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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2018

OF THE CONDITION AND AFFAIRS OF THE

ReliaStar Life Insurance Company

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

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

Country of Domicile United States of America

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

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

Main Administrative Office 5780 Powers Ferry Road, NW (Street and Number)

Atlanta, GA, US 30327-4390 (City or Town, State, Country 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, Country and Zip Code)

Primary Location of Books and Records 20 Washington Avenue, South (Street and Number)

Minneapolis, MN, US 55401 (City or Town, State, Country and Zip Code), 612-372-5432 (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	SVP and Treasurer	David Scott Pendergrass
Secretary	Jennifer Marie Ogren	VP and Appointed Actuary	Radha Varadarajan Lakshminarayanan

OTHER

Carlo Bertucci, SVP and Chief Tax Officer	Anthony Joseph Brantzeg, SVP and Actuary	Clyde Landon Cobb Jr., SVP & Chief Accounting Officer
Miles Randall Edwards #, Senior Vice President	Robert Lawrence Grubka, Senior Vice President	Christina Karen Hack #, SVP and Chief Financial Officer
Heather Hamilton Lavallee, 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	Patricia Julie Walsh, Executive Vice President
Jean Jinho Weng, Senior Vice President		

DIRECTORS OR TRUSTEES

Carolyn MacBurney Johnson, Director	Rodney Owen Martin Jr., Director and Chairman	Charles Patrick Nelson, Director
Chetlur Srinivasan Ragavan, Director	Michael Scott Smith, 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 29 day of January 2019

Jo-Ann L Samela

Jo-Ann L Samela, Notary Public
State of Connecticut
My Commission Expires
May 31, 2023

Subscribed and sworn to before me this 12 day of February 2019

TINA M SCHULTZ
Notary Public
Minnesota
My Commission Expires January 31, 2023

Subscribed and sworn to before me this 24 day of January 2019

B Jayne Smith

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

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

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	13,190,316,578	0	13,190,316,578	12,674,510,913
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	73,898,557	0	73,898,557	54,206,050
	2.2 Common stocks	292,587,655	0	292,587,655	285,206,376
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	2,157,040,887	0	2,157,040,887	2,163,825,420
	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)	39,249,799	0	39,249,799	0
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	5,000,000
	4.3 Properties held for sale (less $ 0 encumbrances)	162,187	0	162,187	162,187
5.	Cash ($ 188,695,789 , Schedule E - Part 1), cash equivalents ($ 0 , Schedule E - Part 2) and short-term investments ($ 1,491,004 , Schedule DA)	190,186,793	0	190,186,793	291,904,701
6.	Contract loans (including $ 0 premium notes)	553,807,157	957,104	552,850,052	526,520,091
7.	Derivatives (Schedule DB)	20,997,280	0	20,997,280	37,913,152
8.	Other invested assets (Schedule BA)	717,601,701	0	717,601,701	587,996,716
9.	Receivables for securities	6,449,336	0	6,449,336	470,797
10.	Securities lending reinvested collateral assets (Schedule DL)	393,984,156	0	393,984,156	411,205,656
11.	Aggregate write-ins for invested assets	2,351,900	0	2,351,900	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	17,638,633,987	957,104	17,637,676,882	17,038,922,057
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	157,911,644	0	157,911,644	162,350,675
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	(1,059,549,712)	7,008,833	(1,066,558,546)	(168,575,779)
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	67,040,635	0	67,040,635	65,954,571
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	127,613,861	0	127,613,861	185,241,751
	16.2 Funds held by or deposited with reinsured companies	2,367,466	0	2,367,466	2,414,585
	16.3 Other amounts receivable under reinsurance contracts	1,042,721,967	0	1,042,721,967	132,411,559
17.	Amounts receivable relating to uninsured plans	488,587	0	488,587	766,622
18.1	Current federal and foreign income tax recoverable and interest thereon	12,883,481	0	12,883,481	7,822,784
18.2	Net deferred tax asset	184,000,038	28,687,117	155,312,921	94,371,707
19.	Guaranty funds receivable or on deposit	4,938,527	0	4,938,527	7,245,071
20.	Electronic data processing equipment and software	1,621	1,621	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	63,885,030	74,129	63,810,901	27,113,246
24.	Health care ($ 0) and other amounts receivable	1,399,177	1,399,177	0	0
25.	Aggregate write-ins for other than invested assets	21,160,302	4,175,901	16,984,401	14,491,087
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	18,265,496,611	42,303,883	18,223,192,728	17,570,529,935
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,015,354,209	0	2,015,354,209	2,339,581,214
28.	Total (Lines 26 and 27)	20,280,850,820	42,303,883	20,238,546,937	19,910,111,149
	DETAILS OF WRITE-INS				
1101.	Derivative receivables	2,351,900	0	2,351,900	0
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)	2,351,900	0	2,351,900	0
2501.	Margin call collateral	16,984,401	0	16,984,401	14,491,087
2502.	Miscellaneous assets	4,175,901	4,175,901	0	0
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	21,160,302	4,175,901	16,984,401	14,491,087

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 12,041,063,387 (Exh. 5, Line 9999999) less $ 0 included in Line 6.3 (including $ 1,810,051,476 Modco Reserve)	12,041,063,387	11,371,482,989
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	79,348,908	87,813,137
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 0 Modco Reserve)	838,890,431	681,647,353
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	56,890,520	48,126,435
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	34,899,724	26,443,224
5.	Policyholders' dividends $ 3,486 and coupons $ 0 due and unpaid (Exhibit 4, Line 10)	3,486	849
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ 0 Modco)	19,310,751	9,235,726
	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)	1,699,558	1,452,558
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	0	0
	9.2 Provision for experience rating refunds, including the liability of $ 10,550,631 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	22,952,472	27,670,435
	9.3 Other amounts payable on reinsurance, including $ 13,166,670 assumed and $ 98,754,313 ceded	111,920,983	22,925,187
	9.4 Interest maintenance reserve (IMR, Line 6)	110,683,875	49,531,316
10.	Commissions to agents due or accrued-life and annuity contracts $ 12,008,829 accident and health $ 10,376,976 and deposit-type contract funds $ 0	22,385,805	22,437,679
11.	Commissions and expense allowances payable on reinsurance assumed	1,913,865	1,503,045
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 6)	50,662,881	42,740,630
13.	Transfers to Separate Accounts due or accrued (net) (including $ (11,579,997) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(10,328,215)	(18,252,465)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5)	3,884,897	12,076,685
15.1	Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)	0	0
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	9,374,188	8,459,667
17.	Amounts withheld or retained by company as agent or trustee	26,607,469	30,180,287
18.	Amounts held for agents' account, including $ 5,837,427 agents' credit balances	5,837,427	5,730,249
19.	Remittances and items not allocated	102,414,906	77,035,481
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	2,871,775	3,620,580
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)	202,934,212	179,252,678
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	4,032,484	4,494,028
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	2,015,931,003	2,021,481,657
	24.04 Payable to parent, subsidiaries and affiliates	37,576,078	53,270,373
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	293,317,190	752,427,211
	24.08 Derivatives	13,672,434	35,851,920
	24.09 Payable for securities	7,208,327	3,386,210
	24.10 Payable for securities lending	393,984,156	411,205,656
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	88,311,543	114,222,708
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	16,590,256,523	16,087,453,485
27.	From Separate Accounts Statement	2,015,354,209	2,339,581,214
28.	Total liabilities (Lines 26 and 27)	18,605,610,732	18,427,034,699
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock	100,000	100,000
31.	Aggregate write-ins for other than special surplus funds	1,246,276,295	1,271,517,694
32.	Surplus notes	100,000,000	100,000,000
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	857,409,914	857,409,914
34.	Aggregate write-ins for special surplus funds	2,774,226	3,467,782
35.	Unassigned funds (surplus)	(576,024,230)	(751,818,940)
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 29 $ 0)	0	0
	36.2 80,000 shares preferred (value included in Line 30 $ 100,000)	100,000	100,000
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 0 in Separate Accounts Statement)	1,630,336,205	1,480,476,450
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	1,632,936,205	1,483,076,450
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	20,238,546,937	19,910,111,149
	DETAILS OF WRITE-INS		
2501.	Payable on reinsurance ceded	34,948,971	31,707,340
2502.	Margin call collateral	29,691,456	38,850,344
2503.	Unclaimed property	11,089,348	8,431,884
2598.	Summary of remaining write-ins for Line 25 from overflow page	12,581,768	35,233,140
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	88,311,543	114,222,708
3101.	Deferred gain on reinsurance	1,246,276,295	1,271,517,694
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)	1,246,276,295	1,271,517,694
3401.	Gain on sale/leaseback of home office property	2,774,226	3,467,782
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)	2,774,226	3,467,782

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)	1,122,540,104	633,114,891
2.	Considerations for supplementary contracts with life contingencies	4,563,849	7,443,345
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	820,126,659	782,981,774
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	(2,280,746)	(6,797,896)
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)	382,215,196	408,206,622
7.	Reserve adjustments on reinsurance ceded	1,246,837,250	29,561,267
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	69,561,731	71,310,359
	8.2 Charges and fees for deposit-type contracts	0	0
	8.3 Aggregate write-ins for miscellaneous income	23,586,757	6,110,233
9.	Total (Lines 1 to 8.3)	3,667,150,800	1,931,930,595
10.	Death benefits	540,273,356	336,786,090
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,926,314	1,492,796
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	65,760,616	72,537,416
13.	Disability benefits and benefits under accident and health contracts	88,977,157	44,324,191
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0
15.	Surrender benefits and withdrawals for life contracts	1,006,544,951	925,577,536
16.	Group conversions	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	72,657,021	16,325,553
18.	Payments on supplementary contracts with life contingencies	6,078,785	8,601,038
19.	Increase in aggregate reserves for life and accident and health contracts	659,874,900	(355,478,749)
20.	Totals (Lines 10 to 19)	2,442,093,100	1,050,165,871
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	206,404,339	202,901,563
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	87,967,802	7,674,768
23.	General insurance expenses (Exhibit 2, Line 10, Cols. 1, 2, 3 and 4)	334,566,721	330,713,520
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	57,968,129	57,216,214
25.	Increase in loading on deferred and uncollected premiums	5,260,017	(19,371,160)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(135,106,499)	(101,640,330)
27.	Aggregate write-ins for deductions	457,031,361	144,397,574
28.	Totals (Lines 20 to 27)	3,456,184,971	1,672,058,019
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	210,965,829	259,872,576
30.	Dividends to policyholders	24,590,576	10,742,030
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	186,375,253	249,130,546
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	86,359,377	12,380,430
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)	100,015,876	236,750,116
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 2,657,937 (excluding taxes of $ (2,077,478) transferred to the IMR)	620,665	(2,475,957)
35.	Net income (Line 33 plus Line 34)	100,636,541	234,274,159
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	1,483,076,450	1,662,036,406
37.	Net income (Line 35)	100,636,541	234,274,159
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 4,468,741	30,596,711	(14,716,493)
39.	Change in net unrealized foreign exchange capital gain (loss)	(223,328)	32,057
40.	Change in net deferred income tax	42,333,107	(141,390,239)
41.	Change in nonadmitted assets	23,050,143	74,167,485
42.	Change in liability for reinsurance in unauthorized and certified companies	461,544	1,262,033
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	(1,241,269)	0
44.	Change in asset valuation reserve	(23,681,534)	(20,973,006)
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	1,653,246
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	(25,241,399)	(65,664,470)
52.	Dividends to stockholders	0	(231,000,000)
53.	Aggregate write-ins for gains and losses in surplus	3,169,239	(16,604,728)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	149,859,755	(178,959,956)
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	1,632,936,205	1,483,076,450
	DETAILS OF WRITE-INS		
08.301.	Miscellaneous income	16,999,734	893,280
08.302.	Fee income	5,907,525	5,195,837
08.303.	Reinsurance income	679,498	21,116
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)	23,586,757	6,110,233
2701.	Assumed modified coinsurance reserves	226,903,169	0
2702.	Funds withheld interest expense	108,531,588	134,423,622
2703.	Gains released from IMR reserve	66,687,089	(2,823,765)
2798.	Summary of remaining write-ins for Line 27 from overflow page	54,909,515	12,797,717
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	457,031,361	144,397,574
5301.	Amortization of pension	3,822,653	2,336,612
5302.	Share based payments	102,053	28,403
5303.	Prior period adjustment	0	(17,656,187)
5398.	Summary of remaining write-ins for Line 53 from overflow page	(755,467)	(1,313,556)
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	3,169,239	(16,604,728)

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	1,025,560,920	716,751,109
2.	Net investment income	874,497,504	854,422,375
3.	Miscellaneous income	383,420,870	470,114,021
4.	Total (Lines 1 through 3)	2,283,479,294	2,041,287,505
5.	Benefit and loss related payments	1,847,501,926	1,429,755,518
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(141,907,356)	(86,760,052)
7.	Commissions, expenses paid and aggregate write-ins for deductions	772,487,435	743,834,639
8.	Dividends paid to policyholders	14,512,914	10,846,506
9.	Federal and foreign income taxes paid (recovered) net of $ 7,210,878 tax on capital gains (losses)	87,849,747	11,172,394
10.	Total (Lines 5 through 9)	2,580,444,666	2,108,849,005
11.	Net cash from operations (Line 4 minus Line 10)	(296,965,372)	(67,561,500)
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	2,169,338,578	1,898,387,238
	12.2 Stocks	50,611	2,504,995
	12.3 Mortgage loans	275,219,810	323,054,515
	12.4 Real estate	17,389,472	0
	12.5 Other invested assets	247,772,076	78,100,853
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(9,541)	3,218
	12.7 Miscellaneous proceeds	10,516,146	27,278,762
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,720,277,152	2,329,329,581
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	1,827,056,662	1,642,917,840
	13.2 Stocks	21,863,915	2,635,994
	13.3 Mortgage loans	268,713,526	267,237,750
	13.4 Real estate	39,735,000	0
	13.5 Other invested assets	355,410,472	116,034,597
	13.6 Miscellaneous applications	12,806,993	14,214,973
	13.7 Total investments acquired (Lines 13.1 to 13.6)	2,525,586,568	2,043,041,155
14.	Net increase (decrease) in contract loans and premium notes	26,614,693	(28,914,373)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	168,075,891	315,202,799
	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	157,243,078	(18,178,154)
	16.5 Dividends to stockholders	0	231,000,000
	16.6 Other cash provided (applied)	(130,071,505)	43,592,770
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	27,171,573	(205,585,384)
	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)	(101,717,908)	42,055,915
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	291,904,701	249,848,786
	19.2 End of year (Line 18 plus Line 19.1)	190,186,793	291,904,701

