		19,015	19,015	0	0	0	22,071		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	06/26/2017	06/28/2032	1	1,000,000	REC 3ML [PAY SWP: USD 2.286460 6/28/2032]	0	0	(4,864)	24,541		24,541	24,541	0	0	0	19,040		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	06/26/2017	06/28/2019	1	10,000,000	REC 3ML [PAY SWP: USD 1.546410 6/28/2019]	0	0	(10,044)	65,655		65,655	65,655	0	0	0	61,041		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	07/03/2017	07/05/2024	1	2,000,000	REC 3ML [PAY SWP: USD 2.153750 7/5/2024]	0	0	(7,792)	16,684		16,684	16,684	0	0	0	25,525		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	07/24/2017	07/26/2024	1	2,000,000	REC 3ML [PAY SWP: USD 2.063000 7/26/2024]	0	0	(5,969)	27,873		27,873	27,873	0	0	0	25,637		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	08/21/2017	08/23/2024	1	2,000,000	REC 3ML [PAY SWP: USD 1.978810 8/23/2024]	0	0	(4,280)	38,797		38,797	38,797	0	0	0	25,786		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	09/05/2017	09/07/2037	1	1,000,000	REC 3ML [PAY SWP: USD 2.303500 9/7/2037]	0	0	(3,034)	36,155		36,155	36,155	0	0	0	22,192		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	09/11/2017	09/13/2024	1	2,000,000	REC 3ML [PAY SWP: USD 1.905480 9/13/2024]	0	0	(3,253)	48,753		48,753	48,753	0	0	0	25,898		0001

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CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	09/18/2017	09/20/2019	1	10,000,000	REC 3ML [PAY SWP: USD 1.653900 9/20/2019]	0	0	(7,590)	62,940		62,940	62,940	0	0	0	65,585		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	09/18/2017	09/20/2027	1	1,000,000	REC 3ML [PAY SWP: USD 2.199500 9/20/2027]	0	0	(2,317)	16,426		16,426	16,426	0	0	0	15,593		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	09/18/2017	09/20/2037	1	1,000,000	REC 3ML [PAY SWP: USD 2.428500 9/20/2037]	0	0	(2,973)	16,343		16,343	16,343	0	0	0	22,212		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	09/25/2017	09/27/2022	1	3,000,000	REC 3ML [PAY SWP: USD 1.921700 9/27/2022]	0	0	(4,351)	41,998		41,998	41,998	0	0	0	32,666		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	09/25/2017	09/27/2024	1	3,000,000	REC 3ML [PAY SWP: USD 2.040500 9/27/2024]	0	0	(5,305)	48,996		48,996	48,996	0	0	0	38,957		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	10/10/2017	10/12/2032	1	1,000,000	REC 3ML [PAY SWP: USD 2.429000 10/12/2032]	0	0	(2,294)	7,211		7,211	7,211	0	0	0	19,230		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	10/10/2017	10/12/2024	1	2,000,000	REC 3ML [PAY SWP: USD 2.138500 10/12/2024]	0	0	(3,312)	20,362		20,362	20,362	0	0	0	26,051		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	10/23/2017	10/25/2024	1	2,000,000	REC 3ML [PAY SWP: USD 2.207000 10/25/2024]	0	0	(2,938)	11,642		11,642	11,642	0	0	0	26,119		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	10/23/2017	10/25/2027	1	1,000,000	REC 3ML [PAY SWP: USD 2.348500 10/25/2027]	0	0	(1,725)	3,439		3,439	3,439	0	0	0	15,670		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	11/13/2017	11/15/2024	1	2,000,000	REC 3ML [PAY SWP: USD 2.247900 15-NOV-2024]	0	0	(2,052)	6,588		6,588	6,588	0	0	0	26,229		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	11/20/2017	11/22/2019	1	10,000,000	REC 3ML [PAY SWP: USD 1.915000 22-NOV-2019]	0	0	(4,699)	22,540		22,540	22,540	0	0	0	68,796		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	11/27/2017	11/29/2024	1	2,000,000	REC 3ML [PAY SWP: USD 2.222300 29-NOV-2024]	0	0	(1,254)	9,915		9,915	9,915	0	0	0	26,302		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	12/18/2017	12/20/2024	1	2,000,000	REC 3ML [PAY SWP: USD 2.288000 20-DEC-2024]	0	0	(319)	2,256		2,256	2,256	0	0	0	26,411		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	12/18/2017	12/20/2047	1	1,000,000	REC SWP: USD 2.540500 20-DEC-2047 [PAY 3ML]	0	0	240	239		239	239	0	0	0	27,381		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	07/01/2013	07/03/2023	1	5,000,000	REC 3ML [PAY SWP: USD 2.706250 7/3/2023]	0	0	(72,737)	(116,334)		(116,334)	65,367	0	0	0	58,667		0001

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CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	07/08/2013	07/10/2028	1	5,000,000	REC 3ML [PAY SWP: USD 3.393600 7/10/2028]	0	0	(103,508)	(464,738)		(464,738)	51,281	0	0	0	81,131		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	07/15/2013	07/17/2020	1	7,000,000	REC 3ML [PAY SWP: USD 2.196250 7/17/2020]	0	0	(68,203)	(14,517)		(14,517)	88,339	0	0	0	55,838		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	07/15/2013	07/17/2023	1	7,000,000	REC 3ML [PAY SWP: USD 2.772500 7/17/2023]	0	0	(106,427)	(189,445)		(189,445)	94,531	0	0	0	82,419		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	07/15/2013	07/17/2028	1	8,000,000	REC 3ML [PAY SWP: USD 3.277500 7/17/2028]	0	0	(157,668)	(657,083)		(657,083)	72,994	0	0	0	129,927		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	07/15/2013	07/17/2033	1	12,000,000	REC 3ML [PAY SWP: USD 3.457500 7/17/2033]	0	0	(253,031)	(1,526,580)		(1,526,580)	49,835	0	0	0	236,627		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	07/15/2013	07/17/2043	1	8,000,000	REC 3ML [PAY SWP: USD 3.588000 7/17/2043]	0	0	(173,360)	(1,638,611)		(1,638,611)	(10,667)	0	0	0	202,223		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	11/18/2013	11/20/2018	1	5,000,000	REC SWP: USD 1.422500 11/20/2018 [PAY 3ML]	0	0	11,673	(17,560)		(17,560)	(17,501)	0	0	0	23,554		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	11/25/2013	11/27/2020	1	5,000,000	REC 3ML [PAY SWP: USD 2.154000 11/27/2020]	0	0	(47,390)	(2,141)		(2,141)	59,626	0	0	0	42,644		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	12/30/2013	01/02/2029	1	6,000,000	REC 3ML [PAY SWP: USD 3.533000 1/2/2029]	0	0	(131,618)	(653,138)		(653,138)	65,749	0	0	0	99,561		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	03/10/2014	03/12/2024	1	5,000,000	REC 3ML [PAY SWP: USD 2.878000 3/12/2024]	0	0	(81,108)	(174,442)		(174,442)	64,810	0	0	0	62,249		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	04/07/2014	04/09/2029	1	1,000,000	REC 3ML [PAY SWP: USD 3.246500 4/9/2029]	0	0	(19,361)	(82,138)		(82,138)	7,841	0	0	0	16,792		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	04/07/2014	04/09/2044	1	1,000,000	REC 3ML [PAY SWP: USD 3.543500 4/9/2044]	0	0	(21,235)	(200,285)		(200,285)	(2,184)	0	0	0	25,637		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	04/14/2014	04/16/2019	1	2,000,000	REC SWP: USD 1.715000 4/16/2019 [PAY 3ML]	0	0	10,064	(5,743)		(5,743)	(14,563)	0	0	0	11,360		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	04/21/2014	04/23/2024	1	1,000,000	REC 3ML [PAY SWP: USD 2.808000 4/23/2024]	0	0	(15,535)	(31,060)		(31,060)	12,082	0	0	0	12,565		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	05/12/2014	05/14/2024	1	1,000,000	REC 3ML [PAY SWP: USD 2.727000 5/14/2024]	0	0	(14,920)	(26,522)		(26,522)	11,049	0	0	0	12,622		0001

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CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	05/19/2014	05/21/2029	1	1,000,000	REC 3ML [PAY SWP: USD 3.025000 5/21/2029]	0	0	(17,607)	(60,504)		(60,504)	5,395	0	0	0	16,878		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	06/02/2014	06/04/2024	1	1,000,000	REC 3ML [PAY SWP: USD 2.620000 6/4/2024]	0	0	(13,817)	(20,183)		(20,183)	9,835	0	0	0	12,679		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	06/16/2014	06/18/2044	1	1,000,000	REC 3ML [PAY SWP: USD 3.376000 6/18/2044]	0	0	(19,782)	(167,706)		(167,706)	(3,508)	0	0	0	25,730		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	07/07/2014	07/09/2029	1	1,000,000	REC 3ML [PAY SWP: USD 3.108000 7/9/2029]	0	0	(18,116)	(69,092)		(69,092)	6,097	0	0	0	16,977		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	07/21/2014	07/23/2044	1	1,000,000	REC 3ML [PAY SWP: USD 3.230000 7/23/2044]	0	0	(18,800)	(138,791)		(138,791)	(4,422)	0	0	0	25,777		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	08/25/2014	08/27/2034	1	1,000,000	REC 3ML [PAY SWP: USD 3.027000 8/27/2034]	0	0	(17,514)	(72,961)		(72,961)	(521)	0	0	0	20,412		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	09/08/2014	09/10/2044	1	1,000,000	REC 3ML [PAY SWP: USD 3.182000 9/10/2044]	0	0	(18,448)	(129,625)		(129,625)	(4,883)	0	0	0	25,842		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	09/08/2014	09/10/2034	1	1,000,000	REC 3ML [PAY SWP: USD 3.070000 9/10/2034]	0	0	(17,777)	(78,975)		(78,975)	(126)	0	0	0	20,435		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	09/15/2014	09/17/2029	1	1,000,000	REC 3ML [PAY SWP: USD 3.072500 9/17/2029]	0	0	(17,683)	(66,017)		(66,017)	5,377	0	0	0	17,118		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	09/29/2014	10/01/2021	1	3,000,000	REC 3ML [PAY SWP: USD 2.299000 10/1/2021]	0	0	(32,097)	(10,876)		(10,876)	38,102	0	0	0	29,061		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	09/29/2014	10/01/2024	1	1,000,000	REC 3ML [PAY SWP: USD 2.628500 10/1/2024]	0	0	(13,814)	(20,573)		(20,573)	9,614	0	0	0	12,996		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	10/27/2014	10/29/2029	1	1,000,000	REC 3ML [PAY SWP: USD 2.728700 10/29/2029]	0	0	(14,822)	(30,602)		(30,602)	2,117	0	0	0	17,201		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	10/27/2014	10/29/2024	1	1,000,000	REC 3ML [PAY SWP: USD 2.393000 10/29/2024]	0	0	(11,685)	(6,063)		(6,063)	6,986	0	0	0	13,070		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	12/15/2014	12/17/2021	1	2,000,000	REC SWP: USD 1.983000 12/17/2021 [PAY 3ML]	0	0	15,097	(16,509)		(16,509)	(18,033)	0	0	0	19,911		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	12/15/2014	12/17/2024	1	1,000,000	REC SWP: USD 2.237500 12/17/2024 [PAY 3ML]	0	0	10,054	(4,329)		(4,329)	(5,214)	0	0	0	13,198		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of 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 Year-end (b)
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	12/29/2014	12/31/2029	1	1,000,000	REC 3ML [PAY SWP: USD 2.539500 12/31/2029]	0	0	(13,031)	(10,444)		(10,444)	342	0	0	0	17,326		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	01/12/2015	01/14/2030	1	1,000,000	REC SWP: USD 2.257000 1/14/2030 [PAY 3ML]	0	0	10,599	(19,631)		(19,631)	2,357	0	0	0	17,354		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	01/12/2015	01/14/2025	1	1,000,000	REC SWP: USD 2.037000 1/14/2025 [PAY 3ML]	0	0	8,342	(17,675)		(17,675)	(3,231)	0	0	0	13,270		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	01/20/2015	01/22/2022	1	2,000,000	REC SWP: USD 1.650500 1/22/2022 [PAY 3ML]	0	0	9,122	(43,087)		(43,087)	(11,272)	0	0	0	20,157		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	01/26/2015	01/28/2045	1	1,000,000	REC SWP: USD 2.340000 1/28/2045 [PAY 3ML]	0	0	11,776	(41,238)		(41,238)	10,150	0	0	0	26,027		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	02/02/2015	02/04/2035	1	1,000,000	REC SWP: USD 2.122500 2/4/2035 [PAY 3ML]	0	0	9,794	(55,611)		(55,611)	7,965	0	0	0	20,680		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	02/23/2015	02/25/2045	1	1,000,000	REC 3ML [PAY SWP: USD 2.590700 2/25/2045]	0	0	(13,896)	(10,107)		(10,107)	(8,786)	0	0	0	26,064		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	02/23/2015	02/25/2035	1	1,000,000	REC 3ML [PAY SWP: USD 2.520000 2/25/2035]	0	0	(13,218)	(1,259)		(1,259)	(4,903)	0	0	0	20,715		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	02/23/2015	02/25/2030	1	1,000,000	REC 3ML [PAY SWP: USD 2.424000 2/25/2030]	0	0	(12,257)	2,004		2,004	(1,205)	0	0	0	17,437		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	03/16/2015	03/18/2035	1	1,000,000	REC 3ML [PAY SWP: USD 2.471000 3/18/2035]	0	0	(12,490)	5,897		5,897	(5,239)	0	0	0	20,750		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	03/16/2015	03/18/2045	1	1,000,000	REC 3ML [PAY SWP: USD 2.525500 3/18/2045]	0	0	(13,070)	3,306		3,306	(9,113)	0	0	0	26,091		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	03/23/2015	03/25/2045	1	1,000,000	REC SWP: USD 2.348000 3/25/2045 [PAY 3ML]	0	0	11,698	(39,947)		(39,947)	10,020	0	0	0	26,100		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	04/06/2015	04/08/2035	1	1,000,000	REC SWP: USD 2.339000 4/8/2035 [PAY 3ML]	0	0	11,491	(25,115)		(25,115)	6,187	0	0	0	20,784		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	04/27/2015	04/29/2045	1	1,000,000	REC SWP: USD 2.410000 4/29/2045 [PAY 3ML]	0	0	12,350	(26,821)		(26,821)	9,873	0	0	0	26,146		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	05/11/2015	05/13/2045	1	1,000,000	REC 3ML [PAY SWP: USD 2.766000 5/13/2045]	0	0	(15,277)	(46,419)		(46,419)	(7,851)	0	0	0	26,165		0001