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

20.0001. Reinsurance on Venerable Transaction	926,319,662	0

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

		1	2	Ordinary			6	Group		Accident and Health			12
				3	4	5		7	8	9	10	11	Aggregate of All Other Lines of Business
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (a)	Annuities	Group	Credit (Group and Individual)	Other	
1.	Premiums and annuity considerations for life and accident and health contracts	1,122,540,104	0	323,824,757	2,687,675	0	0	550,031,094	31,682,906	214,313,672	0	0	0
2.	Considerations for supplementary contracts with life contingencies	4,563,849	0	0	0	4,563,849	0	0	0	0	0	0	0
3.	Net investment income	820,126,659	0	282,143,048	307,228,133	35,342,456	13	35,079,319	137,801,273	22,530,960	0	1,457	0
4.	Amortization of Interest Maintenance Reserve (IMR)	(2,280,746)	0	3,731,172	(3,847,839)	(81,727)	0	(66,119)	(1,871,410)	(144,806)	0	(18)	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	382,215,196	0	177,934,552	(5,628,635)	0	0	21,155,421	0	188,748,505	0	5,353	0
7.	Reserve adjustments on reinsurance ceded	1,246,837,250	0	880,116,402	316,495,661	33,445,081	0	0	16,780,106	0	0	0	0
8.	Miscellaneous Income:												
	8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts	69,561,731	0	54,981,930	14,579,577	223	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	23,586,757	0	20,160,158	4,141,266	2,378	0	38,768	(1,513,468)	757,655	0	0	0
9.	Totals (Lines 1 to 8.3)	3,667,150,800	0	1,742,892,018	635,655,838	73,272,261	13	606,238,484	182,879,408	426,205,986	0	6,792	0
10.	Death benefits	540,273,356	0	389,785,453	0	0	(3,324)	150,491,228	0	0	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,926,314	0	1,926,314	0	0	0	0	0	0	0	0	0
12.	Annuity benefits	65,760,616	0	0	51,286,755	0	0	0	14,473,861	0	0	0	0
13.	Disability benefits and benefits under accident and health contracts	88,977,157	0	2,274,614	0	0	0	0	0	86,702,543	0	0	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	1,006,544,951	0	182,431,292	617,427,480	77,426	0	714,492	205,894,262	0	0	0	0
16.	Group conversions	0	0	(618,550)	0	0	0	618,550	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	72,657,021	0	66,905,280	(2,158,219)	4,271,609	0	3,132,813	481,428	24,109	0	0	0
18.	Payments on supplementary contracts with life contingencies	6,078,785	0	0	0	6,078,785	0	0	0	0	0	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	659,874,900	0	734,801,694	(281,836,238)	1,007,525	0	313,901,703	(99,535,556)	(8,464,229)	0	0	0
20.	Totals (Lines 10 to 19)	2,442,093,100	0	1,377,506,096	384,719,779	11,435,345	(3,324)	468,858,786	121,313,995	78,262,423	0	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	206,404,339	0	18,860,387	13,529,758	0	0	32,616,755	3,538,859	137,858,580	0	0	0
22.	Commissions and expense allowances on reinsurance assumed	87,967,802	0	87,098,623	830,913	0	0	38,296	0	(30)	0	0	0
23.	General insurance expenses	334,566,721	0	106,596,788	51,003,801	3,908,805	22	53,503,214	20,195,738	99,358,177	0	177	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	57,968,129	0	16,139,641	1,773,154	117,343	1	11,003,759	582,006	28,352,221	0	5	0
25.	Increase in loading on deferred and uncollected premiums	5,260,017	0	3,867,969	0	0	0	641,094	0	750,954	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(135,106,499)	0	(47,131,117)	(87,969,017)	(6,365)	0	0	0	0	0	0	0
27.	Aggregate write-ins for deductions	457,031,361	0	189,693,013	230,489,053	0	0	27,959,373	0	8,889,922	0	0	0
28.	Totals (Lines 20 to 27)	3,456,184,971	0	1,752,631,400	594,377,441	15,455,127	(3,301)	594,621,277	145,630,597	353,472,248	0	181	0
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	210,965,829	0	(9,739,382)	41,278,397	57,817,133	3,315	11,617,206	37,248,811	72,733,738	0	6,611	0
30.	Dividends to policyholders	24,590,576	0	23,446,162	0	0	0	1,144,414	0	0	0	0	0
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	186,375,253	0	(33,185,544)	41,278,397	57,817,133	3,315	10,472,793	37,248,811	72,733,738	0	6,611	0
32.	Federal income taxes incurred (excluding tax on capital gains)	86,359,377	0	(15,376,959)	19,126,880	26,790,317	1,536	4,852,702	17,259,720	33,702,118	0	3,064	0
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)	100,015,876	0	(17,808,585)	22,151,518	31,026,817	1,779	5,620,091	19,989,091	39,031,620	0	3,547	0
	DETAILS OF WRITE-INS												
08.301.	Miscellaneous income	16,999,734	0	16,963,387	6,011	2,358	0	528	27,304	146	0	0	0
08.302.	Fee income	5,907,525	0	3,170,420	3,504,015	20	0	16,333	(1,540,772)	757,509	0	0	0
08.303.	Reinsurance income	679,498	0	26,351	631,240	0	0	21,907	0	0	0	0	0
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	23,586,757	0	20,160,158	4,141,266	2,378	0	38,768	(1,513,468)	757,655	0	0	0
2701.	Assumed modified coinsurance reserves	226,903,169	0	9,308,630	194,963,058	0	0	22,631,481	0	0	0	0	0
2702.	Funds withheld interest expense	108,531,588	0	61,289,392	33,415,276	0	0	5,173,768	0	8,653,152	0	0	0
2703.	Gains released from IMR	66,687,089	0	64,576,370	2,110,719	0	0	0	0	0	0	0	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	54,909,515	0	54,518,621	0	0	0	154,124	0	236,770	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	457,031,361	0	189,693,013	230,489,053	0	0	27,959,373	0	8,889,922	0	0	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	11,371,482,989	0	3,720,903,861	5,038,590,598	59,254,548	0	84,665,074	2,468,068,908
2. Tabular net premiums or considerations	797,012,990	0	417,170,814	1,748,452	6,073,273	0	325,477,141	46,543,310
3. Present value of disability claims incurred	32,590,638	0	1,902,005	0	XXX	0	30,688,633	0
4. Tabular interest	424,714,193	0	173,235,657	176,343,819	4,943,412	0	25,903,425	44,287,880
5. Tabular less actual reserve released	146,863,505	0	0	179,382,899	(3,786,057)	0	(28,503,435)	(229,902)
6. Increase in reserve on account of change in valuation basis	1,241,272	0	0	1,241,272	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)	1,168,339,603	0	772,117,036	82,685,031	(73,405)	0	325,772,057	(12,161,116)
8. Totals (Lines 1 to 7)	13,942,245,191	0	5,085,329,373	5,479,992,071	66,411,771	0	764,002,896	2,546,509,080
9. Tabular cost	741,014,331	0	422,098,938	0	XXX	0	318,915,393	0
10. Reserves released by death	130,323,937	0	110,225,217	XXX	XXX	0	20,098,720	XXX
11. Reserves released by other terminations (net)	917,743,795	0	107,461,347	632,865,711	293,913	0	24,236,808	152,886,016
12. Annuity, supplementary contract and disability payments involving life contingencies	128,135,816	0	37,744	93,687,448	5,855,785	0	2,185,198	26,369,641
13. Net transfers to or (from) Separate Accounts	(16,036,075)	0	(10,199,428)	(4,669,318)	0	0	0	(1,167,329)
14. Total Deductions (Lines 9 to 13)	1,901,181,804	0	629,623,818	721,883,841	6,149,698	0	365,436,119	178,088,328
15. Reserve December 31, current year	12,041,063,387	0	4,455,705,555	4,758,108,230	60,262,073	0	398,566,777	2,368,420,752

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 24,159,282	23,970,105
1.1	Bonds exempt from U.S. tax	(a) 0	0
1.2	Other bonds (unaffiliated)	(a) 617,726,556	618,820,106
1.3	Bonds of affiliates	(a) 0	0
2.1	Preferred stocks (unaffiliated)	(b) 3,418,302	3,854,539
2.11	Preferred stocks of affiliates	(b) 0	0
2.2	Common stocks (unaffiliated)	272,348	272,348
2.21	Common stocks of affiliates	0	0
3.	Mortgage loans	(c) 103,091,730	103,292,523
4.	Real estate	(d) 5,861,943	5,861,943
5	Contract loans	29,452,917	28,905,680
6	Cash, cash equivalents and short-term investments	(e) 1,166,043	1,190,973
7	Derivative instruments	(f) 14,043,985	10,338,813
8.	Other invested assets	68,560,451	68,687,137
9.	Aggregate write-ins for investment income	1,255,553	1,208,719
10.	Total gross investment income	869,009,109	866,402,885
11.	Investment expenses		(g) 42,754,776
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 269,658
13.	Interest expense		(h) 2,766,591
14.	Depreciation on real estate and other invested assets		(i) 485,201
15.	Aggregate write-ins for deductions from investment income		0
16.	Total deductions (Lines 11 through 15)		46,276,226
17.	Net investment income (Line 10 minus Line 16)		820,126,659
	DETAILS OF WRITE-INS		
0901.	Miscellaneous net investment income	1,255,553	1,208,719
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)	1,255,553	1,208,719
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 $ (38,272,849) accrual of discount less $ 21,076,301 amortization of premium and less $ 16,318,756 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 $ 93,563 accrual of discount less $ 172,799 amortization of premium and less $ 0 paid for accrued interest on purchases.

(d) Includes $ 5,664,314 for company's occupancy of its own buildings; and excludes $ 0 interest on encumbrances.

(e) Includes $ 78,703 accrual of discount less $ 193,352 amortization of premium and less $ 407,882 paid for accrued interest on purchases.

(f) Includes $ 2,164,840 accrual of discount less $ 2,432,321 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 $ 2,636,666 interest on surplus notes and $ 0 interest on capital notes.

(i) Includes $ 485,201 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	4,180,197	0	4,180,197	0	0
1.1	Bonds exempt from U.S. tax	0	0	0	0	0
1.2	Other bonds (unaffiliated)	(8,685,641)	(10,535,472)	(19,221,113)	2,954,400	(5,322,024)
1.3	Bonds of affiliates	(147,905)	0	(147,905)	61,277	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)	(184)	0	(184)	(775,291)	(26,446)
2.21	Common stocks of affiliates	0	0	0	6,062,403	0
3.	Mortgage loans	(199,013)	0	(199,013)	0	0
4.	Real estate	12,389,472	0	12,389,472	0	0
5.	Contract loans	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments	(9,542)	0	(9,542)	0	0
7.	Derivative instruments	633,943	0	633,943	269,865	5,345,496
8.	Other invested assets	(70,269)	(4,169,737)	(4,240,006)	26,492,798	(220,356)
9.	Aggregate write-ins for capital gains (losses)	0	0	0	0	0
10.	Total capital gains (losses)	8,091,058	(14,705,209)	(6,614,151)	35,065,451	(223,330)
	DETAILS OF WRITE-INS					
0901.						
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	0