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CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	05/18/2015	05/20/2030	1	1,000,000	REC 3ML [PAY SWP: USD 2.551000 5/20/2030]	0	0	(13,412)	(11,490)		(11,490)	(422)	0	0	0	17,601		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	05/18/2015	05/20/2035	1	1,000,000	REC 3ML [PAY SWP: USD 2.674000 5/20/2035]	0	0	(14,553)	(23,451)		(23,451)	(3,827)	0	0	0	20,853		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	06/01/2015	06/03/2022	1	2,000,000	REC SWP: USD 1.980500 6/3/2022 [PAY 3ML]	0	0	15,531	(19,640)		(19,640)	(16,102)	0	0	0	21,035		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	06/15/2015	06/17/2030	1	1,000,000	REC 3ML [PAY SWP: USD 2.694500 6/17/2030]	0	0	(14,332)	(26,909)		(26,909)	794	0	0	0	17,655		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	06/15/2015	06/17/2035	1	1,000,000	REC 3ML [PAY SWP: USD 2.810000 6/17/2035]	0	0	(15,356)	(43,031)		(43,031)	(2,740)	0	0	0	20,899		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	06/29/2015	07/01/2035	1	1,000,000	REC 3ML [PAY SWP: USD 2.887000 7/1/2035]	0	0	(16,138)	(54,065)		(54,065)	(1,940)	0	0	0	20,922		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	07/20/2015	07/22/2035	1	1,000,000	REC 3ML [PAY SWP: USD 2.831200 7/22/2035]	0	0	(15,713)	(46,274)		(46,274)	(2,581)	0	0	0	20,957		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	08/03/2015	08/05/2030	1	1,000,000	REC 3ML [PAY SWP: USD 2.478700 8/5/2030]	0	0	(12,719)	(3,119)		(3,119)	(1,289)	0	0	0	17,750		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	08/10/2015	08/12/2022	1	2,000,000	REC SWP: USD 2.042000 8/12/2022 [PAY 3ML]	0	0	16,888	(15,739)		(15,739)	(16,685)	0	0	0	21,486		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	08/17/2015	08/19/2025	1	1,000,000	REC SWP: USD 2.231000 8/19/2025 [PAY 3ML]	0	0	10,338	(6,463)		(6,463)	(3,727)	0	0	0	13,819		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	09/08/2015	09/10/2035	1	1,000,000	REC 3ML [PAY SWP: USD 2.626000 9/10/2035]	0	0	(14,012)	(16,225)		(16,225)	(4,344)	0	0	0	21,038		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	09/28/2015	09/30/2022	1	2,000,000	REC SWP: USD 1.765400 9/30/2022 [PAY 3ML]	0	0	11,163	(42,267)		(42,267)	(11,309)	0	0	0	21,796		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	09/28/2015	09/30/2025	1	1,000,000	REC SWP: USD 2.075500 9/30/2025 [PAY 3ML]	0	0	8,657	(18,336)		(18,336)	(2,421)	0	0	0	13,922		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	09/28/2015	09/30/2045	1	2,000,000	REC 3ML [PAY SWP: USD 2.586000 9/30/2045]	0	0	(27,209)	(18,227)		(18,227)	(17,698)	0	0	0	52,695		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	10/13/2015	10/15/2045	1	1,000,000	REC 3ML [PAY SWP: USD 2.595300 10/15/2045]	0	0	(13,773)	(11,258)		(11,258)	(8,946)	0	0	0	26,367		0001

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CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493I7OI272GC21DVT022	11/16/2015	11/18/2045	1	1,000,000	REC 3ML [PAY SWP: USD 2.650000 11/18/2045]	0	0	(14,342)	(22,867)		(22,867)	(8,840)	0	0	0	26,411		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493I7OI272GC21DVT022	11/16/2015	11/18/2035	1	1,000,000	REC 3ML [PAY SWP: USD 2.554000 11/18/2035]	0	0	(13,499)	(5,509)		(5,509)	(5,029)	0	0	0	21,150		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493I7OI272GC21DVT022	11/23/2015	11/25/2022	1	2,000,000	REC SWP: USD 1.861000 11/25/2022 [PAY 3ML]	0	0	13,500	(34,396)		(34,396)	(11,944)	0	0	0	22,145		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493I7OI272GC21DVT022	12/28/2015	12/30/2045	1	1,000,000	REC 3ML [PAY SWP: USD 2.630000 12/30/2045]	0	0	(13,943)	(18,627)		(18,627)	(8,761)	0	0	0	26,465		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493I7OI272GC21DVT022	01/11/2016	01/13/2046	1	1,000,000	REC SWP: USD 2.493150 1/13/2046 [PAY 3ML]	0	0	12,930	(10,102)		(10,102)	9,692	0	0	0	26,483		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493I7OI272GC21DVT022	01/11/2016	01/13/2031	1	1,000,000	REC SWP: USD 2.273600 1/13/2031 [PAY 3ML]	0	0	10,761	(21,101)		(21,101)	3,499	0	0	0	18,058		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493I7OI272GC21DVT022	01/11/2016	01/13/2026	1	1,000,000	REC SWP: USD 2.024100 1/13/2026 [PAY 3ML]	0	0	8,253	(23,212)		(23,212)	(1,321)	0	0	0	14,178		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493I7OI272GC21DVT022	01/11/2016	01/13/2023	1	2,000,000	REC SWP: USD 1.764500 1/13/2023 [PAY 3ML]	0	0	11,286	(45,318)		(45,318)	(9,862)	0	0	0	22,446		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493I7OI272GC21DVT022	01/19/2016	01/21/2026	1	1,000,000	REC SWP: USD 1.904500 1/21/2026 [PAY 3ML]	0	0	7,207	(32,134)		(32,134)	(111)	0	0	0	14,198		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493I7OI272GC21DVT022	02/16/2016	02/18/2046	1	1,000,000	REC SWP: USD 2.154000 2/18/2046 [PAY 3ML]	0	0	10,469	(81,313)		(81,313)	11,855	0	0	0	26,530		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493I7OI272GC21DVT022	02/16/2016	02/18/2036	1	1,000,000	REC SWP: USD 2.049000 2/18/2036 [PAY 3ML]	0	0	9,256	(70,544)		(70,544)	9,111	0	0	0	21,299		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493I7OI272GC21DVT022	02/16/2016	02/18/2031	1	2,000,000	REC SWP: USD 1.919000 2/18/2031 [PAY 3ML]	0	0	15,684	(123,819)		(123,819)	13,713	0	0	0	36,253		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493I7OI272GC21DVT022	02/16/2016	02/18/2026	1	2,000,000	REC SWP: USD 1.653200 2/18/2026 [PAY 3ML]	0	0	10,086	(102,566)		(102,566)	5,005	0	0	0	28,530		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493I7OI272GC21DVT022	02/16/2016	02/18/2023	1	2,000,000	REC SWP: USD 1.386500 2/18/2023 [PAY 3ML]	0	0	4,538	(83,145)		(83,145)	(1,745)	0	0	0	22,665		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493I7OI272GC21DVT022	04/11/2016	04/13/2026	1	1,000,000	REC SWP: USD 1.630300 4/13/2026 [PAY 3ML]	0	0	4,664	(54,312)		(54,312)	2,807	0	0	0	14,394		0001

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CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	04/11/2016	04/13/2046	1	1,000,000	REC SWP: USD 2.146500 4/13/2046 [PAY 3ML]	0	0	10,231	(83,260)		(83,260)	11,816	0	0	0	26,600		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	04/25/2016	04/27/2036	1	1,000,000	REC SWP: USD 2.179500 4/27/2036 [PAY 3ML]	0	0	10,219	(51,624)		(51,624)	8,146	0	0	0	21,409		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	05/09/2016	05/11/2026	1	1,000,000	REC SWP: USD 1.624000 5/11/2026 [PAY 3ML]	0	0	4,792	(55,282)		(55,282)	3,125	0	0	0	14,461		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	05/09/2016	05/11/2046	1	1,000,000	REC SWP: USD 2.158500 5/11/2046 [PAY 3ML]	0	0	10,504	(80,721)		(80,721)	11,936	0	0	0	26,636		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	05/23/2016	05/25/2019	1	7,000,000	REC SWP: USD 1.168000 5/25/2019 [PAY 3ML]	0	0	(1,130)	(75,926)		(75,926)	(12,778)	0	0	0	41,372		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	06/13/2016	06/15/2031	1	1,000,000	REC SWP: USD 1.755000 6/15/2031 [PAY 3ML]	0	0	6,248	(83,091)		(83,091)	8,644	0	0	0	18,346		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	06/20/2016	06/22/2046	1	1,000,000	REC SWP: USD 2.037300 6/22/2046 [PAY 3ML]	0	0	9,236	(106,921)		(106,921)	12,545	0	0	0	26,689		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	06/20/2016	06/22/2036	1	1,000,000	REC SWP: USD 1.939500 6/22/2036 [PAY 3ML]	0	0	8,024	(88,922)		(88,922)	10,048	0	0	0	21,499		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	06/20/2016	06/22/2026	1	1,000,000	REC SWP: USD 1.576500 6/22/2026 [PAY 3ML]	0	0	4,043	(60,203)		(60,203)	3,594	0	0	0	14,560		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	07/05/2016	07/07/2036	1	1,000,000	REC SWP: USD 1.664000 7/7/2036 [PAY 3ML]	0	0	5,860	(131,081)		(131,081)	12,184	0	0	0	21,523		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	07/05/2016	07/07/2026	1	1,000,000	REC SWP: USD 1.309400 7/7/2026 [PAY 3ML]	0	0	1,750	(81,309)		(81,309)	6,152	0	0	0	14,595		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	07/05/2016	07/07/2031	1	1,000,000	REC SWP: USD 1.536600 7/7/2031 [PAY 3ML]	0	0	4,339	(109,215)		(109,215)	10,521	0	0	0	18,387		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Stable Value Products	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	07/11/2016	07/13/2046	1	1,000,000	REC SWP: USD 1.763900 7/13/2046 [PAY 3ML]	0	0	7,254	(165,021)		(165,021)	14,161	0	0	0	26,716		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	08/08/2016	08/10/2019	1	7,000,000	REC SWP: USD 1.065500 8/10/2019 [PAY 3ML]	0	0	(8,242)	(103,266)		(103,266)	(7,728)	0	0	0	44,385		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	08/08/2016	08/10/2026	1	1,000,000	REC SWP: USD 1.493000 8/10/2026 [PAY 3ML]	0	0	3,611	(67,720)		(67,720)	4,733	0	0	0	14,675		0001

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CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	08/08/2016	08/10/2031	1	1,000,000	REC SWP: USD 1.680500 8/10/2031 [PAY 3ML]	0	0	5,778	(92,906)		(92,906)	9,458	0	0	0	18,450		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	09/19/2016	09/21/2026	1	1,000,000	REC SWP: USD 1.549000 9/21/2026 [PAY 3ML]	0	0	3,832	(64,578)		(64,578)	4,262	0	0	0	14,772		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	10/03/2016	10/05/2046	1	1,000,000	REC SWP: USD 1.831500 10/5/2046 [PAY 3ML]	0	0	7,806	(151,591)		(151,591)	13,771	0	0	0	26,824		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	10/17/2016	10/19/2019	1	7,000,000	REC SWP: USD 1.128000 10/19/2019 [PAY 3ML]	0	0	(4,616)	(112,073)		(112,073)	(14,034)	0	0	0	46,957		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	11/07/2016	11/09/2026	1	1,000,000	REC SWP: USD 1.707400 11/9/2026 [PAY 3ML]	0	0	5,578	(52,776)		(52,776)	3,109	0	0	0	14,885		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	11/14/2016	11/16/2036	1	1,000,000	REC SWP: USD 2.404400 11/16/2036 [PAY 3ML]	0	0	12,282	(18,548)		(18,548)	6,698	0	0	0	21,732		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	11/21/2016	11/23/2026	1	5,000,000	REC SWP: USD 2.198500 11/23/2026 [PAY 3ML]	0	0	50,412	(65,981)		(65,981)	(6,970)	0	0	0	74,588		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	11/21/2016	11/23/2031	1	5,000,000	REC SWP: USD 2.367000 11/23/2031 [PAY 3ML]	0	0	58,995	(62,720)		(62,720)	18,659	0	0	0	93,221		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	11/21/2016	11/23/2036	1	6,000,000	REC SWP: USD 2.445000 11/23/2036 [PAY 3ML]	0	0	75,642	(73,734)		(73,734)	38,326	0	0	0	130,455		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	11/21/2016	11/23/2046	1	4,000,000	REC SWP: USD 2.489500 11/23/2046 [PAY 3ML]	0	0	52,382	(42,983)		(42,983)	41,571	0	0	0	107,545		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	12/19/2016	12/21/2031	1	1,000,000	REC 3ML [PAY SWP: USD 2.612000 12/21/2031]	0	0	(13,612)	(16,624)		(16,624)	(1,532)	0	0	0	18,695		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	12/19/2016	12/21/2036	1	1,000,000	REC 3ML [PAY SWP: USD 2.726500 12/21/2036]	0	0	(14,638)	(31,180)		(31,180)	(4,099)	0	0	0	21,787		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	12/19/2016	12/21/2026	1	1,000,000	REC 3ML [PAY SWP: USD 2.451000 12/21/2026]	0	0	(12,062)	(6,936)		(6,936)	3,798	0	0	0	14,982		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	12/27/2016	12/29/2023	1	2,000,000	REC 3ML [PAY SWP: USD 2.307000 12/29/2023]	0	0	(21,457)	(3,595)		(3,595)	16,265	0	0	0	24,489		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Goldman Sachs and Co. 5493T0I272GC21DVT022	01/03/2017	01/05/2037	1	1,000,000	REC 3ML [PAY SWP: USD 2.556900 1/5/2037]	0	0	(13,179)	(4,720)		(4,720)	(4,720)	0	0	0	21,810		0001

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CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	01/09/2017	01/11/2020	1	7,000,000	REC SWP: USD 1.679800 1/11/2020 [PAY 3ML]	0	0	31,018	(53,592)		(53,592)	(53,592)	0	0	0	49,869		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	01/17/2017	01/19/2037	1	1,000,000	REC 3ML [PAY SWP: USD 2.485630 1/19/2037]	0	0	(12,019)	6,322		6,322	6,322	0	0	0	21,832		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	01/30/2017	02/01/2024	1	2,000,000	REC 3ML [PAY SWP: USD 2.207100 2/1/2024]	0	0	(17,829)	7,796		7,796	7,796	0	0	0	24,679		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	01/30/2017	02/01/2032	1	1,000,000	REC 3ML [PAY SWP: USD 2.585200 2/1/2032]	0	0	(12,265)	(13,365)		(13,365)	(13,365)	0	0	0	18,772		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	02/21/2017	02/23/2019	1	10,000,000	REC 3ML [PAY SWP: USD 1.575900 2/23/2019]	0	0	(28,921)	37,179		37,179	37,179	0	0	0	53,571		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	02/21/2017	02/23/2032	1	1,000,000	REC 3ML [PAY SWP: USD 2.588000 2/23/2032]	0	0	(11,360)	(13,729)		(13,729)	(13,729)	0	0	0	18,812		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	02/27/2017	03/01/2037	1	1,000,000	REC 3ML [PAY SWP: USD 2.591500 3/1/2037]	0	0	(11,085)	(10,376)		(10,376)	(10,376)	0	0	0	21,896		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	04/03/2017	04/05/2020	1	7,000,000	REC SWP: USD 1.772100 4/5/2020 [PAY 3ML]	0	0	24,941	(49,262)		(49,262)	(49,262)	0	0	0	52,652		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	04/17/2017	04/19/2027	1	1,000,000	REC SWP: USD 2.209300 4/19/2027 [PAY 3ML]	0	0	6,425	(13,866)		(13,866)	(13,866)	0	0	0	15,251		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	04/24/2017	04/26/2032	1	1,000,000	REC SWP: USD 2.436500 4/26/2032 [PAY 3ML]	0	0	7,691	(5,178)		(5,178)	(5,178)	0	0	0	18,927		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	05/01/2017	05/03/2032	1	1,000,000	REC 3ML [PAY SWP: USD 2.487800 5/3/2032]	0	0	(7,748)	(1,125)		(1,125)	(1,125)	0	0	0	18,939		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	05/01/2017	05/03/2037	1	1,000,000	REC 3ML [PAY SWP: USD 2.557300 5/3/2037]	0	0	(8,197)	(4,742)		(4,742)	(4,742)	0	0	0	21,995		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	05/22/2017	05/24/2027	1	1,000,000	REC SWP: USD 2.204500 5/24/2027 [PAY 3ML]	0	0	5,350	(14,489)		(14,489)	(14,489)	0	0	0	15,330		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	06/05/2017	06/07/2022	1	2,000,000	REC SWP: USD 1.822000 6/7/2022 [PAY 3ML]	0	0	5,715	(33,214)		(33,214)	(33,214)	0	0	0	21,061		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	06/05/2017	06/07/2037	1	1,000,000	REC SWP: USD 2.393200 6/7/2037 [PAY 3ML]	0	0	6,163	(21,370)		(21,370)	(21,370)	0	0	0	22,049		0001

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CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	06/19/2017	06/21/2027	1	1,000,000	REC SWP: USD 2.174620 6/21/2027 [PAY 3ML]	0	0	4,392	(17,637)		(17,637)	(17,637)	0	0	0	15,392		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	06/19/2017	06/21/2032	1	1,000,000	REC SWP: USD 2.336760 6/21/2032 [PAY 3ML]	0	0	5,268	(18,111)		(18,111)	(18,111)	0	0	0	19,028		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	06/26/2017	06/28/2020	1	7,000,000	REC SWP: USD 1.653000 6/28/2020 [PAY 3ML]	0	0	10,899	(78,933)		(78,933)	(78,933)	0	0	0	55,264		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	07/31/2017	08/02/2027	1	1,000,000	REC SWP: USD 2.269400 8/2/2027 [PAY 3ML]	0	0	3,737	(9,707)		(9,707)	(9,707)	0	0	0	15,485		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	08/07/2017	08/09/2037	1	1,000,000	REC 3ML [PAY SWP: USD 2.503500 8/9/2037]	0	0	(4,452)	4,064		4,064	4,064	0	0	0	22,147		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	08/07/2017	08/09/2022	1	2,000,000	REC SWP: USD 1.905390 8/9/2022 [PAY 3ML]	0	0	4,231	(27,699)		(27,699)	(27,699)	0	0	0	21,467		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	08/14/2017	08/16/2032	1	1,000,000	REC SWP: USD 2.364000 8/16/2032 [PAY 3ML]	0	0	3,731	(14,866)		(14,866)	(14,866)	0	0	0	19,128		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	08/14/2017	08/16/2027	1	1,000,000	REC SWP: USD 2.187000 8/16/2027 [PAY 3ML]	0	0	3,065	(16,917)		(16,917)	(16,917)	0	0	0	15,516		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	09/11/2017	09/13/2022	1	2,000,000	REC SWP: USD 1.768600 9/13/2022 [PAY 3ML]	0	0	2,405	(40,917)		(40,917)	(40,917)	0	0	0	21,689		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	09/11/2017	09/13/2027	1	1,000,000	REC SWP: USD 2.067000 9/13/2027 [PAY 3ML]	0	0	2,126	(27,859)		(27,859)	(27,859)	0	0	0	15,578		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	09/11/2017	09/13/2037	1	1,000,000	REC SWP: USD 2.326600 9/13/2037 [PAY 3ML]	0	0	2,936	(32,551)		(32,551)	(32,551)	0	0	0	22,201		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	09/25/2017	09/27/2027	1	1,000,000	REC SWP: USD 2.185000 9/27/2027 [PAY 3ML]	0	0	2,154	(17,886)		(17,886)	(17,886)	0	0	0	15,609		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	09/25/2017	09/27/2032	1	3,000,000	REC SWP: USD 2.334800 9/27/2032 [PAY 3ML]	0	0	7,668	(57,566)		(57,566)	(57,566)	0	0	0	57,610		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	09/25/2017	09/27/2037	1	7,000,000	REC SWP: USD 2.407000 9/27/2037 [PAY 3ML]	0	0	19,280	(139,509)		(139,509)	(139,509)	0	0	0	155,557		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	09/25/2017	09/27/2047	1	7,000,000	REC SWP: USD 2.440000 9/27/2047 [PAY 3ML]	0	0	20,014	(153,302)		(153,302)	(153,302)	0	0	0	190,931		0001

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CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	10/16/2017	10/18/2027	1	1,000,000	REC SWP: USD 2.256500 10/18/2027 [PAY 3ML]	0	0	1,778	(11,576)		(11,576)	(11,576)	0	0	0	15,655		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	10/16/2017	10/18/2032	1	1,000,000	REC SWP: USD 2.397000 10/18/2032 [PAY 3ML]	0	0	2,067	(11,248)		(11,248)	(11,248)	0	0	0	19,241		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	10/23/2017	10/25/2032	1	1,000,000	REC 3ML [PAY SWP: USD 2.488600 10/25/2032]	0	0	(1,978)	(385)		(385)	(385)	0	0	0	19,253		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	10/30/2017	11/01/2022	1	2,000,000	REC SWP: USD 2.074000 11/1/2022 [PAY 3ML]	0	0	2,263	(14,331)		(14,331)	(14,331)	0	0	0	21,996		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	10/30/2017	11/01/2037	1	1,000,000	REC 3ML [PAY SWP: USD 2.568000 11/1/2037]	0	0	(1,937)	(6,135)		(6,135)	(6,135)	0	0	0	22,276		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	11/06/2017	11/08/2027	1	1,000,000	REC SWP: USD 2.303400 08-NOV-2027 [PAY 3ML]	0	0	1,306	(7,534)		(7,534)	(7,534)	0	0	0	15,701		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	11/20/2017	11/22/2022	1	2,000,000	REC SWP: USD 2.146500 22-NOV-2022 [PAY 3ML]	0	0	1,444	(7,745)		(7,745)	(7,745)	0	0	0	22,127		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	12/11/2017	12/13/2022	1	2,000,000	REC SWP: USD 2.220800 13-DEC-2022 [PAY 3ML]	0	0	572	(1,231)		(1,231)	(1,231)	0	0	0	22,256		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	12/11/2017	12/13/2037	1	1,000,000	REC 3ML [PAY SWP: USD 2.557900 13-DEC-2037]	0	0	(454)	(4,446)		(4,446)	(4,446)	0	0	0	22,341		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	12/11/2017	12/13/2047	1	1,000,000	REC 3ML [PAY SWP: USD 2.572500 13-DEC-2047]	0	0	(460)	(7,391)		(7,391)	(7,391)	0	0	0	27,372		0001
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	12/18/2017	12/20/2027	1	1,000,000	REC SWP: USD 2.379030 20-DEC-2027 [PAY 3ML]	0	0	188	(1,252)		(1,252)	(1,252)	0	0	0	15,792		0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC 5493T0I272GC21DVT022	12/26/2017	12/28/2027	1	1,000,000	REC 3ML [PAY SWP: USD 2.439400 28-DEC-2027]	0	0	(15)	(3,986)		(3,986)	(3,986)	0	0	0	15,809		0001
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Morgan Stanley Capital Services LLC 5493T0I272GC21DVT022	04/07/2009	04/09/2019	1	5,000,000	REC SWP: USD 3.117500 04/09/2019 [PAY 3ML]	0	0	95,313	73,731		73,731	(105,706)	0	0	0	28,187		0001
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Wells Fargo Bank, N. A. 5493T0I272GC21DVT022	04/28/2009	04/30/2024	1	5,000,000	REC SWP: USD 3.340000 04/30/2024 [PAY 3ML]	0	0	106,801	313,899		313,899	(85,622)	0	0	0	62,920		0001
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Morgan Stanley Capital Services LLC 5493T0I272GC21DVT022	06/02/2009	06/04/2029	1	5,000,000	REC SWP: USD 4.342500 06/04/2029 [PAY 3ML]	0	0	157,052	971,217		971,217	(85,852)	0	0	0	84,531		0001