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	21,410,767	0	572,019	0	0	3,705,664	0	17,133,084	0	0	0
2.	Deferred and accrued	1,563,750	0	1,563,750	0	0	0	0	0	0	0	0
3.	Deferred , accrued and uncollected:											
	3.1 Direct	23,750,607	0	2,452,286	0	0	3,705,664	0	17,592,657	0	0	0
	3.2 Reinsurance assumed	164,242	0	63,490	0	0	0	0	100,751	0	0	0
	3.3 Reinsurance ceded	940,331	0	380,007	0	0	0	0	560,324	0	0	0
	3.4 Net (Line 1 + Line 2)	22,974,517	0	2,135,770	0	0	3,705,664	0	17,133,084	0	0	0
4.	Advance	0	0	0	0	0	0	0	0	0	0	0
5.	Line 3.4 - Line 4	22,974,517	0	2,135,770	0	0	3,705,664	0	17,133,084	0	0	0
6.	Collected during year:											
	6.1 Direct	376,224,778	0	12,838,384	5,148,586	0	63,131,438	330,993	294,775,377	0	0	0
	6.2 Reinsurance assumed	1,054,920	0	1,052,431	0	0	2,230	0	259	0	0	0
	6.3 Reinsurance ceded	2,454,752	0	2,454,752	0	0	0	0	0	0	0	0
	6.4 Net	374,824,946	0	11,436,064	5,148,586	0	63,133,668	330,993	294,775,636	0	0	0
7.	Line 5 + Line 6.4	397,799,464	0	13,571,833	5,148,586	0	66,839,332	330,993	311,908,721	0	0	0
8.	Prior year (uncollected + deferred and accrued - advance)	20,280,605	0	1,416,645	0	0	3,679,093	0	15,184,867	0	0	0
9.	First year premiums and considerations:											
	9.1 Direct	378,780,440	0	13,550,620	5,148,586	0	63,158,740	330,993	296,591,501	0	0	0
	9.2 Reinsurance assumed	687,809	0	695,516	0	0	1,498	0	(9,205)	0	0	0
	9.3 Reinsurance ceded	1,949,390	0	2,090,948	0	0	0	0	(141,558)	0	0	0
	9.4 Net (Line 7 - Line 8)	377,518,859	0	12,155,188	5,148,586	0	63,160,238	330,993	296,723,854	0	0	0
	SINGLE											
10.	Single premiums and considerations:											
	10.1 Direct	82,204,814	0	87,855	71,104,285	0	0	11,012,674	0	0	0	0
	10.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
	10.3 Reinsurance ceded	824,824	0	50,498	774,326	0	0	0	0	0	0	0
	10.4 Net	81,379,990	0	37,357	70,329,959	0	0	11,012,674	0	0	0	0
	RENEWAL											
11.	Uncollected	(1,053,310,169)	0	(913,508,074)	(2,652,244)	0	(90,798,993)	0	(46,350,858)	0	0	0
12.	Deferred and accrued	55,695,842	0	32,455,243	0	0	33,767,711	0	(10,527,113)	0	0	0
13.	Deferred, accrued and uncollected:											
	13.1 Direct	318,826,019	0	254,934,752	0	0	29,247,286	0	34,643,981	0	0	0
	13.2 Reinsurance assumed	45,193,702	0	47,700,111	(2,781,417)	0	275,007	0	0	0	0	0
	13.3 Reinsurance ceded	1,361,634,048	0	1,183,687,694	(129,173)	0	86,553,575	0	91,521,952	0	0	0
	13.4 Net (Line 11 + Line 12)	(997,614,327)	0	(881,052,831)	(2,652,244)	0	(57,031,282)	0	(56,877,971)	0	0	0
14.	Advance	1,699,558	0	1,699,558	0	0	0	0	0	0	0	0
15.	Line 13.4 - Line 14	(999,313,885)	0	(882,752,389)	(2,652,244)	0	(57,031,282)	0	(56,877,971)	0	0	0
16.	Collected during year:											
	16.1 Direct	2,454,970,191	0	955,430,335	131,564,295	0	414,060,400	37,119,345	916,591,529	0	204,286	0
	16.2 Reinsurance assumed	1,198,957,421	0	970,234,137	199,105,011	0	29,618,273	0	0	0	0	0
	16.3 Reinsurance ceded	2,138,949,206	0	811,849,808	400,807,932	0	(95,652,013)	16,780,106	1,004,959,087	0	204,286	0
	16.4 Net	1,514,978,405	0	1,113,814,665	(70,138,627)	0	539,330,687	20,339,239	(88,367,559)	0	0	0
17.	Line 15 + Line 16.4	515,664,520	0	231,062,276	(72,790,870)	0	482,299,405	20,339,239	(145,245,530)	0	0	0
18.	Prior year (uncollected + deferred and accrued - advance)	(147,976,735)	0	(80,569,935)	0	0	(4,571,451)	0	(62,835,348)	0	0	0
19.	Renewal premiums and considerations:											
	19.1 Direct	2,489,258,530	0	972,595,572	131,564,295	0	425,392,850	37,119,345	922,382,182	0	204,286	0
	19.2 Reinsurance assumed	1,212,992,865	0	987,074,184	196,323,594	0	29,595,087	0	0	0	0	0
	19.3 Reinsurance ceded	3,038,610,139	0	1,648,037,544	400,678,759	0	(31,882,919)	16,780,106	1,004,792,363	0	204,286	0
	19.4 Net (Line 17 - Line 18)	663,641,256	0	311,632,212	(72,790,870)	0	486,870,856	20,339,239	(82,410,181)	0	0	0
	TOTAL											
20.	Total premiums and annuity considerations:											
	20.1 Direct	2,950,243,784	0	986,234,047	207,817,166	0	488,551,590	48,463,012	1,218,973,683	0	204,286	0
	20.2 Reinsurance assumed	1,213,680,674	0	987,769,700	196,323,594	0	29,596,585	0	(9,205)	0	0	0
	20.3 Reinsurance ceded	3,041,384,353	0	1,650,178,990	401,453,085	0	(31,882,919)	16,780,106	1,004,650,805	0	204,286	0
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	1,122,540,105	0	323,824,757	2,687,675	0	550,031,094	31,682,906	214,313,673	0	0	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	2,138,497	0	1,009,009	0	0	1,129,488	0	0	0	0	0
22.	All other	7,746,189	0	7,746,189	0	0	0	0	0	0	0	0
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED											
23.	First year (other than single):											
	23.1 Reinsurance ceded	188,971	0	131,141	45,387	0	12,473	0	(30)	0	0	0
	23.2 Reinsurance assumed	63,561	0	12,020	39,046	0	12,526	0	(30)	0	0	0
	23.3 Net ceded less assumed	125,410	0	119,121	6,341	0	(52)	0	0	0	0	0
24.	Single:											
	24.1 Reinsurance ceded	119,073	0	0	119,073	0	0	0	0	0	0	0
	24.2 Reinsurance assumed	699,025	0	1,510	690,653	0	6,863	0	0	0	0	0
	24.3 Net ceded less assumed	(579,953)	0	(1,510)	(571,580)	0	(6,863)	0	0	0	0	0
25.	Renewal:											
	25.1 Reinsurance ceded	381,907,153	0	177,803,411	(5,793,095)	0	21,142,948	0	188,748,535	0	5,353	0
	25.2 Reinsurance assumed	87,205,215	0	87,085,094	101,215	0	18,907	0	0	0	0	0
	25.3 Net ceded less assumed	294,701,937	0	90,718,317	(5,894,310)	0	21,124,041	0	188,748,535	0	5,353	0
26.	Totals:											
	26.1 Reinsurance ceded (Page 6, Line 6)	382,215,196	0	177,934,552	(5,628,635)	0	21,155,421	0	188,748,505	0	5,353	0
	26.2 Reinsurance assumed (Page 6, Line 22)	87,967,802	0	87,098,623	830,913	0	38,296	0	(30)	0	0	0
	26.3 Net ceded less assumed	294,247,394	0	90,835,929	(6,459,548)	0	21,117,125	0	188,748,535	0	5,353	0
	COMMISSIONS INCURRED (direct business only)											
27.	First year (other than single)	93,849,138	0	5,312,399	504,107	0	10,348,028	27,790	77,656,813	0	0	0
28.	Single	5,380,592	0	309,002	2,935,482	0	0	2,136,108	0	0	0	0
29.	Renewal	107,305,298	0	13,369,674	10,090,168	0	22,268,727	1,374,961	60,201,767	0	0	0
30.	Deposit-type contract funds	(130,689)	0	(130,689)	0	0	0	0	0	0	0	0
31.	Totals (to agree with Page 6, Line 21)	206,404,339	0	18,860,387	13,529,758	0	32,616,755	3,538,859	137,858,580	0	0	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	7,778,268	0	3,285,750	0	0	11,064,018
2.	Salaries and wages	119,264,974	0	50,380,740	0	0	169,645,714
3.11	Contributions for benefit plans for employees	15,316,107	0	6,469,937	0	0	21,786,044
3.12	Contributions for benefit plans for agents	0	0	0	0	0	0
3.21	Payments to employees under non-funded benefit plans	104,858	0	44,295	0	0	149,153
3.22	Payments to agents under non-funded benefit plans	0	0	0	0	0	0
3.31	Other employee welfare	1,045,059	0	441,461	0	0	1,486,520
3.32	Other agent welfare	33,185	0	14,018	0	0	47,203
4.1	Legal fees and expenses	725,290	0	306,382	0	0	1,031,672
4.2	Medical examination fees	792,797	0	334,899	0	0	1,127,696
4.3	Inspection report fees	160,165	0	67,658	0	0	227,823
4.4	Fees of public accountants and consulting actuaries	2,240,757	0	946,556	0	0	3,187,313
4.5	Expense of investigation and settlement of policy claims	737,901	0	311,709	0	0	1,049,610
5.1	Traveling expenses	4,066,492	0	1,717,796	0	0	5,784,288
5.2	Advertising	6,098,578	0	2,576,204	0	0	8,674,782
5.3	Postage, express, telegraph and telephone	2,803,665	0	1,184,344	0	0	3,988,009
5.4	Printing and stationery	1,504,168	0	635,401	0	0	2,139,569
5.5	Cost or depreciation of furniture and equipment	663,087	0	280,106	0	0	943,193
5.6	Rental of equipment	235,875	0	99,640	0	0	335,515
5.7	Cost or depreciation of EDP equipment and software	29,116,002	0	12,299,384	0	0	41,415,386
6.1	Books and periodicals	104,700	0	44,228	0	0	148,928
6.2	Bureau and association fees	0	0	0	0	0	0
6.3	Insurance, except on real estate	2,217,623	0	936,784	0	0	3,154,407
6.4	Miscellaneous losses	53,896	0	22,767	0	0	76,663
6.5	Collection and bank service charges	1,360,821	0	574,847	0	0	1,935,668
6.6	Sundry general expenses	1,251,387	0	528,619	0	0	1,780,006
6.7	Group service and administration fees	21,968,444	0	9,280,063	0	0	31,248,507
6.8	Reimbursements by uninsured plans	0	0	0	0	0	0
7.1	Agency expense allowance	9,527	0	4,024	0	0	13,551
7.2	Agents' balances charged off (less $ 0 recovered)	0	0	0	0	0	0
7.3	Agency conferences other than local meetings	2,972	0	1,256	0	0	4,228
9.1	Real estate expenses	36,615	0	15,467	0	0	52,082
9.2	Investment expenses not included elsewhere	0	0	0	0	42,754,776	42,754,776
9.3	Aggregate write-ins for expenses	15,515,153	0	6,554,019	0	0	22,069,172
10.	General expenses incurred	235,208,366	0	99,358,354	0	42,754,776	(a) 377,321,496
11.	General expenses unpaid December 31, prior year	30,917,548	0	11,823,082	0	0	42,740,630
12.	General expenses unpaid December 31, current year	35,429,505	0	14,966,378	0	266,998	50,662,881
13.	Amounts receivable relating to uninsured plans, prior year	554,556	0	212,066	0	0	766,622
14.	Amounts receivable relating to uninsured plans, current year	343,489	0	145,099	0	0	488,588
15.	General expenses paid during year (Lines 10+11-12-13+14)	230,485,342	0	96,148,091	0	42,487,778	369,121,211
	DETAILS OF WRITE-INS						
09.301.	Business process outsourcing	15,312,401	0	6,468,371	0	0	21,780,772
09.302.	Miscellaneous expense	202,752	0	85,648	0	0	288,400
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)	15,515,153	0	6,554,019	0	0	22,069,172

(a) Includes management fees of $ 236,463,735 to affiliates and $ 0 to non-affiliates.

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

		Insurance			4	5
		1 Life	2 Accident and Health	3 All Other Lines of Business	Investment	Total
1.	Real estate taxes	0	0	0	0	0
2.	State insurance department licenses and fees	2,446,370	2,341,986	0	0	4,788,356
3.	State taxes on premiums	22,459,208	21,500,899	0	0	43,960,107
4.	Other state taxes, including $ 0 for employee benefits	226,706	217,033	0	0	443,739
5.	U.S. Social Security taxes	4,177,636	3,999,381	0	0	8,177,017
6.	All other taxes	305,983	292,927	0	269,658	868,568
7.	Taxes, licenses and fees incurred	29,615,903	28,352,226	0	269,658	58,237,787
8.	Taxes, licenses and fees unpaid December 31, prior year	6,245,712	5,830,973	0	0	12,076,685
9.	Taxes, licenses and fees unpaid December 31, current year	1,984,793	1,900,104	0	0	3,884,897
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	33,876,822	32,283,095	0	269,658	66,429,575

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1 Life	2 Accident and Health
1.	Applied to pay renewal premiums	2,138,497	0
2.	Applied to shorten the endowment or premium-paying period	80,250	0
3.	Applied to provide paid-up additions	7,665,939	0
4.	Applied to provide paid-up annuities	0	0
5.	Total Lines 1 through 4	9,884,686	0
6.	Paid in cash	4,337,198	0
7.	Left on deposit	256,875	0
8.	Aggregate write-ins for dividend or refund options	34,154	0
9.	Total Lines 5 through 8	14,512,914	0
10.	Amount due and unpaid	3,486	0
11.	Provision for dividends or refunds payable in the following calendar year	19,310,751	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	19,314,237	0
16.	Total from prior year	9,236,575	0
17.	Total dividends or refunds (Lines 9 + 15 - 16)	24,590,576	0
	DETAILS OF WRITE-INS		
0801.	Terminal dividends	34,154	0
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)	34,154	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.	01 CSO 3.50%	105,468	0	0	0	105,468
0100002.	01 CSO 3.50% 2013 - NB	194,608	0	0	0	194,608
0100003.	01 CSO 4.00% 2009 - 2012	356,177	0	0	0	356,177
0100004.	01 CSO 4.50%	24,182	0	0	0	24,182
0100005.	04 ING Permanent Mortality 3.50%	6,004,023	0	0	0	6,004,023
0100006.	04 ING Permanent Mortality 5.00%	5,843,477	0	0	0	5,843,477
0100007.	100% Face Amount	212,500	0	0	0	212,500
0100008.	1941 CSO 2 1/2% CRVM ANB	18,141,934	0	18,141,934	0	0
0100009.	1941 CSO 2 1/2% NJ ANB	889,883	0	889,883	0	0
0100010.	1941 CSO 2 1/2% NLP ANB	28,033,366	0	28,033,366	0	0
0100011.	1941 CSO 2 1/4% CRVM ANB	1,212,833	0	1,212,833	0	0
0100012.	1941 CSO 2 1/4% NLP ANB	60,122,802	0	60,122,802	0	0
0100013.	1941 CSO 2 3/4% CRVM ANB	142,869	0	142,869	0	0
0100014.	1941 CSO 2 3/4% NLP ANB	1,695,265	0	1,695,265	0	0
0100015.	1941 CSO 2%NLP ANB	815,500	0	815,500	0	0
0100016.	1941 CSO 3 1/2% CRVM ANB	316,595	0	316,595	0	0
0100017.	1941 CSO 3 1/2% NLP ANB	93,954	0	93,954	0	0
0100018.	1941 CSO 3% CRVM ANB	1,046,460	0	1,046,460	0	0
0100019.	1941 CSO 3% NLP ANB	951,314	0	951,314	0	0
0100020.	1958 CET 2 1/2% NLP ALB	21,602	0	21,602	0	0
0100021.	1958 CET 2 1/2% NLP ANB	814,673	0	814,673	0	0
0100022.	1958 CET 2 1/4% NLP ANB	17,103	0	17,103	0	0
0100023.	1958 CET 2 3/4% NLP ANB	21,880	0	21,880	0	0
0100024.	1958 CET 3 1/2% NLP ANB	301,762	0	301,762	0	0
0100025.	1958 CET 3 1/4% NLP ANB	39,441	0	39,441	0	0
0100026.	1958 CET 3% NLP ALB	22,115	0	22,115	0	0
0100027.	1958 CET 3% NLP ANB	2,251,193	0	2,251,193	0	0
0100028.	1958 CET 4 1/2% NLP ALB	47,763	0	47,763	0	0
0100029.	1958 CET 4 1/2% NLP ANB	99,116	0	99,116	0	0
0100030.	1958 CET 4% NLP ANB	477,083	0	477,083	0	0
0100031.	1958 CET 5 1/2% NLP ANB	11,600	0	11,600	0	0
0100032.	1958 CET MF ANB NET SINGLE PREMIUM 4.00%	47,786	0	47,786	0	0
0100033.	1958 CET MF FEMALE 4YR SB ANB NET SINGLE PREMIUM 5.50%	12,921	0	12,921	0	0
0100034.	1958 CSO 2 1/2% CRVM ALB	2,490,315	0	2,490,315	0	0
0100035.	1958 CSO 2 1/2% CRVM ANB	5,607,573	0	5,607,573	0	0
0100036.	1958 CSO 2 1/2% CRVM MOD ANB	8,121	0	8,121	0	0
0100037.	1958 CSO 2 1/2% MOD ANB	417,237	0	417,237	0	0
0100038.	1958 CSO 2 1/2% NJ ANB	25,678,360	0	25,678,360	0	0
0100039.	1958 CSO 2 1/2% NLP ALB	527,297	0	527,297	0	0
0100040.	1958 CSO 2 1/2% NLP ANB	97,318,791	0	97,318,791	0	0
0100041.	1958 CSO 2 1/4% NLP ANB	1,385,859	0	1,385,859	0	0
0100042.	1958 CSO 2 3/4% CRVM ANB	1,318,072	0	1,318,072	0	0
0100043.	1958 CSO 2 3/4% CRVM MOD ANB	120,840	0	120,840	0	0
0100044.	1958 CSO 2 3/4% NLP ANB	415,773	0	415,773	0	0
0100045.	1958 CSO 2% NLP ANB	996,465	0	996,465	0	0
0100046.	1958 CSO 3 1/2% CRVM ALB	42,320	0	42,320	0	0
0100047.	1958 CSO 3 1/2% CRVM ANB	19,092,572	0	19,019,722	0	72,850
0100048.	1958 CSO 3 1/2% FPT ANB	7,109	0	7,109	0	0
0100049.	1958 CSO 3 1/2% MOD ANB	1,224,235	0	1,224,235	0	0
0100050.	1958 CSO 3 1/2% NJ ANB	8,736,403	0	8,736,403	0	0
0100051.	1958 CSO 3 1/2% NLP ALB	1,515,991	0	1,515,991	0	0
0100052.	1958 CSO 3 1/2% NLP ANB	27,400,970	0	27,400,970	0	0
0100053.	1958 CSO 3 1/4% CRVM ANB	1,759,847	0	1,759,847	0	0
0100054.	1958 CSO 3 1/4% NLP ANB	353,674	0	353,674	0	0
0100055.	1958 CSO 3% CRVM ALB	2,634,886	0	2,634,886	0	0
0100056.	1958 CSO 3% CRVM ANB	15,476,141	0	15,476,141	0	0
0100057.	1958 CSO 3% CRVM MOD ANB	138,776	0	138,776	0	0
0100058.	1958 CSO 3% FPT ANB	9,128,148	0	9,128,148	0	0
0100059.	1958 CSO 3% NJ ANB	2,519,343	0	2,519,343	0	0
0100060.	1958 CSO 3% NLP ALB	426,483	0	426,483	0	0
0100061.	1958 CSO 3% NLP ANB	32,267,438	0	32,267,438	0	0
0100062.	1958 CSO 4 1/2% CRVM ALB	3,519,787	0	3,519,787	0	0
0100063.	1958 CSO 4 1/2% CRVM ANB	24,568,548	0	24,568,548	0	0
0100064.	1958 CSO 4 1/2% FPT ANB	354,470	0	354,470	0	0
0100065.	1958 CSO 4 1/2% MOD ANB	815,310	0	815,310	0	0
0100066.	1958 CSO 4 1/2% NLP ALB	664,025	0	664,025	0	0
0100067.	1958 CSO 4 1/2% NLP ANB	11,909,176	0	11,909,176	0	0
0100068.	1958 CSO 4% CRVM ANB	31,536,402	0	31,536,402	0	0
0100069.	1958 CSO 4% FPT ANB	8,545,598	0	8,545,598	0	0
0100070.	1958 CSO 4% NLP ALB	136,368	0	136,368	0	0
0100071.	1958 CSO 4% NLP ANB	30,847,236	0	30,847,236	0	0
0100072.	1958 CSO 5 1/2% CRVM ALB	14,049,493	0	14,049,493	0	0
0100073.	1958 CSO 5 1/2% CRVM ANB	6,429,804	0	6,429,804	0	0
0100074.	1958 CSO 5 1/2% NLP ALB	2,175	0	2,175	0	0
0100075.	1958 CSO 5 1/2% NLP ANB	139,999	0	139,999	0	0
0100076.	1958 CSO 5% CRVM ANB	42,156	0	42,156	0	0
0100077.	1958 CSO 6% CRVM ALB	109,376,284	0	109,376,284	0	0
0100078.	1958 CSO 6% CRVM ANB	71,498,596	0	71,498,596	0	0
0100079.	1958 CSO CUSTOM JEA MORTALITY 3 1/2% FPT ANB	12,095	0	12,095	0	0
0100080.	1958 CSO CUSTOM JEA MORTALITY 4% CRVM ANB	3,079	0	3,079	0	0
0100081.	1958 CSO CRVM ALB 4.50%	688,413	0	688,413	0	0
0100082.	1958 CSO CRVM ANB 4.50%	23,253,674	0	23,253,674	0	0
0100083.	1958 CSO MF ANB CRVM 4.00%	1,274,044	0	1,274,044	0	0
0100084.	1958 CSO MF ANB NET LEVEL PREMIUM 3.00%	34	0	34	0	0
0100085.	1958 CSO MF ANB NET SINGLE PREMIUM 4.00%	19,588	0	19,588	0	0
0100086.	1958 CSO MF ANB ONE-YEAR TERM 3.00%	340	0	340	0	0
0100087.	1958 CSO MF FEMALE 4YR SET BACK ANB CRVM 4.50%	716,160	0	716,160	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
0100088. 1958 CSO MF FEMALE 4YR SET BACK ANB NET SINGLE PREMIUM 5.50%	9,492	0	9,492	0	0
0100089. 1960 CSG PAID UP 4.50%	120,361	0	0	0	120,361
0100090. 1960 CSG PAID UP 5.75%	415,025	0	0	0	415,025
0100091. 1980 CET 2% NLP ALB	11,630	0	11,630	0	0
0100092. 1980 CET 4 1/2% NLP ALB	16,025	0	16,025	0	0
0100093. 1980 CET 5 1/2% NLP ALB	13,891	0	13,891	0	0
0100094. 1980 CET 5% NLP ANB	144,731	0	144,731	0	0
0100095. 1980 CET 6 1/2% NLP ALB	3,965	0	3,965	0	0
0100096. 1980 CET MF NONSMOKER / SMOKER ALB NET SINGLE PREMIUM 3.50%	243,696	0	243,696	0	0
0100097. 1980 CET MF NONSMOKER / SMOKER ALB NET SINGLE PREMIUM 4.00%	743,882	0	743,882	0	0
0100098. 1980 CET MF NONSMOKER / SMOKER ALB NET SINGLE PREMIUM 4.50%	1,695	0	1,695	0	0
0100099. 1980 CET-D UNISEX (50%M/50%F) ANB NET SINGLE PREMIUM 4.00%	3,297	0	3,297	0	0
0100100. 1980 CET-D UNISEX (50%M/50%F) ANB NET SINGLE PREMIUM 4.50%	76	0	76	0	0
0100101. 1980 CSO 2 1/2% NLP ALB	45,054	0	45,054	0	0
0100102. 1980 CSO 2 1/4% CRVM MOD ANB	1,666,354	0	1,666,354	0	0
0100103. 1980 CSO 2 3/4% NLP ALB	6,779	0	6,779	0	0
0100104. 1980 CSO 3 1/2% CRVM ANB	12,107	0	12,107	0	0
0100105. 1980 CSO 3 1/2% NLP ALB	124,487	0	124,487	0	0
0100106. 1980 CSO 3% NLP ALB	4,530	0	4,530	0	0
0100107. 1980 CSO 4 1/2% CRVM ALB	238,289,940	0	238,289,940	0	0
0100108. 1980 CSO 4 1/2% CRVM ANB	2,643,669,767	0	2,643,669,767	0	0
0100109. 1980 CSO 4 1/2% MOD ANB	77,524	0	77,524	0	0
0100110. 1980 CSO 4 1/2% NLP ALB	6,101,098	0	6,101,098	0	0
0100111. 1980 CSO 4 1/2% NLP ANB	32,913,987	0	32,913,987	0	0
0100112. 1980 CSO 4 1/4% CRVM ALB	2,710,588	0	2,710,588	0	0
0100113. 1980 CSO 4 1/4% CRVM ANB	4,524,867	0	4,524,867	0	0
0100114. 1980 CSO 4 3/4% CRVM ALB	13,913	0	13,913	0	0
0100115. 1980 CSO 4 3/4% CRVM ANB	40,380,751	0	40,380,751	0	0
0100116. 1980 CSO 4 3/4% NLP ANB	99,085	0	99,085	0	0
0100117. 1980 CSO 4% CRVM ALB	41,738,236	0	41,738,236	0	0
0100118. 1980 CSO 4% CRVM ANB	178,242,985	0	178,242,985	0	0
0100119. 1980 CSO 4% NLP ALB	69,292	0	69,292	0	0
0100120. 1980 CSO 4% NLP ANB	205,760	0	205,760	0	0
0100121. 1980 CSO 5 1/2% CRVM ALB	313,975,964	0	313,975,964	0	0
0100122. 1980 CSO 5 1/2% CRVM ANB	155,172,245	0	155,172,245	0	0
0100123. 1980 CSO 5 1/2% CRVM MOD ANB	193,438	0	193,438	0	0
0100124. 1980 CSO 5 1/2% NLP ALB	3,387,937	0	3,387,937	0	0
0100125. 1980 CSO 5 1/2% NLP ANB	22,386	0	22,386	0	0
0100126. 1980 CSO 5% CRVM ALB	97,435,499	0	97,435,499	0	0
0100127. 1980 CSO 5% CRVM ANB	138,849,130	0	138,849,130	0	0
0100128. 1980 CSO 5% NLP ALB	136,877	0	136,877	0	0
0100129. 1980 CSO 5% NLP ANB	3,621	0	3,621	0	0
0100130. 1980 CSO 6% CRVM ALB	56,489,787	0	56,489,787	0	0
0100131. 1980 CSO 6% CRVM ANB	10,314,290	0	10,314,290	0	0
0100132. 1980 CSO 6% NLP ALB	44,628,746	0	44,628,746	0	0
0100133. 1980 CSO 6% NLP ANB	647,918	0	647,918	0	0
0100134. 1980 CSO 6.25% NLP ALB	65,921	0	65,921	0	0
0100135. 1980 CSO CRVM ALB 4.50%	1,325,984	0	1,325,984	0	0
0100136. 1980 CSO CRVM ALB 5.00%	1,503,768	0	1,503,768	0	0
0100137. 1980 CSO CRVM ALB CNF 4.00%	2,566,127	0	2,566,127	0	0
0100138. 1980 CSO CRVM ANB 4.00%	2,429,662	0	2,429,662	0	0
0100139. 1980 CSO MF ANB ONE-YEAR TERM 4.50%	9,234	0	9,234	0	0
0100140. 1980 CSO-A UNISEX (100%M/0%F) ALB CRVM 5.00%	1,485	0	1,485	0	0
0100141. 1980 CSO-C (60M/40F) NONSMOKER/SMOKER ALB CRVM 4.00%	60,783,582	0	60,783,582	0	0
0100142. 1980 CSO-C (60M/40F) NONSMOKER/SMOKER ALB CRVM 4.50%	11,265,434	0	11,265,434	0	0
0100143. 1980 CSO-C UNISEX (60%M/40%F) ANB CRVM 6.00%	90,333	0	0	0	90,333
0100144. 1980 CSO-C UNISEX (60%M/40%F) NONSMOKER / SMOKER ALB CRVM 4.00%	23,339,154	0	23,339,154	0	0
0100145. 1980 CSO-C UNISEX (60%M/40%F) NONSMOKER / SMOKER ALB CRVM 4.50%	760,924	0	760,924	0	0
0100146. 1980 CSO-C UNISEX (60%M/40%F) NONSMOKER / SMOKER ALB NET SINGLE PREMIUM 4.00%	17,444	0	17,444	0	0
0100147. 1980 CSO-D UNISEX (50%M/50%F) ALB CRVM 3.50%	146,854	0	146,854	0	0
0100148. 1980 CSO-D UNISEX (50%M/50%F) ALB CRVM 4.00%	1,834,110	0	1,834,110	0	0
0100149. 1980 CSO-D UNISEX (50%M/50%F) ALB CRVM 4.50%	77,626	0	77,626	0	0
0100150. 2001 CSO 4% ANB Unisex	103,284	0	103,284	0	0
0100151. 2001 CSO 4.5% ANB Ultimate	173,405	0	173,405	0	0
0100152. 2001 CSO 4.5% ANB Unisex	73	0	73	0	0
0100153. 2001 CSO 3 1/2% ANB 80-20 USX	8,393,131	0	8,393,131	0	0
0100154. 2001 CSO 3 1/2% ANB MF	27,819	0	27,819	0	0
0100155. 2001 CSO 4 % ANB 80-20 USX	1,225,809	0	1,225,809	0	0
0100156. 2001 CSO 4 % ANB MF	40,081,142	0	40,081,142	0	0