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INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Credit Suisse International 5493I7OI272GC21DVT022	12/01/2009	12/03/2039	1	5,000,000	REC SWP: USD 4.070000 12/03/2039 [PAY 3ML]	0	0	143,455	1,337,351		1,337,351	(19,981)	0	0	0	117,092		0001
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Goldman Sachs International 5493I7OI272GC21DVT022	02/02/2010	02/04/2025	1	9,000,000	REC SWP: USD 4.205000 02/04/2025 [PAY 3ML]	0	0	270,760	1,124,545		1,124,545	(213,955)	0	0	0	119,918		0001
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	BNP Paribas 5493I7OI272GC21DVT022	02/02/2010	02/04/2020	1	11,000,000	REC SWP: USD 3.766000 02/04/2020 [PAY 3ML]	0	0	282,639	381,769		381,769	(307,152)	0	0	0	79,625		0001
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	BNP Paribas 5493I7OI272GC21DVT022	07/06/2010	07/08/2020	1	5,000,000	REC SWP: USD 3.022500 07/08/2020 [PAY 3ML]	0	0	90,563	111,480		111,480	(103,939)	0	0	0	39,691		0001
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	BNP Paribas 5493I7OI272GC21DVT022	02/28/2011	03/02/2031	1	5,000,000	REC SWP: USD 4.157500 03/02/2031 [PAY 3ML]	0	0	148,294	975,325		975,325	(63,289)	0	0	0	90,745		0001
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Credit Suisse International 5493I7OI272GC21DVT022	01/10/2011	01/12/2026	1	7,000,000	REC SWP: USD 3.868750 01/12/2026 [PAY 3ML]	0	0	185,985	791,592		791,592	(131,708)	0	0	0	99,232		0001
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Credit Suisse International 5493I7OI272GC21DVT022	01/10/2011	01/12/2031	1	13,000,000	REC SWP: USD 4.054000 01/12/2031 [PAY 3ML]	0	0	369,483	2,359,385		2,359,385	(157,736)	0	0	0	234,731		0001
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Goldman Sachs International 5493I7OI272GC21DVT022	01/10/2011	01/12/2041	1	15,000,000	REC SWP: USD 4.176250 01/12/2041 [PAY 3ML]	0	0	444,664	4,445,755		4,445,755	(63,351)	0	0	0	360,073		0001
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Credit Suisse International 5493I7OI272GC21DVT022	01/18/2011	01/20/2021	1	9,000,000	REC SWP: USD 3.435000 01/20/2021 [PAY 3ML]	0	0	200,555	340,460		340,460	(220,945)	0	0	0	78,686		0001
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	BNP Paribas 5493I7OI272GC21DVT022	01/18/2011	01/20/2026	1	8,000,000	REC SWP: USD 3.940000 01/20/2026 [PAY 3ML]	0	0	218,672	949,403		949,403	(155,033)	0	0	0	113,562		0001
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	BNP Paribas 5493I7OI272GC21DVT022	08/15/2011	08/17/2021	1	5,000,000	REC SWP: USD 2.390000 08/17/2021 [PAY 3ML]	0	0	59,957	36,365		36,365	(67,370)	0	0	0	47,632		0001
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Credit Suisse International 5493I7OI272GC21DVT022	12/05/2011	12/07/2031	1	14,000,000	REC SWP: USD 2.683750 12/07/2031 [PAY 3ML]	0	0	207,364	357,390		357,390	14,430	0	0	0	261,377		0001
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Credit Suisse International 5493I7OI272GC21DVT022	12/05/2011	12/07/2041	1	14,000,000	REC SWP: USD 2.760000 12/07/2041 [PAY 3ML]	0	0	218,039	572,399		572,399	84,327	0	0	0	342,576		0001
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	BNP Paribas 5493I7OI272GC21DVT022	12/05/2011	12/07/2018	1	8,000,000	REC 3ML [PAY SWP: USD 1.807500 12/07/2018]	0	0	(48,394)	2,341		2,341	59,227	0	0	0	38,663		0001
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	BNP Paribas 5493I7OI272GC21DVT022	12/05/2011	12/07/2026	1	8,000,000	REC SWP: USD 2.572500 12/07/2026 [PAY 3ML]	0	0	109,594	136,927		136,927	(38,728)	0	0	0	119,597		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of 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 Year-end (b)
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Goldman Sachs International 5493701272GC21DVT022	09/10/2012	09/12/2019	1	5,000,000	REC 3ML [PAY SWP: USD 1.266250 9/12/2019]	0	0	(3,208)	62,323		62,323	15,938	0	0	0	32,583		0001
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	JPMORGAN CHASE BANK, N.A. 5493701272GC21DVT022	12/17/2012	12/19/2019	1	5,000,000	REC 3ML [PAY SWP: USD 1.280000 12/19/2019]	0	0	(2,843)	74,614		74,614	17,430	0	0	0	35,064		0001
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Goldman Sachs International 5493701272GC21DVT022	01/02/2013	01/04/2033	1	5,000,000	REC SWP: USD 2.657500 1/4/2033 [PAY 3ML]	0	0	72,408	107,699		107,699	10,725	0	0	0	96,895		0001
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Credit Suisse International 5493701272GC21DVT022	02/04/2013	02/06/2020	1	5,000,000	REC 3ML [PAY SWP: USD 1.487500 2/6/2020]	0	0	(14,600)	59,413		59,413	27,563	0	0	0	36,240		0001
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Goldman Sachs International 5493701272GC21DVT022	02/25/2013	02/27/2018	1	5,000,000	REC SWP: USD 0.931250 2/27/2018 [PAY 3ML]	0	0	(13,046)	(4,342)		(4,342)	12,652	0	0	0	9,966		0001
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Goldman Sachs International 5493701272GC21DVT022	05/13/2013	05/15/2020	1	5,000,000	REC 3ML [PAY SWP: USD 1.487500 5/15/2020]	0	0	(14,726)	69,555		69,555	27,494	0	0	0	38,508		0001
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Barclays Bank, PLC 5493701272GC21DVT022	04/04/2011	04/06/2018	1	5,000,000	REC 3ML [PAY SWP: USD 2.992500 04/06/2018]	0	0	(89,018)	(17,886)		(17,886)	91,362	0	0	0	12,821		0001
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Credit Suisse International 5493701272GC21DVT022	12/19/2011	12/21/2021	1	6,000,000	REC SWP: USD 2.011250 12/21/2021 [PAY 3ML]	0	0	47,170	(43,834)		(43,834)	(56,186)	0	0	0	59,815		0001
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Credit Suisse International 5493701272GC21DVT022	02/27/2012	02/28/2019	1	5,000,000	REC 3ML [PAY SWP: USD 1.567000 02/28/2019]	0	0	(18,730)	19,234		19,234	27,138	0	0	0	26,945		0001
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Credit Suisse International 5493701272GC21DVT022	01/28/2013	01/30/2028	1	5,000,000	REC 3ML [PAY SWP: USD 2.590000 1/30/2028]	0	0	(69,301)	(88,332)		(88,332)	17,070	0	0	0	79,403		0001
0919999. Subtotal - Swaps - Hedging Other - Interest Rate										0	0	2,489,450	12,053,888	XXX	12,053,978	(508,650)	0	0	0	11,174,860	XXX	XXX
CDS BUY, SCDS: (DT)	Credit Hedge	D-1	CREDIT RISK	JPMORGAN CHASE BANK, N.A. 5493701272GC21DVT022	02/14/2017	09/20/2018	1	900,000	SCDS: (DT)	0	(11,173)	(8,000)	(5,998)		(5,998)	(960)	0	6,134	0	0		0003
CDS BUY, SCDS: (ETN)	Credit Hedge	D-1	CREDIT RISK	JPMORGAN CHASE BANK, N.A. 5493701272GC21DVT022	02/14/2017	03/20/2019	1	2,000,000	SCDS: (ETN)	0	(33,650)	(17,778)	(21,310)		(21,310)	(1,747)	0	14,087	0	0		0003
CDS BUY, SCDS: (RPM)	Credit Hedge	D-1	CREDIT RISK	JPMORGAN CHASE BANK, N.A. 5493701272GC21DVT022	02/14/2017	03/20/2018	1	300,000	SCDS: (RPM)	0	(2,462)	(2,667)	(589)		(589)	(105)	0	1,978	0	0		0003
CDS BUY, SCDS: (RPM)	Credit Hedge	D-1	CREDIT RISK	JPMORGAN CHASE BANK, N.A. 5493701272GC21DVT022	02/14/2017	03/20/2018	1	3,000,000	SCDS: (RPM)	0	(24,622)	(26,667)	(5,888)		(5,888)	(1,050)	0	19,785	0	0		0003
CDS BUY, SCDS: (RSG)	Credit Hedge	D-1	CREDIT RISK	JPMORGAN CHASE BANK, N.A. 5493701272GC21DVT022	02/14/2017	06/20/2018	1	1,000,000	SCDS: (RSG)	0	(10,887)	(8,889)	(4,479)		(4,479)	(695)	0	7,102	0	0		0003
CDS BUY, SCDS: (ABT)	Credit Hedge	D-1	CREDIT RISK	JPMORGAN CHASE BANK, N.A. 5493701272GC21DVT022	06/16/2017	06/20/2020	1	4,000,000	SCDS: (ABT)	0	(84,543)	(22,000)	(75,836)		(75,836)	(6,398)	0	15,105	0	0		0003
CDS BUY, SCDS: (GP)	Credit Hedge	D-1	CREDIT RISK	JPMORGAN CHASE BANK, N.A. 5493701272GC21DVT022	06/16/2017	12/20/2020	1	20,000	SCDS: (GP)	0	(473)	(110)	(466)		(466)	(66)	0	72	0	0		0003
CL CDS BUY, SCDS: (TWC)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 5493701272GC21DVT022	04/23/2015	06/20/2019	1	1,500,000	SCDS: (TWC)	(4,449)	0	(14,950)	(19,679)		(19,679)	4,035	0	745	0	0	1	0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
CL CDS BUY, ICE: (T)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 5493I7OI272GC21DVT022	02/14/2017	03/20/2020	1	1,000,000	ICE: (T)	0	(13,556)	(8,719)	(16,672)		(16,672)	(6,950)	0	3,834	0	0	1	0003
CL CDS BUY, ICE: (AMGN)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 5493I7OI272GC21DVT022	02/14/2017	03/20/2020	1	37,000	ICE: (AMGN)	0	(774)	(321)	(732)		(732)	(177)	0	219	0	0	1	0003
CL CDS BUY, ICE: (AMGN)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 5493I7OI272GC21DVT022	02/14/2017	03/20/2020	1	582,000	ICE: (AMGN)	0	(12,173)	(5,048)	(11,509)		(11,509)	(2,779)	0	3,442	0	0	1	0003
CL CDS BUY, ICE: (CVC)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 5493I7OI272GC21DVT022	02/14/2017	09/20/2018	1	80,000	ICE: (CVC)	0	(5,440)	(3,512)	(2,725)		(2,725)	(272)	0	2,987	0	0	1	0003
CL CDS BUY, ICE: (GIS)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 5493I7OI272GC21DVT022	02/14/2017	03/20/2019	1	1,500,000	ICE: (GIS)	0	(26,503)	(13,111)	(17,000)		(17,000)	(1,592)	0	11,095	0	0	1	0003
CL CDS BUY, ICE: (MDLZ)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 5493I7OI272GC21DVT022	02/14/2017	03/20/2020	1	1,000,000	ICE: (MDLZ)	0	(20,299)	(8,686)	(18,864)		(18,864)	(4,306)	0	5,740	0	0	1	0003
CL CDS BUY, ICE: (LEN)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 5493I7OI272GC21DVT022	02/14/2017	12/20/2018	1	105,000	ICE: (LEN)	0	(8,268)	(4,596)	(4,964)		(4,964)	(621)	0	3,925	0	0	1	0003
CL CDS BUY, ICE: (LEN)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 5493I7OI272GC21DVT022	02/14/2017	12/20/2018	1	65,000	ICE: (LEN)	0	(5,118)	(2,845)	(3,073)		(3,073)	(384)	0	2,430	0	0	1	0003
CL CDS BUY, ICE: (MCD)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 5493I7OI272GC21DVT022	02/14/2017	03/20/2018	1	2,000,000	ICE: (MCD)	0	(19,062)	(17,644)	(4,221)		(4,221)	(476)	0	15,317	0	0	1	0003
CL CDS BUY, ICE: (FOXA)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 5493I7OI272GC21DVT022	02/14/2017	03/20/2019	1	1,000,000	ICE: (FOXA)	0	(16,404)	(8,741)	(11,409)		(11,409)	(1,873)	0	6,867	0	0	1	0003
CL CDS BUY, ICE: (HPQ)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 5493I7OI272GC21DVT022	06/16/2017	12/20/2020	1	481,000	ICE: (HPQ)	0	(9,862)	(2,569)	(12,341)		(12,341)	(3,989)	0	1,510	0	0	1	0003
CL CDS BUY, ICE: (ARNC)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 5493I7OI272GC21DVT022	06/16/2017	03/20/2019	1	1,496,000	ICE: (ARNC)	0	(16,980)	(8,107)	(15,617)		(15,617)	(3,846)	0	5,208	0	0	1	0003
CL CDS BUY, ICE: (CAA)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 5493I7OI272GC21DVT022	06/16/2017	06/20/2020	1	50,000	ICE: (CAA)	0	(6,290)	(1,333)	(5,780)		(5,780)	(614)	0	1,124	0	0	1	0003
CL CDS BUY, ICE: (CVC)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 5493I7OI272GC21DVT022	06/16/2017	03/20/2019	1	30,000	ICE: (CVC)	0	(2,380)	(810)	(1,674)		(1,674)	(24)	0	730	0	0	1	0003
CL CDS BUY, ICE: (DISH)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 5493I7OI272GC21DVT022	06/16/2017	09/20/2019	1	90,000	ICE: (DISH)	0	(8,441)	(2,423)	(6,000)		(6,000)	431	0	2,010	0	0	1	0003

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CL CDS BUY, ICE: (GM)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 5493I7OI272GC21DVT022	06/16/2017	09/20/2018	1	50,000	ICE: (GM)	0	(2,997)	(1,358)	(1,781)		(1,781)	(67)	0	1,283	0	0	1	0003
CL CDS BUY, ICE: (GM)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 5493I7OI272GC21DVT022	06/16/2017	09/20/2018	1	5,000	ICE: (GM)	0	(300)	(136)	(178)		(178)	(7)	0	128	0	0	1	0003
CL CDS BUY, ICE: (GM)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 5493I7OI272GC21DVT022	06/16/2017	09/20/2018	1	80,000	ICE: (GM)	0	(4,795)	(2,172)	(2,850)		(2,850)	(107)	0	2,052	0	0	1	0003
CL CDS BUY, ICE: (F)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 5493I7OI272GC21DVT022	06/16/2017	03/20/2020	1	100,000	ICE: (F)	0	(12,103)	(2,672)	(10,530)		(10,530)	(787)	0	2,360	0	0	1	0003
CL CDS BUY, ICE: (IR)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 5493I7OI272GC21DVT022	06/16/2017	09/20/2018	1	600,000	ICE: (IR)	0	(6,978)	(3,259)	(4,188)		(4,188)	(196)	0	2,986	0	0	1	0003
CL CDS BUY, ICE: (LB)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 5493I7OI272GC21DVT022	06/16/2017	06/20/2019	1	109,000	ICE: (LB)	0	(865)	(591)	(1,238)		(1,238)	(605)	0	232	0	0	1	0003
0929999. Subtotal - Swaps - Hedging Other - Credit Default										(4,449)	(367,398)	(199,714)	(287,591)	XXX	(287,591)	(36,227)	0	140,487	0	0	XXX	XXX
CURRENCY SWAP, CSWAP: AUD/USD 15-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 5493I7OI272GC21DVT022	10/31/2017	03/15/2028	1	100,000	CSWAP: AUD/USD 15-MAR-2028	0	0	0	(1,675)		(1,675)	(1,675)	0	0	0	1,598		0004
0939999. Subtotal - Swaps - Hedging Other - Foreign Exchange										0	0	0	(1,675)	XXX	(1,675)	(1,675)	0	0	0	1,598	XXX	XXX
TRS, REC 1ML [PAY RU10GRTR]	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	Equity/Index	Goldman Sachs International 5493I7OI272GC21DVT022	05/30/2017	05/31/2018	13,239	17,246,842	REC 1ML [PAY RU10GRTR]	0	0	(1,855,857)	(111,861)		(111,861)	(111,861)	0	0	0	55,465		0001
0949999. Subtotal - Swaps - Hedging Other - Total Return										0	0	(1,855,857)	(111,861)	XXX	(111,861)	(111,861)	0	0	0	55,465	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										(4,449)	(367,398)	433,879	11,652,761	XXX	11,652,851	(658,413)	0	140,487	0	11,231,923	XXX	XXX
CL CDS SELL, ICE: (CDX.NA.IG.27.V1),12518*NN6	ICE: (CDX.NA.IG.27.V1),12518*NN6	DB-C	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 5493I7OI272GC21DVT022	12/22/2016	12/20/2021	1	25,000,000	ICE: (CDX.NA.IG.27.V1)	393,635	0	247,984	311,052		570,812	0	0	(78,353)	0	25,000,000	1	0003
0989999. Subtotal - Swaps - Replication - Credit Default										393,635	0	247,984	311,052	XXX	570,812	0	0	(78,353)	0	25,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										393,635	0	247,984	311,052	XXX	570,812	0	0	(78,353)	0	25,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	2,489,450	12,053,888	XXX	12,053,978	(508,650)	0	0	0	11,174,860	XXX	XXX
1169999. Total Swaps - Credit Default										389,186	(367,398)	48,270	23,461	XXX	283,221	(36,227)	0	62,134	0	25,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange										20,410	(224,708)	113,111	(1,068,605)	XXX	(1,409,219)	27,327	(900,315)	0	0	227,300	XXX	XXX
1189999. Total Swaps - Total Return										0	0	(1,855,857)	(111,861)	XXX	(111,861)	(111,861)	0	0	0	55,465	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										409,596	(592,106)	794,974	10,896,883	XXX	10,816,119	(629,411)	(900,315)	62,134	0	36,457,625	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										20,410	(224,708)	113,111	(1,066,930)	XXX	(1,407,544)	29,002	(900,315)	0	0	225,702	XXX	XXX
1409999. Subtotal - Hedging Other										(4,449)	(255,212)	433,879	11,827,579	XXX	11,827,669	(520,992)	0	65,699	0	11,231,923	XXX	XXX
1419999. Subtotal - Replication										393,635	0	247,984	311,052	XXX	570,812	0	0	(78,353)	0	25,000,000	XXX	XXX
1429999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										409,596	(479,920)	794,974	11,071,701	XXX	10,990,937	(491,990)	(900,315)	(12,654)	0	36,457,625	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Economic hedge of liability products
0002	Economic hedge of bond portfolio
0003	Reduce credit exposure
0004	Reduce currency exposure