0100157. 2001 CSO (60M/40F) NONSMOKER/SMOKER ALB CRVM 3.50%	6,124,798	0	6,124,798	0	0
0100158. 2001 CSO (60M/40F) NONSMOKER/SMOKER ALB CRVM 4.00%	21,435,724	0	21,435,724	0	0
0100159. 2001 CSO 3 1/2% CRVM ANB	538,115,337	0	538,115,337	0	0
0100160. 2001 CSO 4% CRVM ANB	7,160,019,021	0	7,160,019,021	0	0
0100161. 2001 CSO 4.5% CRVM ANB	74,269,355	0	74,269,355	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
0100162.	2001 CSO-C UNISEX (60%M/40%F) NS/SM ALB CRVM 3.50%	20,842,425	0	20,842,425	0	0
0100163.	2001 CSO-C UNISEX (60%M/40%F) NS/SM ALB CRVM 4.00%	39,374,456	0	39,374,456	0	0
0100164.	2001 CSO-D UNISEX (50%M/50%F) AGG ALB CRVM 3.50%	1,060,580	0	1,060,580	0	0
0100165.	2001 CSO-D UNISEX (50%M/50%F) AGG ALB CRVM 4.00%	921,526	0	921,526	0	0
0100166.	2017 CSO 3.50% ALB 2018-NB	1,008,193	0	0	0	1,008,193
0100167.	41CSO 2.50% NLP 1946-63	65,888,496	0	65,888,496	0	0
0100168.	41CSO 3.00% NLP 1958-63	1,719,353	0	1,719,353	0	0
0100169.	58 CSO 3 1/2% CRVM ANB	35,279	0	0	0	35,279
0100170.	58 CSO 2.5% 63-75	1,566,564	0	0	0	1,566,564
0100171.	58 CSO 3% 63-75	189,699	0	0	0	189,699
0100172.	58 CSO 3% CRVM 63-88	619,423	0	0	0	619,423
0100173.	58 CSO 3.0% CRVM CNF 71-75	120,925	0	0	0	120,925
0100174.	58 CSO 3.25% 63-75	811,214	0	0	0	811,214
0100175.	58 CSO 3.25% MOD 63-75	3,536	0	0	0	3,536
0100176.	58 CSO 3.5% 63-89	1,597,919	0	0	0	1,597,919
0100177.	58 CSO 3.5% CRVM 63-88	3,797,778	0	0	0	3,797,778
0100178.	58 CSO 4% ALB 82-88	1,567,924	0	0	0	1,567,924
0100179.	58 CSO 4% CRVM ALB CNF 75-84	5,302	0	0	0	5,302
0100180.	58 CSO 4% MOD 82-88	36,869	0	0	0	36,869
0100181.	58 CSO 6% 63-75	596,168	0	0	0	596,168
0100182.	58CET 2.25% NLP 1963-78	2,248,529	0	2,248,529	0	0
0100183.	58CET 3.00% NLP 1963-78	325,758	0	325,758	0	0
0100184.	58CET 3.50% NLP 1968-78	16,686	0	16,686	0	0
0100185.	58CET 4.00% NLP 1979-81	141,669	0	141,669	0	0
0100186.	58CET 4.00%-2.50% NLP 1978-81	331,545	0	331,545	0	0
0100187.	58CET 4.00%-3.00% NLP 1978-81	53,430	0	53,430	0	0
0100188.	58CET ALB 4.00% NLP 1982-90	265,002	0	265,002	0	0
0100189.	58CET ALB 4.50%-3.50% NLP 1982-90	112,355	0	112,355	0	0
0100190.	58CSO 2.25% NLP 1963-78	117,609,327	0	117,609,327	0	0
0100191.	58CSO 3.00% CRVM 1978-84	282,993	0	282,993	0	0
0100192.	58CSO 3.00% NLP 1963-78	13,751,637	0	13,751,637	0	0
0100193.	58CSO 3.50% NLP 1968-79	1,155,916	0	1,155,916	0	0
0100194.	58CSO 4.00% CRVM 1979-84	10,990,768	0	10,990,768	0	0
0100195.	58CSO 4.00% NLP 1979-84	4,634,527	0	4,634,527	0	0
0100196.	58CSO 4.00%-2.50% CRVM 1978-84	11,098,366	0	11,098,366	0	0
0100197.	58CSO 4.00%-2.50% NLP 1978-84	5,856,854	0	5,856,854	0	0
0100198.	58CSO 4.00%-3.00% CRVM 1978-81	4,199,721	0	4,199,721	0	0
0100199.	58CSO 4.00%-3.00% NLP 1978-81	660,522	0	660,522	0	0
0100200.	58CSO ALB 4.00% CRVM 1981-88	101,667,115	0	101,667,115	0	0
0100201.	58CSO ALB 4.00% NLP 1981-88	5,128,877	0	5,128,877	0	0
0100202.	58CSO ALB 4.50% CRVM 1982-88	131,339	0	131,339	0	0
0100203.	58CSO ALB 4.50%-3.50% CRVM 1982-88	31,561,598	0	31,561,598	0	0
0100204.	58CSO ALB 4.50%-3.50% NLP 1982-88	9,925,873	0	9,925,873	0	0
0100205.	60 CSG 3.5% ALB 70-89	910,046	0	0	0	910,046
0100206.	80 CSO 4% CNF 1989-2001	978,047	0	0	0	978,047
0100207.	80 CSO 4% ALB CNF 1989-2001	3,831	0	0	0	3,831
0100208.	80 CSO 4% CRVM ALB CNF 1989-2001	17,291,624	0	0	0	17,291,624
0100209.	80 CSO 4.0% ALB CNF 2006-2008	314,945	0	0	0	314,945
0100210.	80 CSO 4.0% ANB CNF 2006-2008	3,821	0	0	0	3,821
0100211.	80 CSO 4.5% CNF 1995-2000	20,545,197	0	0	0	20,545,197
0100212.	80 CSO 4.5% ALB CNF 1988-2001	149,852	0	0	0	149,852
0100213.	80 CSO 4.5% CRVM ALB 1995-2000	7,692,938	0	3,354,961	0	4,337,977
0100214.	80 CSO 5% ALB CNF 86-94	333,601	0	0	0	333,601
0100215.	80 CSO 5.0% CRVM ALB 1993-1994	171,258	0	171,258	0	0
0100216.	80 CSO 5.5% CNF 89-92	12,347,033	0	0	0	12,347,033
0100217.	80 CSO 5.5% ALB CNF 89-92	159,800	0	0	0	159,800
0100218.	80 CSO 5.5% ANB	262,237	0	0	0	262,237
0100219.	80 CSO 6% CNF 89	410,220	0	0	0	410,220
0100220.	80 CSO CRVM 4.5%	70,269,755	0	70,269,755	0	0
0100221.	80 CSO NLP 4.5%	1,138,995	0	0	0	1,138,995
0100222.	80 CSO NLP 5%	859,424	0	0	0	859,424
0100223.	80 CSO NLP 5.5%	72,482	0	0	0	72,482
0100224.	80CET ALB 4.00% NLP 1991-96	24,278	0	24,278	0	0
0100225.	80CET ALB 4.50% NLP 1995-96	7,724	0	7,724	0	0
0100226.	80CSO ALB 4.00% CRVM 1990-97	14,649,532	0	14,649,532	0	0
0100227.	80CSO ALB 4.00% NLP 1986-96	12,213,507	0	12,213,507	0	0
0100228.	80CSO ALB 4.50% CRVM 1995-2000	23,638,226	0	23,638,226	0	0
0100229.	80CSO ALB 5.00% CRVM 1986-97	81,762,747	0	81,762,747	0	0
0100230.	80CSO ALB 5.50% CRVM 1986-97	78,346,116	0	78,346,116	0	0
0100231.	80CSO ALB 5.50% NLP 1987-92	243,266	0	243,266	0	0
0100232.	80CSO ALB 6.00% CRVM 1989-93	826,790	0	826,790	0	0
0100233.	80CSO ALB 6.00% NLP 1989-93	43,421	0	43,421	0	0
0100234.	80CSO ANB 4.00% CRVM 1992-2000	58,959,020	0	58,959,020	0	0
0100235.	80CSO ANB 4.50% CRVM 1994-2000	54,046,692	0	54,046,692	0	0
0100236.	80CSO ANB 4.50% NLP 1984-96	324,087	0	324,087	0	0
0100237.	80CSO ANB 5.00% CRVM 1993-97	3,639,824	0	3,639,824	0	0
0100238.	80CSO ANB 5.50% CRVM 1991-97	117	0	117	0	0
0100239.	AE 2 1/2% NLP ANB	10,271,325	0	10,271,325	0	0
0100240.	AE 3 1/2% ILL ANB	24,450	0	24,450	0	0
0100241.	AE 3 1/2% NLP ANB	5,019,683	0	5,019,683	0	0
0100242.	AE 3% ILL ANB	25,766	0	25,766	0	0
0100243.	AE 3% NLP ANB	1,140,113	0	1,140,113	0	0
0100244.	AM 3% IL ANB	2,492	0	2,492	0	0
0100245.	AM 3% NJ ANB	33,613	0	33,613	0	0
0100246.	AM 3% NLP ANB	630,226	0	630,226	0	0
0100247.	Amer Exp 3.00% NLP 1930-46	5,951,515	0	5,951,515	0	0
0100248.	Amer Exp 3.50% NLP 1900-41	478,402	0	478,402	0	0
0100249.	Def. Matureds 6.05% To 2000	1,746,051	0	1,746,051	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
0100250. Flat Rate Mortality 4.00%	67,119	0	0	0	67,119
0199997. Totals (Gross)	13,651,815,633	0	13,566,233,585	0	85,582,048
0199998. Reinsurance ceded	9,298,094,899	0	9,298,022,049	0	72,850
0199999. Life Insurance: Totals (Net)	4,353,720,734	0	4,268,211,536	0	85,509,198
0200001. 1951 GAM @ 3.5%	91,535	XXX	0	XXX	91,535
0200002. 1971 GAM @ 11.25%	589,157	XXX	0	XXX	589,157
0200003. 1971 GAM @ 6.0%	38,814	XXX	0	XXX	38,814
0200004. 1971 GAM @10.75%	41,414	XXX	0	XXX	41,414
0200005. 1971 GAM @13.25%	48,121	XXX	0	XXX	48,121
0200006. 1971 GAM @4.0%	410,169	XXX	0	XXX	410,169
0200007. 1971 GAM @5.5%	5,517,546	XXX	0	XXX	5,517,546
0200008. 1971 GAM @7.5%	425,269	XXX	0	XXX	425,269
0200009. 1971 GAM @7.75%	1,418,299	XXX	0	XXX	1,418,299
0200010. 1971 GAM @9.75%	664,718	XXX	0	XXX	664,718
0200011. 1971 IAM @10.75%	372,650	XXX	372,650	XXX	0
0200012. 1971 IAM @11.25%	1,086,526	XXX	1,086,526	XXX	0
0200013. 1971 IAM @12.50%	111,245	XXX	111,245	XXX	0
0200014. 1971 IAM @13.25%	1,063,825	XXX	1,063,825	XXX	0
0200015. 1971 IAM @5.5%	402,414	XXX	402,414	XXX	0
0200016. 1971 IAM @6.0%	20,325	XXX	20,325	XXX	0
0200017. 1971 IAM @6.75%	110,518	XXX	110,518	XXX	0
0200018. 1971 IAM @7.50%	2,353,051	XXX	2,353,051	XXX	0
0200019. 1971 IAM @7.75%	29,171	XXX	29,171	XXX	0
0200020. 1971 IAM @8.50%	411,599	XXX	411,599	XXX	0
0200021. 1971 IAM @9.75%	42,545	XXX	42,545	XXX	0
0200022. 1983 GAM@ 10.50%	7,232	XXX	0	XXX	7,232
0200023. 1983 GAM@ 11.00%	300,225	XXX	0	XXX	300,225
0200024. 1983 GAM@ 4.0%	7,765	XXX	0	XXX	7,765
0200025. 1983 GAM@ 4.5%	3,708	XXX	0	XXX	3,708
0200026. 1983 GAM@ 6.25%	292,370	XXX	0	XXX	292,370
0200027. 1983 GAM@ 6.50%	82,768	XXX	0	XXX	82,768
0200028. 1983 GAM@ 6.75%	382,426	XXX	0	XXX	382,426
0200029. 1983 GAM@ 7.00%	273,380	XXX	0	XXX	273,380
0200030. 1983 GAM@ 7.25%	287,838	XXX	0	XXX	287,838
0200031. 1983 GAM@ 7.50%	8,695	XXX	0	XXX	8,695
0200032. 1983 GAM@ 7.75%	376,236	XXX	0	XXX	376,236
0200033. 1983 GAM@ 8.00%	454,795	XXX	0	XXX	454,795
0200034. 1983 GAM@ 8.25%	1,379,469	XXX	0	XXX	1,379,469
0200035. 1983 GAM@ 8.75%	1,192,900	XXX	0	XXX	1,192,900
0200036. 1983 GAM@ 9.25%	1,142,542	XXX	0	XXX	1,142,542
0200037. 1983 GAM@ 9.50%	20,446	XXX	0	XXX	20,446
0200038. 1994 GAM @ 3.00%	325,550	XXX	0	XXX	325,550
0200039. 1994 GAM @ 3.25%	2,678,366	XXX	0	XXX	2,678,366
0200040. 1994 GAM @ 3.50%	131,953	XXX	0	XXX	131,953
0200041. 1994 GAM @ 3.75%	1,911,612	XXX	0	XXX	1,911,612
0200042. 1994 GAM @ 4%	4,670,551	XXX	0	XXX	4,670,551
0200043. 1994 GAM @ 4.25%	720,527	XXX	0	XXX	720,527
0200044. 1994 GAM @ 4.50%	1,107,972	XXX	0	XXX	1,107,972
0200045. 1994 GAM @ 5%	1,838,889	XXX	0	XXX	1,838,889
0200046. 1994 GAM @ 5.25%	1,784,621	XXX	0	XXX	1,784,621
0200047. 1994 GAM @ 5.50%	1,425,350	XXX	0	XXX	1,425,350
0200048. 1994 GAM @ 6.25%	426,545	XXX	0	XXX	426,545
0200049. 1994 GAM @ 6.75%	338,417	XXX	0	XXX	338,417
0200050. 1994 GAM @ 7.00%	560,546	XXX	0	XXX	560,546
0200051. 83a @11.0%	155,234	XXX	155,234	XXX	0
0200052. 83a @5.0%	491,019	XXX	491,019	XXX	0
0200053. 83a @5.25%	366,371	XXX	366,371	XXX	0
0200054. 83a @5.5%	242,326	XXX	242,326	XXX	0
0200055. 83a @6.0%	283,486	XXX	283,486	XXX	0
0200056. 83a @6.25%	138,656	XXX	138,656	XXX	0
0200057. 83a @6.5%	784,478	XXX	784,478	XXX	0
0200058. 83a @6.75%	296,351	XXX	296,351	XXX	0
0200059. 83a @7.0%	105,093	XXX	105,093	XXX	0
0200060. 83a @7.25%	553,534	XXX	553,534	XXX	0
0200061. 83a @8.0%	69,131	XXX	69,131	XXX	0
0200062. 83a @8.25%	559,129	XXX	559,129	XXX	0
0200063. 83a @8.5%	92,262	XXX	92,262	XXX	0
0200064. 83a @8.75%	49,191	XXX	49,191	XXX	0
0200065. 83a @9.25%	72,018	XXX	72,018	XXX	0
0200066. A2000 @5.25%	297,128	XXX	297,128	XXX	0
0200067. A2000 @5.50%	5,781	XXX	5,781	XXX	0
0200068. A2000 @6.25%	110,966	XXX	110,966	XXX	0
0200069. A2000 @7.00%	904,302	XXX	904,302	XXX	0
0200070. Deferred 1994 MGDB Dynamic Interest CARVM 1976-2005	21,930,992	XXX	21,930,992	XXX	0
0200071. Deferred Accumulation of Net Premium - Deferred Annuities	7,419,914,555	XXX	5,107,435,626	XXX	2,312,478,929
0200072. Deferred Dynamic Interest CARVM 1975-2018 NB	323,433,918	XXX	307,501,458	XXX	15,932,460
0200073. Interest Only 2.50%	9,328	XXX	9,328	XXX	0
0200074. Interest Only 3.00%	55,758	XXX	55,758	XXX	0
0200075. Interest Only 3.50%	17,447	XXX	17,447	XXX	0
0200076. Interest Only 3.75%	442,521	XXX	442,521	XXX	0
0200077. Interest Only 4.00%	445,446	XXX	445,446	XXX	0
0200078. SPIA 71 GAM various	178,360	XXX	2,958	XXX	175,402
0200079. SPIA 71 IAM various	2,083,109	XXX	2,083,109	XXX	0
0200080. SPIA 83 GAM various	19,862	XXX	19,862	XXX	0
0200081. SPIA 83a various	13,544,616	XXX	7,089,396	XXX	6,455,220
0200082. SPIA a-2000 various	12,589,954	XXX	12,589,954	XXX	0
0299997. Totals (Gross)	7,839,624,927	XXX	5,471,204,180	XXX	2,368,420,747
0299998. Reinsurance ceded	720,934,045	XXX	720,934,045	XXX	0
0299999. Annuities: Totals (Net)	7,118,690,882	XXX	4,750,270,135	XXX	2,368,420,747

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0300001. 1971 IAM @11.25%	21,371	0	21,371	0	0
0300002. 1971 IAM @12.50%	9,347	0	9,347	0	0
0300003. 1971 IAM @5.50%	17,825	0	17,825	0	0
0300004. 1971 IAM @6.00%	2,893	0	2,893	0	0
0300005. 1971 IAM @7.50%	8,571	0	8,571	0	0
0300006. 1971 IAM @7.75%	84,018	0	84,018	0	0
0300007. 2012 IAM @ 2.25%	4,434	0	4,434	0	0
0300008. 2012 IAM @ 2.75%	354,366	0	354,366	0	0
0300009. 2012 IAM @ 3.00%	277,487	0	277,487	0	0
0300010. 2012 IAM @ 3.25%	1,512,324	0	1,512,324	0	0
0300011. 2012 IAM @ 3.50%	578,584	0	578,584	0	0
0300012. 2012 IAM @ 3.75%	4,345,770	0	4,345,770	0	0
0300013. 2012 IAM @ 4.0%	7,714,812	0	7,714,812	0	0
0300014. 2012 IAR 4.00%	167,304	0	0	0	167,304
0300015. 2012IAR VM-22 Non-Jumbo 2.75%-3.24%	151,191	0	151,191	0	0
0300016. 2012IAR VM-22 Non-Jumbo 3.25%-3.74%	197,514	0	197,514	0	0
0300017. 2012IAR VM-22 Non-Jumbo 3.75%-4.24%	1,734,538	0	1,734,538	0	0
0300018. 83 GAM 6% 87	33,851,103	0	0	0	33,851,103
0300019. 83a @11.0%	6,653	0	6,653	0	0
0300020. 83a @4%	104,687	0	104,687	0	0
0300021. 83a @6.25%	383,142	0	383,142	0	0
0300022. 83a @6.5%	242,016	0	242,016	0	0
0300023. 83a @6.75%	1,683,120	0	1,683,120	0	0
0300024. 83a @7.0%	135,188	0	135,188	0	0
0300025. 83a @7.25%	490,229	0	490,229	0	0
0300026. 83a @7.75%	96,121	0	96,121	0	0
0300027. 83a @8.0%	118,498	0	118,498	0	0
0300028. 83a @8.25%	387,545	0	387,545	0	0
0300029. 83a @8.75%	440,126	0	440,126	0	0
0300030. 83a @9.25%	55,539	0	55,539	0	0
0300031. 94 GAR 4.00%	98,553	0	0	0	98,553
0300032. 94 GAR 5.00%	62,766	0	0	0	62,766
0300033. 94 GAR 5.25%	143,640	0	0	0	143,640
0300034. 94 GAR 5.50%	4,871	0	0	0	4,871
0300035. A2000 4.00%	334,459	0	334,459	0	0
0300036. A2000 4.25%	161,073	0	161,073	0	0
0300037. A2000 5.25%	81,296	0	81,296	0	0
0300038. A2000 @4%	1,870,479	0	1,870,479	0	0
0300039. A2000 @4.25%	2,061,087	0	2,061,087	0	0
0300040. A2000 @4.5%	1,646,473	0	1,646,473	0	0
0300041. A2000 @5%	2,295,355	0	2,295,355	0	0
0300042. A2000 @5.25%	5,331,116	0	5,331,116	0	0
0300043. A2000 @5.50%	2,613,216	0	2,613,216	0	0
0300044. A2000 @6.25%	678,059	0	678,059	0	0
0300045. A2000 @6.75%	688,192	0	688,192	0	0
0300046. A2000 @7.00%	727,100	0	727,100	0	0
0300047. RP-2000 4.00%	10,583,782	0	0	0	10,583,782
0300048. RP-2014 3.75%	224,163	0	0	0	224,163
0300049. SPIA 2012IAR CARVM	7,317,818	0	7,317,818	0	0
0300050. SPIA 71 IAM various	1,005,978	0	1,005,978	0	0
0300051. SPIA 83a various	1,015,097	0	1,015,097	0	0
0300052. SPIA A49 VM-22 Non-Jumbo 3.75%-4.24%	15,959	0	15,959	0	0
0300053. SPIA a-2000 VM-22 Non-Jumbo 3.75%-4.24%	103,219	0	103,219	0	0
0300054. SPIA a-2000 various	11,250,748	0	11,250,748	0	0
0300055. SPIA a37 various	1,432	0	1,432	0	0
0300056. a49 @3.50%	5,702	0	5,702	0	0
0399997. Totals (Gross)	105,497,949	0	60,361,767	0	45,136,182
0399998. Reinsurance ceded	576,828	0	576,828	0	0
0399999. SCWLC: Totals (Net)	104,921,121	0	59,784,939	0	45,136,182
0400001. 1926-33 Inter-Comp 3.00% To 1963	31,924	0	31,924	0	0
0400002. 1959 ADB 3.00% 1963-2000	156,160	0	156,160	0	0
0400003. 1959 ADB 58 CSO 3.00% NP	199,626	0	199,604	0	22
0400004. 1959 ADB TABLE W/1958 CET 3%	51	0	51	0	0
0400005. 1959 ADB TABLE W/1958 CSO 2 1/2%	6,893	0	6,893	0	0
0400006. 1959 ADB TABLE W/1958 CSO 3%	83,993	0	83,993	0	0
0400007. 1959 ADB TABLE W/1980 CSO 3%	24,603	0	24,603	0	0
0400008. 1959 ADB TABLE W/1980 CSO 4.0%	308	0	308	0	0
0400009. 1959 ADB TABLE W/1980 CSO 4.5%	2,882	0	2,882	0	0
0400010. 1959 ADB TABLE W/1980 CSO 5%	284	0	284	0	0
0400011. 1959 ADB TABLE W/1980 CSO 5.5%	136	0	136	0	0
0400012. 1959 ADB TABLE W/2001 CSO 3%	342,986	0	342,986	0	0
0400013. 59 ADB 3.5% 64-01 NB	52,659	0	0	0	52,659
0499997. Totals (Gross)	902,505	0	849,824	0	52,681
0499998. Reinsurance ceded	88,044	0	88,044	0	0
0499999. Accidental Death Benefits: Totals (Net)	814,461	0	761,780	0	52,681
0500001. 1952 DISABILITY TABLE - PERIOD 2 2 1/2%	98,996	0	98,996	0	0
0500002. 1952 DISABILITY TABLE - PERIOD 2 3 1/2%	4,932,658	0	4,932,658	0	0
0500003. 1952 DISABILITY TABLE - PERIOD 2 3%	18,203,691	0	18,203,691	0	0
0500004. 1952 DISABILITY TABLE - PERIOD 2 4 1/2%	271,448	0	271,448	0	0
0500005. 1952 DISABILITY TABLE - PERIOD 2 4%	646,421	0	646,421	0	0
0500006. 1952 DISABILITY TABLE - PERIOD 2 5 1/2%	40,994	0	40,994	0	0
0500007. 1952 DISABILITY TABLE - PERIOD 2 5%	27,540	0	27,540	0	0
0500008. 1952 DISABILITY TABLE - PERIOD 2 6%	35,920	0	35,920	0	0
0500009. 1952 DISABILITY TABLE W/1958 CSO 3.00%	64,248	0	64,166	0	82
0500010. 1952 Disability 3% Study Benefit 5 Period 2	2,885,875	0	2,885,875	0	0
0500011. 1952 Disability Study - Benefit 5 - 6 Month Waiting Period 3%	2,277,638	0	2,277,638	0	0
0500012. 1952 Disability Study - Benefit 5 - 6 Month Waiting Period 4%	157,362	0	157,362	0	0
0500013. 1952 Disibility Study - Benefit 5 - 6 Month Waiting Period 5.5%	7	0	7	0	0
0500014. 1952 Period 2, 3.50% 1969-2000	914,077	0	914,077	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
0500015. 1964 CDT, 3.00% 1981	18,292	0	18,292	0	0
0500016. 52 INTERCO DISA PER 2 3.5% 37-01 NB	154,943	0	0	0	154,943
0500017. Mod Class 3, 2.50% 1946-63	16,738	0	16,738	0	0
0500018. Mod Class 3, 3.00% 1930-69	75,893	0	75,893	0	0
0599997. Totals (Gross)	30,822,741	0	30,667,716	0	155,025
0599998. Reinsurance ceded	15,399,721	0	15,399,721	0	0
0599999. Disability-Active Lives: Totals (Net)	15,423,020	0	15,267,995	0	155,025
0600001. 1926 Class 3, 2.50% 1946-63	64,151	0	64,151	0	0
0600002. 1926 Class 3, 3.00% 1943-69	133,239	0	133,239	0	0
0600003. 1926 Class 3, 3.50% 1900-40	371	0	371	0	0
0600004. 1952 DISABILITY TABLE - PERIOD 2 2 1/2%	37,026	0	37,026	0	0
0600005. 1952 DISABILITY TABLE - PERIOD 2 3 1/2%	306,188	0	306,188	0	0
0600006. 1952 DISABILITY TABLE - PERIOD 2 3%	19,602,855	0	19,602,855	0	0
0600007. 1952 DISABILITY TABLE - PERIOD 2 4 1/2%	12,109,869	0	12,109,869	0	0
0600008. 1952 DISABILITY TABLE - PERIOD 2 5 1/2%	420,773	0	420,773	0	0
0600009. 1952 DISABILITY TABLE - PERIOD 2 5%	323,804	0	323,804	0	0
0600010. 1952 DISABILITY TABLE - PERIOD 2 6%	1,147,758	0	1,147,758	0	0
0600011. 1952 DISABILITY TABLE W/1958 CSO 3.00%	2,288,113	0	2,288,113	0	0
0600012. 1952 Disibility Study - Benefit 5 - 6 Month Waiting Period 3%	222,107	0	222,107	0	0
0600013. 1952 Period 2, 3.50% 1969-99	1,070,011	0	1,070,011	0	0
0600014. 1970 GROUP DISABILITY TABLE 3%	81,527	0	0	0	81,527
0600015. 2005 GTLW 4.0%	41,413	0	0	0	41,413
0600016. 2005 GTLW 4.5%	1,182	0	0	0	1,182
0600017. 2005 Group Table 3.50%	93,532,264	0	0	0	93,532,264
0600018. 2005 Group Table 4.00%	37,225,680	0	0	0	37,225,680
0600019. 2005 Group Table 4.25%	11,023,117	0	0	0	11,023,117
0600020. 2005 Group Table 4.50%	19,857,766	0	0	0	19,857,766
0600021. 2005 Group Table 5.25%	1,053,225	0	0	0	1,053,225
0600022. 2005 Group Table 5.50%	70,270	0	0	0	70,270
0600023. 2005 Group Table 5.75%	578,093	0	0	0	578,093
0600024. 2005 Group Table 6.00%	115,374	0	0	0	115,374
0600025. 2005 Group Table 6.25%	102,127	0	0	0	102,127
0600026. 70 INTERCO DISA 3.50%	3,074	0	0	0	3,074
0600027. 70 INTERCO DISA 4.50% 03-04 NB	511,495	0	0	0	511,495
0600028. 70 INTERCO DISA 5.25% 88-93	20,015,838	0	0	0	20,015,838
0600029. 70 INTERCO DISA 5.75% 96-97	7,241,010	0	0	0	7,241,010
0600030. 70 INTERCO DISA 6.25% 94-95	9,306,967	0	0	0	9,306,967
0600031. 70 INTERCO DISA MOD 3.50%	1,420,037	0	0	0	1,420,037
0600032. 70 INTERCO DISA MOD 4.00%	5,607,433	0	0	0	5,607,433
0600033. 70 INTERCO DISA MOD 4.25% 03-04 NB	4,628,925	0	0	0	4,628,925
0600034. 70 INTERCO DISA MOD 4.50% 03-04 NB	20,648,677	0	0	0	20,648,677
0600035. 70 INTERCO DISA MOD 5.25% 98-01 NB	10,011,978	0	0	0	10,011,978
0600036. 70 INTERCO DISA MOD 5.50% 98-00 NB	6,732,156	0	0	0	6,732,156
0600037. 70 INTERCO DISA MOD 5.75% 96-97 2001NB	10,611,228	0	0	0	10,611,228
0600038. 70 INTERCO DISA MOD 6.00% 2000-01 NB	5,215,639	0	0	0	5,215,639
0600039. 70 INTERCO DISA MOD 6.25% 94-95	398,210	0	0	0	398,210
0600040. 75% OF FACE AMOUNT	29,063	0	0	0	29,063
0699997. Totals (Gross)	303,790,033	0	37,726,265	0	266,063,768
0699998. Reinsurance ceded	7,147,920	0	7,103,479	0	44,441
0699999. Disability-Disabled Lives: Totals (Net)	296,642,113	0	30,622,786	0	266,019,327
0700001. AG43 Excess	5,068,822	0	5,068,822	0	0
0700002. Additional actuarial reserves	1,522,424	0	1,522,424	0	0
0700003. Excess Cash Value Reserve	3,267,426	0	3,267,426	0	0
0700004. Extended maturity options	20,395,349	0	20,395,349	0	0
0700005. For Critical Illness	404,519	0	404,519	0	0
0700006. For GMDB reserves	4,578,755	0	4,578,755	0	0
0700007. For Guaranteed Insurability Options	457,693	0	457,693	0	0
0700008. For Immediate Payment of Claims	5,614,619	0	5,614,619	0	0
0700009. For excess of valuation net premiums over corresponding gross premiums on respective policies, computed according to the standard of valuation required by this state - Retail Life	5,075,840	0	5,075,840	0	0
0700010. For excess of valuation net premiums over corresponding gross premiums on respective policies, computed according to the standard of valuation required by this state.	320,562	0	0	0	320,562
0700011. For non-deduction of deferred fractional premiums or return of premiums at the death of the insured	3,278,694	0	3,278,694	0	0
0700012. For surrender values in excess of reserves otherwise required	102,584,242	0	102,584,242	0	0
0700013. Gross VUL MGDB Reserves	2,436,007	0	585,068	0	1,850,939
0700014. Group Conversion Excess Mortality	1,594,260	0	1,594,260	0	0
0700015. Guaranteed Minimum Death Benefit - Retirement Services	2,769,289	0	2,769,289	0	0
0700016. Reserves for policies issued after the valuation date; unpaid business	12,985	0	12,985	0	0
0700017. Universal Life Rider Reserve	66,793	0	66,793	0	0
0700018. XXX/AXXX Deficiency Reserves - Retail Life	402,957,185	0	402,957,185	0	0
0799997. Totals (Gross)	562,405,464	0	560,233,963	0	2,171,501
0799998. Reinsurance ceded	411,554,408	0	411,554,408	0	0
0799999. Miscellaneous Reserves: Totals (Net)	150,851,056	0	148,679,555	0	2,171,501
9999999. Totals (Net) - Page 3, Line 1	12,041,063,387	0	9,273,598,726	0	2,767,464,661