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999. Subtotal - Purchased Options - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
OTC OPTION COLLAR, AUG17 SPX C @ 2168.18	Equity Index Annuity Liabilities	Exhibit 5	EQUITY/INDEX	Societe Generale	5493I7OI272GC21DVT022	10/10/2016	08/22/2017	08/22/2017	EXPIRATION	1	0	AUG17 SPX C @ 2168.18	10,108	0	16,495	0	0	(3,483)	0	8,959	0	0	0	0001
OTC OPTION COLLAR, OCT17 SPX C @ 2167.81	Equity Index Annuity Liabilities	Exhibit 5	EQUITY/INDEX	Wells Fargo Bank, N. A.	5493I7OI272GC21DVT022	11/03/2016	10/20/2017	10/20/2017	EXPIRATION	1	0	OCT17 SPX C @ 2167.81	8,186	0	15,670	0	0	(3,442)	0	8,837	0	0	0	0001
OTC OPTION COLLAR, NOV17 SPX C @ 2223.07	Equity Index Annuity Liabilities	Exhibit 5	EQUITY/INDEX	Credit Suisse International	5493I7OI272GC21DVT022	11/30/2016	11/21/2017	11/21/2017	EXPIRATION	1	0	NOV17 SPX C @ 2223.07	10,238	0	17,339	0	0	(837)	0	7,993	0	0	0	0001
OTC OPTION COLLAR, DEC17 SPX C @ 2252.12	Equity Index Annuity Liabilities	Exhibit 5	EQUITY/INDEX	Barclays Bank, PLC	5493I7OI272GC21DVT022	12/14/2016	12/07/2017	12/07/2017	EXPIRATION	1	0	DEC17 SPX C @ 2252.12	10,389	0	16,417	0	0	925	0	6,521	0	0	0	0001
OTC OPTION COLLAR, DEC17 SPX C @ 2296.67	Equity Index Annuity Liabilities	Exhibit 5	EQUITY/INDEX	NATIXIS SA	5493I7OI272GC21DVT022	12/29/2016	12/22/2017	12/22/2017	EXPIRATION	1	0	DEC17 SPX C @ 2296.67	8,450	0	15,210	0	0	992	0	6,807	0	0	0	0001
OTC OPTION COLLAR, JAN17 SPX C @ 2003.92	Equity Index Annuity Liabilities	Exhibit 5	EQUITY/INDEX	Barclays Bank, PLC	5493I7OI272GC21DVT022	01/21/2016	01/06/2017	01/06/2017	EXPIRATION	1	0	JAN17 SPX C @ 2003.92	11,348	0	26,963	0	0	(26,678)	0	26,769	0	0	0	0001
OTC OPTION COLLAR, JAN17 SPX C @ 1930.46	Equity Index Annuity Liabilities	Exhibit 5	EQUITY/INDEX	Barclays Bank, PLC	5493I7OI272GC21DVT022	02/04/2016	01/31/2017	01/31/2017	EXPIRATION	1	0	JAN17 SPX C @ 1930.46	17,474	0	31,989	0	0	(30,086)	0	30,493	0	0	0	0001
OTC OPTION COLLAR, FEB17 SPX C @ 1938.83	Equity Index Annuity Liabilities	Exhibit 5	EQUITY/INDEX	Barclays Bank, PLC	5493I7OI272GC21DVT022	02/23/2016	02/20/2017	02/20/2017	EXPIRATION	1	0	FEB17 SPX C @ 1938.83	26,155	0	47,909	0	0	(42,591)	0	44,234	0	0	0	0001
OTC OPTION COLLAR, MAR17 SPX C @ 2027.48	Equity Index Annuity Liabilities	Exhibit 5	EQUITY/INDEX	Goldman Sachs International	5493I7OI272GC21DVT022	03/21/2016	03/09/2017	03/09/2017	EXPIRATION	1	0	MAR17 SPX C @ 2027.48	20,368	0	33,643	0	0	(26,358)	0	29,720	0	0	0	0001
OTC OPTION COLLAR, MAR17 SPX C @ 2079.39	Equity Index Annuity Liabilities	Exhibit 5	EQUITY/INDEX	Wells Fargo Bank, N. A.	5493I7OI272GC21DVT022	04/13/2016	03/31/2017	03/31/2017	EXPIRATION	1	0	MAR17 SPX C @ 2079.39	16,917	0	30,536	0	0	(20,973)	0	26,211	0	0	0	0001
OTC OPTION COLLAR, APR17 SPX C @ 2118.37	Equity Index Annuity Liabilities	Exhibit 5	EQUITY/INDEX	Barclays Bank, PLC	5493I7OI272GC21DVT022	04/26/2016	04/21/2017	04/21/2017	EXPIRATION	1	0	APR17 SPX C @ 2118.37	19,698	0	37,346	0	0	(22,154)	0	31,272	0	0	0	0001
OTC OPTION COLLAR, MAY17 SPX C @ 2100.62	Equity Index Annuity Liabilities	Exhibit 5	EQUITY/INDEX	Wells Fargo Bank, N. A.	5493I7OI272GC21DVT022	05/09/2016	05/03/2017	05/03/2017	EXPIRATION	1	0	MAY17 SPX C @ 2100.62	15,217	0	30,866	0	0	(18,638)	0	25,652	0	0	0	0001
OTC OPTION COLLAR, MAY17 SPX C @ 2093.16	Equity Index Annuity Liabilities	Exhibit 5	EQUITY/INDEX	Goldman Sachs International	5493I7OI272GC21DVT022	05/26/2016	05/18/2017	05/18/2017	EXPIRATION	1	0	MAY17 SPX C @ 2093.16	14,074	0	25,446	0	0	(14,494)	0	20,005	0	0	0	0001
0129999. Subtotal - Purchased Options - Hedging Other - Collars												188,622	0	345,829	0	0	XXX	(207,817)	0	273,473	0	0	0	XXX
0149999. Subtotal - Purchased Options - Hedging Other												188,622	0	345,829	0	0	XXX	(207,817)	0	273,473	0	0	0	XXX
0219999. Subtotal - Purchased Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0289999. Subtotal - Purchased Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0359999. Subtotal - Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0369999. Total Purchased Options - Call Options and Warrants												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0379999. Total Purchased Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0389999. Total Purchased Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0399999. Total Purchased Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0409999. Total Purchased Options - Collars												188,622	0	345,829	0	0	XXX	(207,817)	0	273,473	0	0	0	XXX
0419999. Total Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0429999. Total Purchased Options												188,622	0	345,829	0	0	XXX	(207,817)	0	273,473	0	0	0	XXX
0499999. Subtotal - Written Options - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0569999. Subtotal - Written Options - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0639999. Subtotal - Written Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0709999. Subtotal - Written Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0779999. Subtotal - Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0789999. Total Written Options - Call Options and Warrants												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0799999. Total Written Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0809999. Total Written Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0819999. Total Written Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0829999. Total Written Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0839999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999. Total Written Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
CURRENCY SWAP, CSWAP: JPY/USD 04/28/17	J7660*AA4	D-1	CURRENCY	Wells Fargo Bank, N. A.	5493I7OI272GC21DVT022	03/19/2010	04/28/2017	02/03/2017	SALE	1	0	CSWAP: JPY/USD 04/28/17	0	0	198,983	2,900	0		0	0	198,983	0	0	(100/100)
CURRENCY SWAP, CSWAP: JPY/USD 04/28/17	J7660*AA4	D-1	CURRENCY	Wells Fargo Bank, N. A.	5493I7OI272GC21DVT022	03/19/2010	04/28/2017	02/03/2017	SALE	1	0	CSWAP: JPY/USD 04/28/17	0	0	198,983	2,900	0		0	0	198,983	0	0	(100/100)
CURRENCY SWAP, CSWAP: JPY/USD 04/28/2017	J7660*AB2	D-1	CURRENCY	Goldman Sachs International	5493I7OI272GC21DVT022	03/19/2010	04/28/2020	02/03/2017	SALE	1	0	CSWAP: JPY/USD 04/28/2017	0	0	223,279	3,053	0		0	0	223,279	0	0	(100/100)
CURRENCY SWAP, CSWAP: JPY/USD 04/28/2017	J7660*AB2	D-1	CURRENCY	Goldman Sachs International	5493I7OI272GC21DVT022	03/19/2010	04/28/2020	02/03/2017	SALE	1	0	CSWAP: JPY/USD 04/28/2017	0	0	223,283	3,053	0		0	0	223,283	0	0	(100/100)
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange												0	0	844,528	11,906	0	XXX	0	0	0	844,529	0	0	XXX
0909999. Subtotal - Swaps - Hedging Effective												0	0	844,528	11,906	0	XXX	0	0	0	844,529	0	0	XXX
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Wells Fargo Bank, N. A.	5493I7OI272GC21DVT022	02/02/2010	02/04/2017	02/04/2017	MATURITY	1	0	REC SWP: USD 3.271000 02/04/2017 [PAY 3ML]	0	0	0	27,967	0	(27,533)	0	0	0	0	0	0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Goldman Sachs International 5493701272GC21DVT022	04/20/2012	04/24/2017	04/24/2017	MATURITY	1	0	REC SWP: USD 1.135000 4/24/2017 [PAY 3ML]	0	0	0	7,423	0		(10,071)	0	0	0	0	0	0001
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Wells Fargo Bank, N. A. 5493701272GC21DVT022	04/23/2012	04/25/2017	04/25/2017	MATURITY	1	0	REC 3ML [PAY SWP: USD 1.121000 4/25/2017]	0	0	0	(3,305)	0		4,405	0	0	0	0	0	0001
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	Wells Fargo Bank, N. A. 5493701272GC21DVT022	06/04/2012	06/07/2017	06/07/2017	MATURITY	1	0	REC SWP: USD 1.005000 6/7/2017 [PAY 3ML]	0	0	0	(1,033)	0		(15)	0	0	0	0	0	0001
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	BNP Paribas 5493701272GC21DVT022	10/31/2012	11/02/2017	11/02/2017	MATURITY	1	0	REC SWP: USD 0.830000 11/2/2017 [PAY 3ML]	0	0	0	(13,710)	0		12,129	0	0	0	0	0	0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493701272GC21DVT022	01/06/2014	01/08/2017	01/08/2017	MATURITY	1	0	REC 3ML [PAY SWP: USD 0.875000 1/8/2017]	0	0	0	1	0		(3)	0	0	0	0	0	0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493701272GC21DVT022	02/10/2014	02/12/2017	02/12/2017	MATURITY	1	0	REC 3ML [PAY SWP: USD 0.770500 2/12/2017]	0	0	0	893	0		(899)	0	0	0	0	0	0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493701272GC21DVT022	03/10/2014	03/12/2017	03/12/2017	MATURITY	1	0	REC 3ML [PAY SWP: USD 0.903500 3/12/2017]	0	0	0	363	0		(378)	0	0	0	0	0	0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493701272GC21DVT022	05/05/2014	05/07/2017	05/07/2017	MATURITY	1	0	REC 3ML [PAY SWP: USD 1.008000 5/7/2017]	0	0	0	(459)	0		921	0	0	0	0	0	0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493701272GC21DVT022	06/30/2014	07/02/2017	07/02/2017	MATURITY	1	0	REC 3ML [PAY SWP: USD 1.011000 7/2/2017]	0	0	0	2,320	0		(1,044)	0	0	0	0	0	0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493701272GC21DVT022	09/15/2014	09/17/2017	09/17/2017	MATURITY	1	0	REC 3ML [PAY SWP: USD 1.262000 9/17/2017]	0	0	0	(5,169)	0		7,901	0	0	0	0	0	0001
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC 5493701272GC21DVT022	11/10/2014	11/12/2017	11/12/2017	MATURITY	1	0	REC 3ML [PAY SWP: USD 1.153500 11/12/2017]	0	0	0	(28)	0		1,381	0	0	0	0	0	0001
0919999. Subtotal - Swaps - Hedging Other - Interest Rate												0	0	0	15,263	0	XXX	(13,206)	0	0	0	0	0	XXX
CL CDS BUY, SCDS: (TWC)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 5493701272GC21DVT022	04/23/2015	06/20/2017	06/20/2017	MATURITY	1	0	SCDS: (TWC)	(13,501)	0	0	(4,275)	0		996	0	2,858	0	0	0	0003
CDS BUY, SCDS: (WM)	Credit Hedge	D-1	CREDIT RISK	JPMORGAN CHASE BANK, N.A. 5493701272GC21DVT022	02/14/2017	03/20/2018	12/05/2017	SALE	1	0	SCDS: (WM)	0	(9,090)	(2,903)	(8,139)	0		0	0	6,698	(511)	0	0	0003
CDS BUY, SCDS: (WM)	Credit Hedge	D-1	CREDIT RISK	JPMORGAN CHASE BANK, N.A. 5493701272GC21DVT022	02/14/2017	03/20/2018	12/05/2017	SALE	1	0	SCDS: (WM)	0	(4,545)	(1,452)	(4,069)	0		0	0	3,349	(256)	0	0	0003
CL CDS BUY, ICE: (IP)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 5493701272GC21DVT022	02/14/2017	06/20/2018	12/05/2017	SALE	1	0	ICE: (IP)	0	(6,016)	(3,105)	(4,672)	0		0	0	3,602	(692)	0	0	0003
CL CDS BUY, ICE: (JHN)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 5493701272GC21DVT022	02/14/2017	03/20/2018	06/08/2017	SALE	1	0	ICE: (JHN)	0	(41,036)	(36,643)	(15,694)	0		0	0	10,854	(6,459)	0	0	0003
0929999. Subtotal - Swaps - Hedging Other - Credit Default												(13,501)	(60,687)	(44,103)	(36,849)	0	XXX	996	0	27,361	(7,917)	0	0	XXX
CURRENCY SWAP, CSWAP: USD/JPY 4/28/2020	Cash flow hedge of Foreign Exchange Rates	D-1	CURRENCY	BNP Paribas 5493701272GC21DVT022	08/21/2013	04/28/2020	02/03/2017	SALE	1	0	CSWAP: USD/JPY 4/28/2020	0	0	174,933	1,737	0		(206,924)	0	0	174,933	0	0	0004
CURRENCY SWAP, CSWAP: USD/JPY 4/28/2020	Cash flow hedge of Foreign Exchange Rates	D-1	CURRENCY	BNP Paribas 5493701272GC21DVT022	08/21/2013	04/28/2020	02/03/2017	SALE	1	0	CSWAP: USD/JPY 4/28/2020	0	0	174,933	1,737	0		(206,924)	0	0	174,933	0	0	0004
CURRENCY SWAP, CSWAP: USD/JPY 4/28/2020	Cash flow hedge of Foreign Exchange Rates	D-1	CURRENCY	BNP Paribas 5493701272GC21DVT022	08/21/2013	04/28/2020	02/03/2017	SALE	1	0	CSWAP: USD/JPY 4/28/2020	0	0	(174,933)	(1,737)	0		206,924	0	0	(174,933)	0	0	0004
CURRENCY SWAP, CSWAP: USD/JPY 4/28/2020	Cash flow hedge of Foreign Exchange Rates	D-1	CURRENCY	BNP Paribas 5493701272GC21DVT022	08/21/2013	04/28/2020	02/03/2017	SALE	1	0	CSWAP: USD/JPY 4/28/2020	0	0	(174,933)	(1,737)	0		206,924	0	0	(174,933)	0	0	0004
CURRENCY SWAP, CSWAP: USD/JPY 4/28/2017	Cash flow hedge of Foreign Exchange Rates	D-1	CURRENCY	BNP Paribas 5493701272GC21DVT022	08/21/2013	04/28/2017	02/03/2017	SALE	1	0	CSWAP: USD/JPY 4/28/2017	0	0	(191,893)	366	0		218,261	0	0	(191,893)	0	0	0004