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.

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 [X] No [ ]

9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... $ 36,048,270

9.2 State the amount of reserves established for this business: ..... $ 1,888,680

9.3 Identify where the reserves are reported in the blank:
See Exh 5 L0299997 & L0799997

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

1	Valuation Basis		4
	2	3	Increase in Actuarial Reserve Due to Change
Description of Valuation Class	Changed From	Changed To	
Fixed Annuities	Change in Fund Basis	Issue year Basis	1,241,269
0199999. Subtotal (Page 7, Line 6)	XXX	XXX	1,241,269
9999999 - Total (Column 4, only)			1,241,269

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS

		1	2	3	4	Other Individual Contracts				
				Credit Accident and Health		5	6	7	8	9
		Total	Group Accident and Health	(Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
	ACTIVE LIFE RESERVE									
1.	Unearned premium reserves	637,281	628,995	0	0	4,391	3,895	0	0	0
2.	Additional contract reserves (a)	17,684,985	17,087,360	0	0	160,040	437,585	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)	18,322,266	17,716,355	0	0	164,431	441,480	0	0	0
8.	Reinsurance ceded	2,193,822	1,634,675	0	0	164,431	394,716	0	0	0
9.	Totals (Net)	16,128,444	16,081,680	0	0	0	46,764	0	0	0
	CLAIM RESERVE									
10.	Present value of amounts not yet due on claims	419,104,568	417,971,933	0	0	1,028,127	104,508	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)	419,104,568	417,971,933	0	0	1,028,127	104,508	0	0	0
15.	Reinsurance ceded	355,884,104	354,751,469	0	0	1,028,127	104,508	0	0	0
16.	Totals (Net)	63,220,464	63,220,464	0	0	0	0	0	0	0
17.	TOTAL (Net)	79,348,908	79,302,144	0	0	0	46,764	0	0	0
18.	TABULAR FUND INTEREST	3,563,827	3,560,958	0	0	0	2,869	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 for positive reserves on Exhibit 6, Line 2 (all column 2): 1. Critical Illness: 4.5% 1989-91 Mortality table (pricing), using 2 year FPT 2. Disability Income: 4.5% 1985 CIDA, using 1-year FPT 3. Accident: 4.0% 1980 CSO ALB Table-C 2-year FPT. Valuation standard used for reserves on Exhibit 6, Line 2: Column 2: 5.5% 1985 Nat'l Nursing Home claims costs, 1980 CSO female mortality, 1-Year FPT for long-term care; 2001 CSO ALB Ultimate female unismoker mortality, 2-Year FPT, discount rates vary by issue year for critical illness. Column 6: 6.0% 1958 CSO mortality for premium deficiencies in group health conversion. Individual Disability Income (Column 5): Morbidity tables 1964 CDT and 1985 CIDA, discount rates ranging from 3.5% to 6.0%.

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	687,675,829	0	14,857,716	514,442,665	22,965,507	135,409,941
2. Deposits received during the year	361,567,028	0	652,442	349,379,470	357,672	11,177,444
3. Investment earnings credited to the account	7,249,258	0	504,121	6,463,291	918,620	(636,774)
4. Other net change in reserves	(4,299,402)	0	(2,637,339)	(1,662,063)	0	0
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	397,286,773	0	1,627,596	367,570,467	1,112,641	26,976,069
8. Other net transfers to or (from) Separate Accounts	5,088	0	(194)	5,282	0	0
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	654,900,852	0	11,749,538	501,047,614	23,129,158	118,974,542
10. Reinsurance balance at the beginning of the year	(6,028,476)	0	0	(683,914)	(5,344,562)	0
11. Net change in reinsurance assumed	190,403,350	0	0	127,831,476	62,452,941	118,933
12. Net change in reinsurance ceded	385,295	0	0	565,182	(179,887)	0
13. Reinsurance balance at the end of the year (Lines 10+11-12)	183,989,579	0	0	126,582,380	57,288,266	118,933
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	838,890,431	0	11,749,538	627,629,994	80,417,424	119,093,475

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	165,382,968	0	115,096,366	0	0	0	50,203,211	0	67,839	0	15,553
	1.2 Reinsurance assumed	51,101,204	0	40,673,669	0	0	0	3,541,169	0	6,886,366	0	0
	1.3 Reinsurance ceded	296,197,729	0	194,922,572	0	0	0	88,424,226	0	12,835,377	0	15,553
	1.4 Net	(79,713,556)	0	(39,152,538)	0	0	0	(34,679,847)	0	(5,881,172)	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	606,708	0	0	0	0	0	0	0	606,708	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	606,708	0	(b) 0	(b) 0	0	(b) 0	(b) 0	0	(b) 606,708	(b) 0	(b) 0
3. Incurred but unreported:												
	3.1 Direct	520,891,332	0	50,771,228	3,123	0	0	103,774,561	0	366,275,407	0	67,013
	3.2 Reinsurance assumed	9,278,244	0	8,108,783	0	0	4,482	88,791	0	1,076,188	0	0
	3.3 Reinsurance ceded	359,272,483	0	30,746,611	0	0	0	1,281,453	0	327,177,406	0	67,013
	3.4 Net	170,897,093	0	(b) 28,133,400	(b) 3,123	0	(b) 4,482	(b) 102,581,899	0	(b) 40,174,189	(b) 0	(b) 0
4. TOTALS	4.1 Direct	686,881,008	0	165,867,594	3,123	0	0	153,977,772	0	366,949,953	0	82,566
	4.2 Reinsurance assumed	60,379,448	0	48,782,452	0	0	4,482	3,629,960	0	7,962,554	0	0
	4.3 Reinsurance ceded	655,470,212	0	225,669,183	0	0	0	89,705,679	0	340,012,783	0	82,566
	4.4 Net	91,790,244	(a) 0	(a) (11,019,138)	3,123	0	4,482	(a) 67,902,053	0	34,899,724	0	0

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

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance $ 30,622,784 Individual Annuities $ 0 , Credit Life (Group and Individual) $ 0 , and Group Life $ 266,019,327 , are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $ 63,220,464 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		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements During the Year:											
1.1 Direct	2,397,287,686	0	1,026,996,559	64,342,835	7,911,660	0	413,197,520	14,473,857	870,348,455	0	16,800
1.2 Reinsurance assumed	103,931,660	0	94,929,917	0	0	0	(133,361)	0	9,135,104	0	0
1.3 Reinsurance ceded	1,873,051,594	0	736,883,433	11,984,071	1,538,265	0	306,365,699	0	816,263,326	0	16,800
1.4 Net	(d) 628,167,753	0	385,043,043	52,358,764	6,373,395	0	106,698,461	14,473,857	63,220,233	0	0
2. Liability December 31, current year from Part 1:											
2.1 Direct	686,881,008	0	165,867,594	3,123	0	0	153,977,772	0	366,949,953	0	82,566
2.2 Reinsurance assumed	60,379,448	0	48,782,452	0	0	4,482	3,629,960	0	7,962,554	0	0
2.3 Reinsurance ceded	655,470,212	0	225,669,183	0	0	0	89,705,679	0	340,012,783	0	82,566
2.4 Net	91,790,244	0	(11,019,138)	3,123	0	4,482	67,902,053	0	34,899,724	0	0
3. Amounts recoverable from reinsurers December 31, current year	127,613,861	0	45,333,165	1,072,104	294,610	0	4,941,404	0	75,972,578	0	0
4. Liability December 31, prior year:											
4.1 Direct	669,212,387	0	149,129,227	3,272	0	0	147,020,302	0	372,913,872	0	145,714
4.2 Reinsurance assumed	33,609,090	0	21,453,208	0	0	7,806	3,688,175	0	8,459,901	0	0
4.3 Reinsurance ceded	628,251,819	0	169,296,899	0	0	0	103,878,657	0	354,930,549	0	145,714
4.4 Net	74,569,659	0	1,285,536	3,272	0	7,806	46,829,820	0	26,443,224	0	0
5. Amounts recoverable from reinsurers December 31, prior year	185,241,751	0	66,581,176	245	0	0	27,661,942	0	90,998,388	0	0
6. Incurred Benefits											
6.1 Direct	2,414,956,307	0	1,043,734,926	64,342,686	7,911,660	0	420,154,990	14,473,857	864,384,536	0	(46,348)
6.2 Reinsurance assumed	130,702,018	0	122,259,160	0	0	(3,324)	(191,575)	0	8,637,757	0	0
6.3 Reinsurance ceded	1,842,642,097	0	772,007,706	13,055,931	1,832,875	0	269,472,183	0	786,319,750	0	(46,348)
6.4 Net	703,016,228	0	393,986,380	51,286,755	6,078,785	(3,324)	150,491,232	14,473,857	86,702,543	0	0

(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 $ 3,088,406 in Line 1.1, $ 1,926,314 in Line 1.4.
$ 3,088,406 in Line 6.1, and $ 1,926,314 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 $ 1,758,743 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	957,104	672,373	(284,731)
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)	957,104	672,373	(284,731)
13.	Title plants (for Title insurers only)	0	0	0
14.	Investment income due and accrued	0	61,817	61,817
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	7,008,833	9,484,113	2,475,280
	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	28,687,117	51,763,964	23,076,847
19.	Guaranty funds receivable or on deposit	0	0	0
20.	Electronic data processing equipment and software	1,621	0	(1,621)
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	74,129	0	(74,129)
24.	Health care and other amounts receivable	1,399,177	985,230	(413,948)
25.	Aggregate write-ins for other than invested assets	4,175,901	2,386,530	(1,789,371)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	42,303,883	65,354,027	23,050,144
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28.	Total (Lines 26 and 27)	42,303,883	65,354,027	23,050,144
	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.	Miscellaneous assets	4,175,901	2,386,530	(1,789,371)
2502.				
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)	4,175,901	2,386,530	(1,789,371)

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

	SSAP#	F/S Page	F/S Line #	2018	2017
Net Income:					
(1) RLI State basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	$ 100,636,541	$ 234,274,159
(2) State prescribed practices that are an increase/(decrease) from NAIC SAP:					
None				—	—
(3) State permitted practices that are an increase/(decrease) from NAIC SAP:					
None				—	—
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 100,636,541	$ 234,274,159
Surplus:					
(5) RLI State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 1,632,936,205	$ 1,483,076,450
(6) State prescribed practices that are an increase/(decrease) from NAIC SAP:					
None				—	—
(7) State permitted practices that are an increase/(decrease) from NAIC SAP:					
None				—	—
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 1,632,936,205	$ 1,483,076,450

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

The preparation of financial statements in conformity with NAIC 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. Federal Home Loan Bank ("FHLB") common stock is priced at par value.

(4) Preferred stocks are stated in accordance with SSAP No. 32, *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 subsidiaries, controlled, and 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 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. 54R, *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 2017, the Company determined that it had overstated a reinsurance receivable in prior years by $27,163,364. To correct this error, the Company recognized a cumulative prior period adjustment decrease to surplus of $17,656,187, 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 a decrease in taxes payable of $9,507,177.

B. Accounting Changes
Effective January 1, 2017, the Company adopted SSAP No. 41R, *Surplus Notes* ("SSAP No. 41R"). The principal provisions of this statement include the following:

- Establishes that surplus notes rated NAIC 1 or NAIC 2 are to be carried at amortized cost
- Establishes that surplus notes rated NAIC 3 and below are to be carried at the lesser of amortized cost or fair value
- Adds guidance to clarify when surplus notes should be non-admitted, record an unrealized loss or have an OTTI

The effect on the Company's 2017 financial statements of adopting SSAP No. 41R at January 1, 2017 was an increase to surplus of $1,653,246.

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 2018 were 5.8% and 3.6%. All loans were commercial mortgage.

(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 mortgages was 74.3%.

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

(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
2018							
1. Recorded investment (all)							
(a) Current	$ —	$ —	$ —	$ —	$ 2,155,717,977	$ —	$ 2,155,717,977
(b) 30-59 Days Past Due	—	—	—	—	—	—	—
(c) 60-89 Days Past Due	—	—	—	—	1,322,910	—	1,322,910
(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	$ —	$ —	$ —	$ —	$ 1,896,978,271	$ —	$ 1,896,978,271
b. 2017							
1. Recorded investment							
(a) Current	$ —	$ —	$ —	$ —	$ 2,163,825,420	$ —	$ 2,163,825,420
(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	$ —	$ —	$ —	$ —	$ 1,895,856,810	$ —	$ 1,895,856,810

(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 a 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.

	2018	2017
(1) The total recorded investment in restructured loans, as of year end	$ —	$ 3,588,824
(2) The realized capital losses related to these loans	$ —	$ —
(3) Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in troubled debt restructurings	$ —	$ —

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

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 following table discloses in aggregate the OTTI recognized by the Company in accordance with structured securities subject to SSAP No. 43R, *Loan-backed and Structured Securities* ("SSAP No. 43R") as of December 31, 2018 due to intent to sell or inability or lack of intent to hold to recovery.

	(1)	(2)		(3)
	Amortized Cost Basis Before Other-than-Temporary Impairment	Other-than-Temporary Impairment Recognized in Loss		
		(2a) Interest	(2b) Non-interest	Fair Value
OTTI recognized 1st Quarter				
a. Intent to sell	$ 1,685,189	$ 373,573	$ —	$ 1,311,616
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
c. Total 1st Quarter	$ 1,685,189	$ 373,573	$ —	$ 1,311,616
OTTI recognized 2nd Quarter				
d. Intent to sell	$ 653,972	$ 84,582	$ —	$ 569,390
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
f. Total 2nd Quarter	$ 653,972	$ 84,582	$ —	$ 569,390
OTTI recognized 3rd Quarter				
g. Intent to sell	$ 7,040,353	$ 1,649,954	$ —	$ 5,390,399
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
i. Total 3rd Quarter	$ 7,040,353	$ 1,649,954	$ —	$ 5,390,399
OTTI recognized 4th Quarter				
j. Intent to sell	$ 10,494,599	$ 2,531,854	$ —	$ 7,962,745
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
l. Total 4th Quarter	$ 10,494,599	$ 2,531,854	$ —	$ 7,962,745
m. Annual Aggregate Total		$ 4,639,963	$ —	

(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, 2018:

(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
3623417S2	$ 5,635,020	$ 5,502,307	$ 132,713	$ 5,502,307	$ 5,436,891	3/31/2018
362351AB4	401,082	400,221	861	400,221	400,221	3/31/2018
86359DMZ7	313,618	312,751	867	312,751	312,750	3/31/2018
004375AV3	559,984	559,980	4	559,980	536,910	6/30/2018
362351AB4	385,015	381,519	3,496	381,519	381,518	6/30/2018
36242DT52	3,159,570	3,154,559	5,011	3,154,559	2,954,003	6/30/2018
93934FAA0	31,081	30,962	119	30,962	29,076	6/30/2018
30247DAE1	1,197,958	1,192,130	5,828	1,192,130	1,192,130	9/30/2018
362351AB4	364,465	362,606	1,859	362,606	362,607	9/30/2018
86359DMZ7	253,710	253,116	594	253,116	250,815	9/30/2018
12667GTM5	202,993	202,141	852	202,141	202,141	12/31/2018
16165MAD0	267,503	267,232	271	267,232	267,233	12/31/2018
17307GE87	1,081,005	1,078,319	2,686	1,078,319	1,143,900	12/31/2018
362341Z36	9,415,428	9,331,588	83,840	9,331,588	9,331,588	12/31/2018
362351AB4	350,113	346,220	3,893	346,220	336,594	12/31/2018
46627MBY2	4,124,501	4,064,183	60,318	4,064,183	3,886,364	12/31/2018
69337HAT8	18,582	18,568	14	18,568	18,389	12/31/2018
75116CAA4	226,879	225,291	1,588	225,291	225,291	12/31/2018
761118JH2	273,360	270,668	2,692	270,668	270,669	12/31/2018
93363XAD5	1.506.995	1.506.285	710	1.506.285	1.546.148	12/31/2018
9393366D0	149,322	147,593	1,729	147,593	147,593	12/31/2018
93934FAA0	75,070	75,027	43	75,027	77,935	12/31/2018
93935YAA8	414,104	405,788	8,316	405,788	405,788	12/31/2018
Total			$ 318,304			