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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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
CURRENCY SWAP, CSWAP: USD/JPY 4/28/2017	Cash flow hedge of Foreign Exchange Rates	D-1	CURRENCY	BNP Paribas 5493701272GC21DVT022	08/21/2013	04/28/2017	02/03/2017	SALE	1	0	CSWAP: USD/JPY 4/28/2017	0	0	(191,893)	366	0		218,261	0	0	(191,893)	0	0	0004
CURRENCY SWAP, CSWAP: USD/JPY 4/28/2017	Cash flow hedge of Foreign Exchange Rates	D-1	CURRENCY	BNP Paribas 5493701272GC21DVT022	08/21/2013	04/28/2017	02/03/2017	SALE	1	0	CSWAP: USD/JPY 4/28/2017	0	0	191,893	(366)	0		(218,261)	0	0	191,893	0	0	0004
CURRENCY SWAP, CSWAP: USD/JPY 4/28/2017	Cash flow hedge of Foreign Exchange Rates	D-1	CURRENCY	BNP Paribas 5493701272GC21DVT022	08/21/2013	04/28/2017	02/03/2017	SALE	1	0	CSWAP: USD/JPY 4/28/2017	0	0	191,893	(366)	0		(218,261)	0	0	191,893	0	0	0004
0939999. Subtotal - Swaps - Hedging Other - Foreign Exchange												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
TRS, REC 1ML [PAY RU10GRTR]	Variable Annuity Liabilities (RHO Hedge)	Exhibit 5	EQUITY/INDEX	Goldman Sachs International 5493701272GC21DVT022	05/31/2016	05/31/2017	03/22/2017	SALE	23,026	0	REC 1ML [PAY RU10GRTR]	0	0	0	(2,899,942)	0		269,158	0	0	0	0	0	0001
0949999. Subtotal - Swaps - Hedging Other - Total Return												0	0	0	(2,899,942)	0	XXX	269,158	0	0	0	0	0	XXX
0969999. Subtotal - Swaps - Hedging Other												(13,501)	(60,687)	(44,103)	(2,921,528)	0	XXX	256,948	0	27,361	(7,917)	0	0	XXX
1029999. Subtotal - Swaps - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1089999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1149999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1159999. Total Swaps - Interest Rate												0	0	0	15,263	0	XXX	(13,206)	0	0	0	0	0	XXX
1169999. Total Swaps - Credit Default												(13,501)	(60,687)	(44,103)	(36,849)	0	XXX	996	0	27,361	(7,917)	0	0	XXX
1179999. Total Swaps - Foreign Exchange												0	0	844,528	11,906	0	XXX	0	0	0	844,529	0	0	XXX
1189999. Total Swaps - Total Return												0	0	0	(2,899,942)	0	XXX	269,158	0	0	0	0	0	XXX
1199999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1209999. Total Swaps												(13,501)	(60,687)	800,425	(2,909,622)	0	XXX	256,948	0	27,361	836,611	0	0	XXX
1269999. Subtotal - Forwards												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1399999. Subtotal - Hedging Effective												0	0	844,528	11,906	0	XXX	0	0	0	844,529	0	0	XXX
1409999. Subtotal - Hedging Other												175,121	(60,687)	301,726	(2,921,528)	0	XXX	49,131	0	300,834	(7,917)	0	0	XXX
1419999. Subtotal - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1429999. Subtotal - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1439999. Subtotal - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1449999 - Totals												175,121	(60,687)	1,146,254	(2,909,622)	0	XXX	49,131	0	300,834	836,611	0	0	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Economic hedge of liability products
0002	Economic hedge of bond portfolio
0003	Reduce credit exposure
0004	Reduce currency exposure

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

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 Year-end (b)	Value of One (1) Point
1329999. Subtotal - Long Futures												0	0	0	0	0	0	0	0	XXX	XXX
NQH8	39	5,005,612	MAR 18 Mini NASDAQ Future	VA Guaranteed Benefit Hedge	Exhibit 5	Equity/Index	03/31/2018	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	12/12/2017	6,417.4513	6,408.7500	29,250	0	0	0	0	6,787	6,787	173,609	0002	20
ESH8	371	49,489,000	MAR 18 Mini S&P 500 Futures	VA Guaranteed Benefit Hedge	Exhibit 5	Equity/Index	03/31/2018	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	12/13/2017	2,667.8706	2,676.0000	179,935	0	0	0	0	(150,800)	(150,800)	1,716,421	0002	50
MFSH8	247	24,943,155	MAR 18 Mini MSCI EAFE Future	VA Guaranteed Benefit Hedge	Exhibit 5	Equity/Index	03/31/2018	ICE- ICE FUTURES US (IFUS) 5493004R83R1LVX2IL36	12/12/2017	2,019.6887	2,045.5000	(2,470)	0	0	0	0	(318,770)	(318,770)	865,101	0002	50
FAH8	82	15,521,090	MAR 18 Mini Midcap Futures	VA Guaranteed Benefit Hedge	Exhibit 5	Equity/Index	03/31/2018	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	12/12/2017	1,892.8159	1,902.4000	95,120	0	0	0	0	(78,590)	(78,590)	538,316	0002	100
RTAH8	107	8,154,383	MAR 18 Mini Russell Futures	VA Guaranteed Benefit Hedge	Exhibit 5	Equity/Index	03/31/2018	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	12/11/2017	1,524.1836	1,536.5000	70,085	0	0	0	0	(65,893)	(65,893)	282,818	0002	50
MESH8	157	8,740,190	MAR 18 MSCI EMER MKT MIN	VA Guaranteed Benefit Hedge	Exhibit 5	Equity/Index	03/31/2018	ICE- ICE FUTURES US (IFUS) 5493004R83R1LVX2IL36	12/12/2017	1,113.4000	1,163.7000	(42,390)	0	0	0	0	(394,855)	(394,855)	303,135	0002	50
1349999. Subtotal - Short Futures - Hedging Other												329,530	0	0	0	0	(1,002,121)	(1,002,121)	3,879,400	XXX	XXX
1389999. Subtotal - Short Futures												329,530	0	0	0	0	(1,002,121)	(1,002,121)	3,879,400	XXX	XXX
1399999. Subtotal - Hedging Effective												0	0	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other												329,530	0	0	0	0	(1,002,121)	(1,002,121)	3,879,400	XXX	XXX
1419999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1449999 - Totals												329,530	0	0	0	0	(1,002,121)	(1,002,121)	3,879,400	XXX	XXX

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

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0002	Equity futures used to hedge the increase/decrease in the equity market

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
1329999. Subtotal - Long Futures														0	0	0	0	XXX	XXX
RTAH7	135	6,750	MAR 17 Mini Russell Futures	VA Grantee Benefit Hedge	Exhibit 5	Equity/Index	03/31/2017	ICE FUTURES US (IFUS) 5493004R83R1LVX2IL36	12/31/2016	1,374.5000	03/31/2017	1,368.3499	Maturity	41,513	41,513	0	0	0002	50
ESH7	564	28,200	MAR 17 Mini S&P 500 Futures	VA Grantee Benefit Hedge	Exhibit 5	Equity/Index	03/31/2017	CME: INDEX AND OPTIONS MARKET (XIOM) SNZ20JLFK8MNNCLQ0F39	12/31/2016	2,266.9800	03/31/2017	2,366.7672	Maturity	(2,813,999)	(2,813,999)	0	0	0002	50
FAH7	127	12,700	MAR 17 Mini Midcap Futures	VA Grantee Benefit Hedge	Exhibit 5	Equity/Index	03/31/2017	CME: INDEX AND OPTIONS MARKET (XIOM) SNZ20JLFK8MNNCLQ0F39	12/31/2016	1,684.8700	03/31/2017	1,705.9743	Maturity	(268,025)	(268,025)	0	0	0002	100
NQH7	70	1,400	MAR 17 Mini NASDAQ Futures	VA Grantee Benefit Hedge	Exhibit 5	Equity/Index	03/31/2017	CME: INDEX AND OPTIONS MARKET (XIOM) SNZ20JLFK8MNNCLQ0F39	12/31/2016	4,934.9200	03/31/2017	5,397.8295	Maturity	(648,073)	(648,073)	0	0	0002	20
MESH7	266	13,300	MAR 17 MSCI EMER MKT MINI	VA Grantee Benefit Hedge	Exhibit 5	Equity/Index	03/31/2017	ICE FUTURES US (IFUS) 5493004R83R1LVX2IL36	12/31/2016	877.7900	03/31/2017	952.1454	Maturity	(988,927)	(988,927)	0	0	0002	50
VGH7	278	2,932	MAR 17 EURO STOXX 50	VA Grantee Benefit Hedge	Exhibit 5	Equity/Index	03/31/2017	EUREX DEUTSCHLAND (XEUR) 549300Z34GQEK0T77175	12/31/2016	3,217.3800	03/31/2017	3,332.6282	Maturity	(320,390)	(320,390)	0	0	0002	10
ZH7	99	1,223	MAR 17 FTSE 100 FUTURES	VA Grantee Benefit Hedge	Exhibit 5	Equity/Index	03/31/2017	ICE FUTURES EUROPE - FINANCIAL PRODUCTS (IFLL) 549300UF4R84F48NCH34	12/31/2016	6,898.2500	03/31/2017	7,383.6107	Maturity	(480,507)	(480,507)	0	0	0002	10
TPH7	35	3,001	MAR 17 TOPIX STOCK INDEX	VA Grantee Benefit Hedge	Exhibit 5	Equity/Index	03/31/2017	OSAKA SECURITIES EXCHANGE (XOSE) 5493005JCEGTFDQ5YB54	12/31/2016	1,480.0000	03/31/2017	1,480.5651	Maturity	(197,775)	(197,775)	0	0	0002	10,000
MESM7	232	11,600	JUNE 17 MSCI EMER MKT MINI	VA Guaranteed Benefit Hedge	Exhibit 5	Equity/Index	06/30/2017	ICE FUTURES US (IFUS) 5493004R83R1LVX2IL36	03/31/2017	947.5500	06/30/2017	1,010.7372	Maturity	(732,971)	(732,971)	0	0	0002	50
RTAM7	119	5,950	JUNE 17 Mini Russell Futures	VA Guaranteed Benefit Hedge	Exhibit 5	Equity/Index	06/30/2017	ICE FUTURES US (IFUS) SNZ20JLFK8MNNCLQ0F39	03/31/2017	1,368.7300	06/30/2017	1,423.9830	Maturity	(328,755)	(328,755)	0	0	0002	50
ESM7	503	25,150	JUNE 17 Mini S&P 500 Futures	VA Guaranteed Benefit Hedge	Exhibit 5	Equity/Index	06/30/2017	CME: INDEX AND OPTIONS MARKET (XIOM) SNZ20JLFK8MNNCLQ0F39	03/31/2017	2,360.6000	06/30/2017	2,428.8833	Maturity	(1,717,326)	(1,717,326)	0	0	0002	50
FAM7	115	11,500	JUNE 17 Mini Midcap Futures	VA Guaranteed Benefit Hedge	Exhibit 5	Equity/Index	06/30/2017	CME: INDEX AND OPTIONS MARKET (XIOM) SNZ20JLFK8MNNCLQ0F39	03/31/2017	1,704.6700	06/30/2017	1,760.3869	Maturity	(640,745)	(640,745)	0	0	0002	100
NQM7	86	1,720	JUNE 17 Mini NASDAQ Futures	VA Guaranteed Benefit Hedge	Exhibit 5	Equity/Index	06/30/2017	CME: INDEX AND OPTIONS MARKET (XIOM) 5493004R83R1LVX2IL36	03/31/2017	5,369.2200	06/30/2017	5,728.5175	Maturity	(617,992)	(617,992)	0	0	0002	20
TPM7	33	2,961	JUNE 17 TOPIX STOCK INDEX	VA Guaranteed Benefit Hedge	Exhibit 5	Equity/Index	06/30/2017	OSAKA SECURITIES EXCHANGE (XOSE) 5493005JCEGTFDQ5YB54	03/31/2017	1,541.8300	06/30/2017	1,542.4318	Maturity	(198,579)	(198,579)	0	0	0002	10,000
ZM7	89	1,113	JUNE 17 FTSE 100 FUTURES	VA Guaranteed Benefit Hedge	Exhibit 5	Equity/Index	06/30/2017	ICE FUTURES EUROPE - FINANCIAL PRODUCTS (IFLL) 549300UF4R84F48NCH34	03/31/2017	7,266.8600	06/30/2017	7,600.8890	Maturity	(297,286)	(297,286)	0	0	0002	10
VGM7	244	2,610	JUNE 17 EURO STOXX 50	VA Guaranteed Benefit Hedge	Exhibit 5	Equity/Index	06/30/2017	EUREX DEUTSCHLAND (XEUR) 549300Z34GQEK0T77175	03/31/2017	3,319.9000	06/30/2017	3,605.0022	Maturity	(695,649)	(695,649)	0	0	0002	10
MFSU7	270	25,467,251	SEP 17 Mini MSCI EAFE Future	VA Guaranteed Benefit Hedge	Exhibit 5	Equity/Index	09/30/2017	ICE FUTURES US (IFUS) 5493004R83R1LVX2IL36	06/30/2017	1,886.4630	09/30/2017	1,946.0663	Maturity	(804,644)	(804,644)	0	0	0002	50
MESU7	193	9,727,395	SEP 17 MSCI EMER MKT MINI	VA Guaranteed Benefit Hedge	Exhibit 5	Equity/Index	09/30/2017	ICE FUTURES US (IFUS) 5493004R83R1LVX2IL36	06/30/2017	1,008.0200	09/30/2017	1,047.4192	Maturity	(380,201)	(380,201)	0	0	0002	50
RTAU7	128	9,098,283	SEP 17 Mini Russell Futures	VA Guaranteed Benefit Hedge	Exhibit 5	Equity/Index	09/30/2017	ICE FUTURES US (IFUS) 5493004R83R1LVX2IL36	06/30/2017	1,421.6070	09/30/2017	1,426.3979	Maturity	(30,664)	(30,664)	0	0	0002	50
ESU7	477	57,858,824	SEP 17 Mini S&P 500 Futures	VA Guaranteed Benefit Hedge	Exhibit 5	Equity/Index	09/30/2017	CME: INDEX AND OPTIONS MARKET (XIOM) SNZ20JLFK8MNNCLQ0F39	06/30/2017	2,425.9470	09/30/2017	2,496.8822	Maturity	(1,691,817)	(1,691,817)	0	0	0002	50
FAU7	105	18,458,909	SEP 17 Mini Midcap Futures	VA Guaranteed Benefit Hedge	Exhibit 5	Equity/Index	09/30/2017	CME: INDEX AND OPTIONS MARKET (XIOM) SNZ20JLFK8MNNCLQ0F39	06/30/2017	1,757.9910	09/30/2017	1,752.3347	Maturity	59,395	59,395	0	0	0002	100
NQU7	78	8,912,384	SEP 17 Mini NASDAQ Futures	VA Guaranteed Benefit Hedge	Exhibit 5	Equity/Index	09/30/2017	CME: INDEX AND OPTIONS MARKET (XIOM) SNZ20JLFK8MNNCLQ0F39	06/30/2017	5,713.0670	09/30/2017	6,428.1808	Maturity	(1,115,578)	(1,115,578)	0	0	0002	20
ESZ7	469	58,501,606	DEC 17 Mini S&P 500 Futures	VA Guaranteed Benefit Hedge	Exhibit 5	Equity/Index	12/31/2017	CME: INDEX AND OPTIONS MARKET (XIOM) SNZ20JLFK8MNNCLQ0F39	09/30/2017	2,494.7390	12/31/2017	2,659.6313	Maturity	(3,866,733)	(3,866,733)	0	0	0002	50
NQZ7	64	7,689,664	DEC 17 Mini NASDAQ Futures	VA Guaranteed Benefit Hedge	Exhibit 5	Equity/Index	12/31/2017	CME: INDEX AND OPTIONS MARKET (XIOM) SNZ20JLFK8MNNCLQ0F39	09/30/2017	6,007.5500	12/31/2017	6,947.6583	Maturity	(1,203,339)	(1,203,339)	0	0	0002	20
MFSZ7	278	27,255,051	DEC 17 Mini MSCI EAFE Future	VA Guaranteed Benefit Hedge	Exhibit 5	Equity/Index	12/31/2017	ICE FUTURES US (IFUS) 5493004R83R1LVX2IL36	09/30/2017	1,960.7950	12/31/2017	2,004.8810	Maturity	(612,791)	(612,791)	0	0	0002	50
FAZ7	104	18,204,378	DEC 17 Mini Midcap Futures	VA Guaranteed Benefit Hedge	Exhibit 5	Equity/Index	12/31/2017	CME: INDEX AND OPTIONS MARKET (XIOM) SNZ20JLFK8MNNCLQ0F39	09/30/2017	1,750.4210	12/31/2017	1,845.5771	Maturity	(989,621)	(989,621)	0	0	0002	100
RTAZ7	129	9,220,507	DEC 17 Mini Russell Futures	VA Guaranteed Benefit Hedge	Exhibit 5	Equity/Index	12/31/2017	CME: INDEX AND OPTIONS MARKET (XIOM) SNZ20JLFK8MNNCLQ0F39	09/30/2017	1,429.5360	12/31/2017	1,481.1904	Maturity	(333,168)	(333,168)	0	0	0002	50
MESZ7	180	9,899,766	DEC 17 MSCI EMER MKT MINI	VA Guaranteed Benefit Hedge	Exhibit 5	Equity/Index	12/31/2017	ICE FUTURES US (IFUS) 5493004R83R1LVX2IL36	09/30/2017	1,099.9740	12/31/2017	1,105.6125	Maturity	(50,743)	(50,743)	0	0	0002	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
1349999. Subtotal - Short Futures - Hedging Other														(21,925,390)	(21,925,390)	0	0	XXX	XXX
1389999. Subtotal - Short Futures														(21,925,390)	(21,925,390)	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective														0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other														(21,925,390)	(21,925,390)	0	0	XXX	XXX
1419999. Subtotal - Replication														0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation														0	0	0	0	XXX	XXX
1439999. Subtotal - Other														0	0	0	0	XXX	XXX
1449999 - Totals														(21,925,390)	(21,925,390)	0	0	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
0002	Equity futures used to hedge the increase/decrease in the equity market

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	0	0	0	329,530	0	329,530	3,879,400	3,879,400
Barclays Bank, PLC	G5GSEF7VJP5I7OUK5573	Y	Y	0	0	(46,061)	0	0	(61,536)	0	27,079	0
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Y	Y	2,800,000	2,593,610	(88,630)	0	2,593,610	(138,367)	0	552,426	257,405
Citibank, N.A.	57ODZWZ7FF32TWEFA76	Y	Y	0	0	(698,445)	0	0	(869,139)	0	132,676	0
Credit Suisse International	E58DKGMJYYYJLN8C3868	Y	Y	5,867,000	6,189,432	(443,542)	0	6,189,523	(443,542)	0	1,336,096	1,214,986
Goldman Sachs International	W22LROWP2IHZNBB6K528	Y	Y	5,940,000	6,185,025	(563,090)	0	6,185,025	(617,177)	0	729,110	411,045
JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	Y	Y	0	74,614	(114,566)	0	74,614	(114,566)	0	35,064	0
Wells Fargo Bank, N. A.	KB1H1DSPRFMYMCUFXT09	Y	Y	490,000	1,014,673	(748,495)	0	1,014,673	(799,117)	0	104,669	0
0299999. Total NAIC 1 Designation				15,097,000	16,057,354	(2,702,829)	0	16,057,445	(3,043,444)	0	2,917,120	1,883,436
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Y	Y	1,183,000	1,044,948	0	0	1,044,948	0	0	112,719	0
0399999. Total NAIC 2 Designation				1,183,000	1,044,948	0	0	1,044,948	0	0	112,719	0
0899999. Aggregate Sum of Central Clearinghouses				8,330,252	8,113,685	(11,441,457)	0	8,373,445	(11,441,457)	0	33,427,786	21,769,762
0999999 - Gross Totals				24,610,252	25,215,987	(14,144,286)	0	25,805,368	(14,484,901)	329,530	40,337,025	27,532,598
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					25,215,987	(14,144,286)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

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)
Citibank, N.A.	57ODZWZ7FF32TWEFA76	Treasury	912810-PX-0	Treasury Bond Coupon Rate: 4.5	674,705	519,000	619,401	05/15/2038	IV
J.P. MORGAN SECURITIES, INC.	ZBUT11V806EZRVTWT807	Treasury	912810-PX-0	Treasury Bond Coupon Rate: 4.5	10,400,081	8,000,000	9,547,611	05/15/2038	I
CME Group Inc./Goldman Sachs and Co.	LCZ7XYGSLJUHFXXNXD88	Treasury	912810-PX-0	Treasury Bond Coupon Rate: 4.5	182,001	140,000	167,083	05/15/2038	I
LCH/Morgan Stanley & Co. LLC	WAM6YERMS70XFZUOY219	Treasury	912810-PX-0	Treasury Bond Coupon Rate: 4.5	88,128	67,790	80,904	05/15/2038	I
CME Group Inc./Morgan Stanley & Co. LLC	LCZ7XYGSLJUHFXXNXD88	Treasury	912810-PX-0	Treasury Bond Coupon Rate: 4.5	2,365,230	1,819,393	2,171,357	05/15/2038	I
Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC	549300R4IG1TWPZT5U32	Treasury	912810-PX-0	Treasury Bond Coupon Rate: 4.5	37,462	28,816	34,391	05/15/2038	I
CME Group Inc./Goldman Sachs and Co.	LCZ7XYGSLJUHFXXNXD88	Cash	000000-00-0	CASH	9,769	9,769	9,769		V
LCH/Morgan Stanley & Co. LLC	WAM6YERMS70XFZUOY219	Cash	000000-00-0	CASH	415,613	415,613	415,613		V
CME Group Inc./Morgan Stanley & Co. LLC	LCZ7XYGSLJUHFXXNXD88	Cash	000000-00-0	CASH	11,154,462	11,154,462	11,154,462		V
Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC	549300R4IG1TWPZT5U32	Cash	000000-00-0	CASH	176,669	176,669	176,669		V
0199999 - Total					25,504,120	22,331,514	24,377,261	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BNP Paribas	ROMUWSFPU8MPRO8K5P83	CASH	000000-00-0	CASH	2,800,000	2,800,000	XXX		IV
Credit Suisse International	E58DKGMJYYYJLN8C3868	CASH	000000-00-0	CASH	5,867,000	5,867,000	XXX		IV
Goldman Sachs International	W22LROWP2IHZNBB6K528	CASH	000000-00-0	CASH	5,940,000	5,940,000	XXX		IV
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	CASH	000000-00-0	CASH	1,183,000	1,183,000	XXX		IV
Wells Fargo Bank, N. A.	KB1H1DSPRFMYMCUFXT09	CASH	000000-00-0	CASH	490,000	490,000	XXX		IV
LCH/Morgan Stanley & Co. LLC	WAM6YERMS70XFZUOY219	CASH	000000-00-0	CASH	258,052	258,052	XXX		V
CME Group Inc./Morgan Stanley & Co. LLC	LCZ7XYGSLJUHFXXNXD88	CASH	000000-00-0	CASH	7,493,031	7,493,031	XXX		V
Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC	549300R4IG1TWPZT5U32	CASH	000000-00-0	CASH	579,169	579,169	XXX		V
0299999 - Total					24,610,252	24,610,252	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
36829J-AA-9	GEWMC2006-1GEWMC 2006-1 A2A - USD		6	7,471	7,471	12/28/2037
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				7,471	7,471	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				7,471	7,471	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6099999. Subtotal - SVO Identified Funds				0	0	XXX
6199999. Total - Issuer Obligations				0	0	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				7,471	7,471	XXX
6599999. Total - SVO Identified Funds				0	0	XXX
6699999. Total Bonds				7,471	7,471	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
037833-AG-5	AAPL_1APPLE INC - USD			300,180	300,244	05/03/2018
06366R-E8-4	BMO_CN_1BANK OF MONTREAL - USD			995,509	995,838	04/10/2018
06417G-A5-7	BNS_CN_1@HOUSTONBANK OF NOVA SCOTIA (HOUSTON) - USD			958,840	959,000	05/29/2018
06417G-C9-7	BNS_CN_1@HOUSTONBANK OF NOVA SCOTIA HOUS - USD			299,941	300,000	06/08/2018
06417G-WQ-7	BNS_CN_1@HOUSTONBANK OF NOVA SCOTIA HOUS - USD			200,005	199,981	04/24/2018
07646K-BX-7	RY_CN_4BEDFORD ROW FUNDING ABCP1B 1.48 - USD			685,859	686,000	06/04/2018
19423E-DJ-4	CCPONECOLLATERALIZED COMMERCIAL PAPER - USD			565,090	565,000	04/04/2018
19423E-DT-2	CCPONECOLLATERALIZED COMMERCIAL PAPER - USD			758,049	758,000	06/01/2018
22532X-GZ-5	ACA_FP_1@NEWYORKCREDIT AGRICOLE CIB NY - USD			499,947	500,000	06/11/2018
22536U-PJ-3	BFCM_2@NEWYORKCREDIT INDUST ET COMM NY. - USD			934,019	934,000	06/01/2018
22549L-DT-9	SVBZK_SW_1@NEWYORKCREDIT SUISSE NEW YORK - USD			424,063	424,000	04/03/2018
36164L-FH-7	GE_7GE CAPITAL TREASURY SERVICES LL - USD			677,037	677,000	06/04/2018
58933Y-AH-8	MRKMERCK & CO INC - USD			700,556	700,949	05/18/2018
60700A-JB-1	MIZUHO_3@NEWYORKMIZUHO BANK LTD (NEW YORK) - USD			348,080	348,000	04/10/2018
60700A-NE-0	MIZUHO_3@NEWYORKMIZUHO BANK LTD (NEW YORK) - USD			549,007	549,000	06/06/2018
63307U-MQ-1	NA_CN_1@NEWYORKNATIONAL BANK CANADA NY - USD			294,016	293,997	04/13/2018
63873N-NN-7	KNFP_1@NEWYORKNATIXIS NY BRANCH - USD			765,970	766,000	06/01/2018
65602U-ZB-7	NORZ_JP_1@NEWYORKNORINCHUKIN BANK (NEW YORK) - USD			315,975	316,000	06/04/2018
83369Y-YB-6	SOCGEN@NEWYORKSOCIETE GENERALE SA (NEW YORK). - USD			500,069	500,000	05/31/2018
86563Y-2J-1	SUMIBK_3@NEWYORKSUMITOMO MITSUI BANKING CORP (N - USD			588,079	588,000	05/22/2018
86958J-WD-7	SHBA_SS_1@NEWYORKSVENSKA HANDELSBANKEN AB (NEW Y - USD			764,003	764,000	06/01/2018
86958J-UU-1	SHBA_SS_1@NEWYORKSVENSKA HANDELSBANKEN NY - USD			368,015	368,000	04/11/2018
87019U-6L-8	SWEDA_1@NEWYORKSWEDBANK (NEW YORK) - USD			875,909	876,000	05/22/2018
87019U-4E-6	SWEDA_1@NEWYORKSWEDBANK AB (NEW YORK). - USD			321,994	322,000	04/09/2018
89114Q-AH-1	TD_CN_2TORONTO-DOMINION BANK - USD			600,910	600,964	04/30/2018
94988R-QY-7	WFC_2WELLS FARGO BANK NA - USD			408,020	408,000	04/05/2018
8999999. Total - Short-Term Invested Assets (Schedule DA type)				14,699,142	14,699,974	XXX
17305T-TP-7	C_11CITIBANK NA - USD			534,894	535,000	03/15/2018
17305T-UH-3	C_11CITIBANK NA - USD			551,950	552,000	03/20/2018
23328A-YZ-1	DZBK_GR@NEWYORKDZ BANK AG (NEW YORK) - USD			483,035	483,000	03/16/2018
51500L-UJ-8	LBBW_1@NEWYORKLANDESBANK BADEN-WURTTEMBERG (N - USD			362,999	363,000	01/12/2018
02665K-AP-2	HNDA_JPAMERICAN HONDA FINANCE CP 1.42% - USD			613,374	613,467	01/23/2018
0556C3-BS-9	BMW_GR_3BMW US CAPITAL LLC 42D 1.57% 02 - USD			759,081	759,141	02/26/2018
0556C3-CK-5	BMW_GR_3BMW US CAPITAL LLC 42D 1.59% 03 - USD			280,034	280,044	03/19/2018
0556C3-CL-3	BMW_GR_3BMW US CAPITAL LLC 42D 1.59% 03 - USD			276,036	276,046	03/20/2018
5148X1-C5-0	LBBW_1@NEWYORKLANDESBANK BADEN-WURTTEMBERG (N - USD			797,636	797,760	03/05/2018
53944R-CK-2	LMAUSALMA AMERICAS LLC ABCP 1.73% 03/ - USD			547,861	547,965	03/19/2018
65409S-AQ-1	NARCO_1NIEUW AMSTERDAM RECEIVABLES COR - USD			627,277	627,358	01/24/2018
65558G-CD-3	NDA_SS_1NORDEA BANK AB 42D 1.52% 03/13/ - USD			549,241	549,348	03/13/2018
65558G-CK-7	NDA_SS_1NORDEA BANK AB 42D 1.56% 03/19/ - USD			555,061	555,141	03/19/2018
7588R1-AC-9	RMARREGENCY MARKETS NO 1 LLC ABCP 1 - USD			525,686	525,762	01/12/2018
7588R1-AG-0	RMARREGENCY MARKETS NO 1 LLC ABCP 1 - USD			391,696	391,756	01/16/2018
82619U-CS-1	SIELLC_1SIEMENS CAPITAL CO LLC 42D 1.66 - USD			760,221	760,045	03/26/2018
85520M-BL-6	STARBSTARBIRD FUNDING CORP ABCP 1.72 - USD			521,739	521,751	02/20/2018
89119B-CK-0	TD_CN_2TORONTO-DOMINION BANK 42D 1.69% - USD			277,934	277,992	03/19/2018
89153Q-CG-3	FP_FP3TOTAL CAPITAL CANADA LTD 42D 1. - USD			578,056	578,021	03/16/2018
06371E-LZ-8	BMO_CN_1@CHICAGOBANK OF MONTREAL (CHICAGO) - USD			275,052	275,004	02/26/2018
06371E-LZ-8	BMO_CN_1@CHICAGOBANK OF MONTREAL (CHICAGO) - USD			322,061	322,011	02/26/2018
13606B-NK-8	CM_CN_1@NEWYORKCANADIAN IMP BK COMM NY - USD			497,084	497,012	03/20/2018
166764-AW-0	CVXCHEVRON CORP - USD			592,971	593,181	03/02/2018
22536U-ML-1	BFCM_2@NEWYORKCREDIT INDUSTRIEL ET COMMERCIAL - USD			529,088	529,000	03/21/2018
22549L-FB-6	SVBZK_SW_1@NEWYORKCREDIT SUISSE AG (NEW YORK). - USD			313,071	313,000	03/22/2018
459200-JA-0	IBMIBM CORP - USD			299,983	300,040	02/06/2018
60683B-BA-0	MTFG_JP_6@NEWYORKMITSUBISHI UFJ TRUST AND BANKIN - USD			339,088	339,000	03/15/2018
60700A-GS-7	MIZUHO_3@NEWYORKMIZUHO BANK LTD (NEW YORK) - USD			339,095	339,000	03/19/2018
65602U-WJ-3	NORZ_JP_1@NEWYORKNORINCHUKIN BANK (NEW YORK) - USD			375,084	375,000	03/27/2018
65602U-WC-8	NORZ_JP_1@NEWYORKNORINCHUKIN BANK (NEW YORK). - USD			324,076	324,000	03/20/2018
83369Y-VL-7	SOCGEN@NEWYORKSOCIETE GENERALE NY - USD			343,035	343,000	03/20/2018
86563Y-M5-9	SUMIBK_3@NEWYORKSUMITOMO MITSUI BANK NY - USD			333,059	333,000	03/27/2018
86564E-K4-7	SUMITR_JP_4@NEWYORKSUMITOMO MITSUI TRUST NY - USD			140,030	140,000	03/06/2018
86958J-RK-7	SHBA_SS_1@NEWYORKSVENSKA HANDELSBANKEN NY - USD			115,018	115,003	02/16/2018
89113X-BT-0	TD_CN_2@NEW YORKTORONTO DOMINION BANK NY - USD			290,045	290,000	02/16/2018
90333V-UP-3	USB_6US BANK NA CINCINNATI - USD			300,017	300,000	03/20/2018
94988J-5B-9	WFC_2WELLS FARGO BANK NA - USD			800,196	800,319	01/22/2018
09248U-70-0	BLACKROCKFUNDSBLACKROCK LIQUID FED FUNDS - USD			3,172,000	3,172,000	01/02/2018
	SAREPOCITI A (T Bills, Notes, Bonds & - USD			7,568,946	7,568,946	01/02/2018
	DAIWAREPODAIWA A (T Bills, Notes, Bonds - USD			15,000,000	15,000,000	01/02/2018
	NOMURAREPONOMURA A (T Bills, Notes, Bonds - USD			14,966,673	14,966,673	01/02/2018
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				57,229,480	57,229,786	XXX
9999999 - Totals				71,936,093	71,937,230	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 63,741,333 Book/Adjusted Carrying Value $ 63,742,471
2. Average balance for the year Fair Value $ 17,623,603 Book/Adjusted Carrying Value $ 17,627,697
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 71,929,760 NAIC 2 $ 0 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 7,471

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

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 Fair Value $ ---------- Book/Adjusted Carrying Value $ ----------
2. Average balance for the year Fair Value $ ---------- Book/Adjusted Carrying Value $ ----------

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Bank of America, N.A.	Charlotte, NC		0.000	0	0	1,325,445	XXX
Canadian Imperial Bank of Commerce	Toronto, Canada		0.000	0	0	316,215	XXX
Cayman National Bank Ltd.	George Town, BWI		0.000	0	0	3,280,431	XXX
Citibank, N.A.	Sioux Falls, SD		0.000	0	0	6,088,522	XXX
JPMorgan Chase Bank, N.A.	Columbus, OH		0.000	0	0	23,840,505	XXX
The Bank of New York Mellon	New York, NY		0.250	6,957	0	13,893,730	XXX
Wells Fargo Bank, N.A.	Sioux Falls, SD		0.000	0	0	2,416,800	XXX
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	6,957	0	51,161,648	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	6,957	0	51,161,648	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	6,957	0	51,161,648	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1.	January	49,416,652	4.	April	35,866,217	7.	July	35,776,373	10.	October	37,951,187
2.	February	49,660,536	5.	May	29,502,307	8.	August	33,292,975	11.	November	36,939,284
3.	March	42,473,423	6.	June	51,381,308	9.	September	35,808,273	12.	December	51,161,648

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
8899999 - Total Cash Equivalents								

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL			0	0	0	0
2.	Alaska AK			0	0	0	0
3.	Arizona AZ			0	0	0	0
4.	Arkansas AR	B	Statutory Deposit	0	0	107,237	104,556
5.	California CA			0	0	0	0
6.	Colorado CO			0	0	0	0
7.	Connecticut CT			0	0	0	0
8.	Delaware DE			0	0	0	0
9.	District of Columbia DC			0	0	0	0
10.	Florida FL			0	0	0	0
11.	Georgia GA	B	Statutory Deposit	0	0	26,094	25,493
12.	Hawaii HI			0	0	0	0
13.	Idaho ID			0	0	0	0
14.	Illinois IL			0	0	0	0
15.	Indiana IN			0	0	0	0
16.	Iowa IA			0	0	0	0
17.	Kansas KS			0	0	0	0
18.	Kentucky KY			0	0	0	0
19.	Louisiana LA			0	0	0	0
20.	Maine ME			0	0	0	0
21.	Maryland MD			0	0	0	0
22.	Massachusetts MA	B	Statutory Deposit	0	0	823,407	804,441
23.	Michigan MI			0	0	0	0
24.	Minnesota MN			0	0	0	0
25.	Mississippi MS			0	0	0	0
26.	Missouri MO			0	0	0	0
27.	Montana MT			0	0	0	0
28.	Nebraska NE			0	0	0	0
29.	Nevada NV			0	0	0	0
30.	New Hampshire NH			0	0	0	0
31.	New Jersey NJ			0	0	0	0
32.	New Mexico NM	B	Statutory Deposit	0	0	208,495	206,012
33.	New York NY	B	Statutory Deposit	1,524,076	1,488,972	0	0
34.	North Carolina NC	B	Statutory Deposit	0	0	650,414	635,433
35.	North Dakota ND			0	0	0	0
36.	Ohio OH			0	0	0	0
37.	Oklahoma OK			0	0	0	0
38.	Oregon OR			0	0	0	0
39.	Pennsylvania PA			0	0	0	0
40.	Rhode Island RI			0	0	0	0
41.	South Carolina SC			0	0	0	0
42.	South Dakota SD			0	0	0	0
43.	Tennessee TN			0	0	0	0
44.	Texas TX			0	0	0	0
45.	Utah UT			0	0	0	0
46.	Vermont VT			0	0	0	0
47.	Virginia VA			0	0	0	0
48.	Washington WA			0	0	0	0
49.	West Virginia WV			0	0	0	0
50.	Wisconsin WI			0	0	0	0
51.	Wyoming WY			0	0	0	0
52.	American Samoa AS			0	0	0	0
53.	Guam GU			0	0	0	0
54.	Puerto Rico PR			0	0	0	0
55.	U.S. Virgin Islands VI			0	0	0	0
56.	Northern Mariana Islands MP			0	0	0	0
57.	Canada CAN			0	0	0	0
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	2,096,349	2,142,215
59.	Subtotal	XXX	XXX	1,524,076	1,488,972	3,911,996	3,918,150
	DETAILS OF WRITE-INS						
5801.	Cayman Islands	0	Statutory Deposit	0	0	2,096,349	2,142,215
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	2,096,349	2,142,215

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