(4) The following table shows all impaired securities at December 31, 2018 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	$ 13,769,271
	2. 12 Months or Longer	$ 24,904,332
b. The aggregate related fair value of securities with unrealized losses:		
	1. Less than 12 Months	$ 579,743,098
	2. 12 Months or Longer	$ 462,482,845

(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, 2018 is as follows:

	Fair Value
1. Securities Lending	
a. Open	$ 393,984,156
b. 30 days or less	—
c. 31 to 60 days	—
d. 61 to 90 days	—
e. Greater than 90 days	—
f. Sub-1otal	$ 393,984,156
g. Securities Received	—
h. Total Collateral Received	$ 393,984,156
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 $ 393,984,156

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, 2018 is as follows:

	Amortized Cost	Fair Value
1. Securities Lending		
a. Open	$ —	$ —
b. 30 days or less	136,650,350	136,650,541
c. 31 to 60 days	68,183,955	68,190,979
d. 61 to 90 days	52,676,958	52,679,683
e. 91 to 120 days	38,852,986	38,852,996
f. 121 to 180 days	62,073,023	62,071,014
g. 181 to 365 days	35,546,884	35,522,868
h. 1 to 2 years	—	—
i. 2 to 3 years	—	—
j. Greater than 3 years	—	—
k. Sub-Total	$ 393,984,156	$ 393,968,081
l. Securities received	—	—
m. Total collateral reinvested	$ 393,984,156	$ 393,968,081
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.

(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, 2018, the fair value of securities retained as collateral by the lending agent on the Company's behalf was $21,923,583.

(7) Collateral for securities lending transactions that extend beyond one year from December 31, 2018:
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
(1) The Company has not recognized an impairment loss on any real estate investment.

(2) The Company owned a portion of land (1.47 acres) of a whole block (4.28 acres) located at 680 West Peachtree Street in Midtown Atlanta. It was part of a block bounded by Spring Street, Ponce de Leon, West Peachtree Street and Third Street consisting of three other owners of land. Cousins Properties executed a Purchase and Sale Agreement with the owners of the whole block (4.28 acres). On November 13, 2018, the Company sold its portion of the block (1.47 acres) to Cousins 3WPL and LLC, a Georgia Limited Liability Company. The Company received $17,389,472 net of closing costs. The Company recognized a gain of $12,389,472.

(3) The Company does not plan to sell a real estate investment.

(4) The Company does not engage in retail land sale operations.

(5) The Company does not hold real estate investments with participating mortgage loan features.

K. Investments in Low-Income Housing Tax Credits ("LIHTC")
(1) Tax credits expired in 2018.

(2) The amount of LIHTC and other tax benefits recognized in 2018 and 2017 are $0 and $42,589, respectively.

(3) The balance of the investment recognized in the statement of financial position at December 31, 2018 and 2017 was $0 and $0, respectively.

(4) The Company is unaware of any current regulatory reviews of the LIHTC property.

(5) The LIHTC investments do not exceed 10% of the Company's total admitted assets.

(6) There were no impairments on the LIHTC properties. Each quarter the book value of the LIHTC is compared to the present value of the future tax benefits discounted at the U.S. Treasury obligation of a similar duration to determine if an impairment exists.

(7) There were no write-downs or reclassifications made to LIHTC properties during the year due to forfeiture or ineligibility of tax credits including actual foreclosures, inadequate occupancy levels or compliance issues.

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

		Gross (Admitted & Nonadmitted) Restricted							2018			
		2018					6	7	8	9	Percentage	
		1	2	3	4	5					10	11
	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	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	0.00%	0.00%
b.	Collateral held under security lending agreements	399,582,774	—	—	—	399,582,774	474,809,364	(75,226,590)	—	399,582,774	1.97	1.97
c.	Subject to repurchase agreements	—	—	—	—	—	—	—	—	—	0.00	0.00
d.	Subject to reverse repurchase agreements	—	—	—	—	—	—	—	—	—	0.00	0.00
e.	Subject to dollar repurchase agreements	—	—	—	—	—	—	—	—	—	0.00	0.00
f.	Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—	—	—	0.00	0.00
g.	Placed under option contracts	—	—	—	—	—	—	—	—	—	0.00	0.00
h.	Letter stock or securities restricted as to sale-excluding FHLB capital stock	—	—	—	—	—	—	—	—	—	0.00	0.00
i.	FHLB capital stock	10,000,000	—	—	—	10,000,000	10,000,000	—	—	10,000,000	0.05	0.05
j.	On deposit with states	78,773,226	—	—	—	78,773,226	107,015,305	(28,242,079)	—	78,773,226	0.39	0.39
k.	On deposit with other regulatory bodies	—	—	—	—	—	—	—	—	—	0.00	0.00
l.	Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	—	—	—	—	—	—	—	0.00	0.00
m.	Pledged as collateral not captured in other categories	40,593,820	—	—	—	40,593,820	40,430,952	162,868	—	40,593,820	0.20	0.20
n.	Other restricted assets	—	—	—	—	—	—	—	—	—	0.00	0.00
o.	Total Restricted Assets	$ 528,949,820	$ —	$ —	$ —	$ 528,949,820	$ 632,255,621	$ (103,305,801)	$ —	$ 528,949,820	2.61%	2.61%

(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

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

	Gross (Admitted & Nonadmitted) Restricted							8	Percentage	
	2018					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	$ 40,593,820	$	$	$	$ 40,593,820	$ 40,430,952	$ 162,868	$ 40,593,820	0.20%	0.20%
Total	$ 40,593,820	$ —	$ —	$ —	$ 40,593,820	$ 40,430,952	$ 162,868	$ 40,593,820	0.20%	0.20%

(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

Collateral Assets	1 Book/Adjusted Carrying Value (BACV)	2 Fair Value	3 % of BACV to Total Assets (Admitted and Nonadmitted)*	4 % of BACV to Total Admitted Assets**
a. Cash, Cash Equivalents and Short-Term Investments	$ 12,707,054	$ 12,707,054	0.06%	0.06%
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	393,984,156	393,968,081	1.94	1.95
i. Other	—	—	—	—
j. Total collateral Assets (a+b+c+d+e+f+g+h+i)	$ 406,691,210	$ 406,675,135	2.00%	2.01%

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

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

	1 Amount	2 % of Liability to Total Liabilities*
k. Recognized Obligation to return Collateral Asset	$ 406,691,210	2.45%

*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

NOTES TO FINANCIAL STATEMENTS

O. Structured Notes

CUSIP Identification	Actual Cost	Fair Value	Book/Adjusted Carrying Value	Mortgage-Referenced Security (Y/N)
30711XAB0	$ 3,329,983	$ 3,727,321	$ 3,329,983	Y
30711XAD6	5,185,868	5,995,869	5,337,500	Y
30711XAF1	13,739,463	15,671,962	14,352,244	Y
30711XAH7	10,445,610	11,498,707	10,822,700	Y
30711XAK0	18,125,559	20,180,847	18,759,661	Y
30711XAM6	1,580,031	1,693,380	1,642,278	Y
30711XAT1	21,030,133	22,184,134	21,623,720	Y
30711XAX2	6,758,428	6,965,684	6,850,736	Y
30711XBB9	7,589,742	7,508,672	7,625,780	Y
30711XBD5	7,549,674	7,594,358	7,650,625	Y
30711XBF0	8,820,292	8,609,836	8,852,438	Y
30711XCB8	1,663,560	1,638,715	1,634,523	Y
30711XCL6	2,867,551	2,879,644	2,839,733	Y
30711XDS0	5,062,718	5,053,146	5,054,297	Y
30711XEP5	9,358,362	9,104,116	9,346,687	Y
30711XJX3	7,178,753	6,964,270	7,177,276	Y
30711XNU4	8,779,737	8,603,884	8,823,280	Y
30711XNX8	30,439,826	29,741,027	30,494,176	Y
30711XQC1	5,078,125	5,116,689	5,109,729	Y
3137G0AD1	1,855,486	1,957,521	1,875,304	Y
3137G0AM1	12,583,191	13,330,400	12,639,547	Y
3137G0AY5	6,850,574	7,583,352	7,011,925	Y
3137G0BK4	4,332,101	5,123,930	4,560,582	Y
3137G0CH0	4,561,231	5,646,909	4,810,423	Y
3137G0CU1	702,082	807,848	727,350	Y
3137G0DF3	84,273	89,797	84,888	Y
3137G0EJ4	999,127	1,137,601	1,053,251	Y
3137G0FJ3	192,461	218,751	197,774	Y
3137G0GW3	1,192,987	1,161,580	1,185,595	Y
3137G0JJ9	2,289,055	2,280,604	2,258,322	Y
3137G0KG3	1,685,215	1,635,577	1,674,972	Y
3137G0TP4	4,366,277	4,307,656	4,383,886	Y
Total	$ 216,277,475	$ 226,013,787	$ 219,791,185	XXX

P. 5GI Securities

Investment	Number of 5* Securities		Aggregate BACV		Aggregate Fair Value	
	2018	2017	2018	2017	2018	2017
(1) Bonds - AC	1	—	$ 1,069,159	$ —	$ 1,069,159	$ —
(2) LB&SS- AC	7	—	4,270,706	—	3,363,420	—
(3) Preferred Stock-AC	—	—	—	—	—	—
(4) Preferred Stock- FV	—	—	—	—	—	—
(5) Total (1+2+3+4)	8	—	$ 5,339,865	$ —	$ 4,432,579	$ —

AC- Amortized Cost FV- Fair Value

Q. Short Sales
None

R. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPs	73	—
(2) Aggregate Amount of Investment Income	$ 8,612,232	$ —

6. Joint Ventures, Partnerships and Limited Liability Companies

A. Greater than 10% of Admitted Assets
None

B. Impairments
During 2018, the Company had impairments on holdings where the market value was less than 90% of book value, and it was determined that these values were not recoverable. The fair value of these investments is based upon the Company's overall proportional ownership interest in the underlying partnership. The investment and the amount of the impairment in 2018 are as follows:

Description		Amount of Impairment
BLACKSTONE GRP FUND	$	353,272
BOSTON MILLENNIA FUND II, LP PRVT		111,341
ENERGY CAPITAL PARTNERS, LP PRVT		1,845,484
ESG CROSS BORDER EQUITY FUND LP		1,251,286
FUNDAMENTAL PARTNERS L.P. PRVT		516,677
J.W. CHILDS EQUITY PARTNERS II , L PRVT		48,540
TRICADIA CS		29,916
VISIUM BALANCED FUND		7,529
Total	$	4,164,045

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, 2018 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 and non qualifying hedging relationships.

Equity Contracts:

Options: The Company may use equity options to hedge against an increase in various equity indices, and interest rate options to hedge against an increase in the interest rate benchmarking crediting strategies within FIA contracts. 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.

Foreign Exchange Contracts:

Currency forwards: The Company uses currency forward contracts to hedge currency exposure related to its invested assets. The Company utilizes these contracts in non-qualifying hedging relationships.

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.

Interest Rate Contracts:

Futures: The Company uses interest rate futures contracts to hedge interest rate risks associated with the CMO-B portfolio. Changes in the general level of interest rates can result in the potential for adverse changes in the portfolio. 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.

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.

Swaptions: A swaption is an option to enter into a swap with a forward starting effective date. The Company uses swaptions to hedge against an increase in the interest rate benchmarked crediting strategies within Fixed Indexed Annuities ("FIA") contracts. Such increases may result in increased payments to contract holders of FIA contracts and the interest rate swaptions offset this increased exposure. The Company pays a premium when it purchases the swaption. The Company utilizes these contracts in 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 Company does not have any derivative contracts with financing premiums.

E. 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.

F. 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.

G. The Company did not account for any derivatives as cash flow hedges of a forecasted transaction during 2018.

H. The Company does not have any derivative contracts with financing premiums.

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, 2018 and 2017 are as follows:

	12/31/2018		
	(1)	(2)	(3) (Col 1+2)
	Ordinary	Capital	Total
(a) Gross Deferred Tax Assets	$ 242,869,019	$ 21,085,460	$ 263,954,479
(b) Statutory Valuation Allowance Adjustments	—	—	—
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	242,869,019	21,085,460	263,954,479
(d) Deferred Tax Assets Nonadmitted	28,687,117	—	28,687,117
(e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d)	214,181,902	21,085,460	235,267,362
(f) Deferred Tax Liabilities*	58,868,983	21,085,460	79,954,443
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	$ 155,312,919	$ —	$ 155,312,919

	12/31/2017		
	(4)	(5)	(6) (Col 4+5)
	Ordinary	Capital	Total
(a) Gross Deferred Tax Assets	$ 206,827,774	$ 20,013,257	$ 226,841,031
(b) Statutory Valuation Allowance Adjustments	—	—	—
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	206,827,774	20,013,257	226,841,031
(d) Deferred Tax Assets Nonadmitted	51,763,963	—	51,763,963
(e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d)	155,063,811	20,013,257	175,077,068
(f) Deferred Tax Liabilities	61,393,110	19,312,255	80,705,365
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	$ 93,670,701	$ 701,002	$ 94,371,703

	Change		
	(7) (Col 1-4)	(8) (Col 2-5)	(9) (Col 7+8)
	Ordinary	Capital	Total
(a) Gross Deferred Tax Assets	$ 36,041,245	$ 1,072,203	$ 37,113,448
(b) Statutory Valuation Allowance Adjustments	—	—	—
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	36,041,245	1,072,203	37,113,448
(d) Deferred Tax Assets Nonadmitted	(23,076,846)	—	(23,076,846)
(e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d)	59,118,091	1,072,203	60,190,294
(f) Deferred Tax Liabilities	(2,524,127)	1,773,205	(750,922)
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	$ 61,642,218	$ (701,002)	$ 60,941,216

*A portion of the capital DTL has been used to offset ordinary DTAs.

(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, 2018 and 2017 are as follows:

	12/31/2018			12/31/2017			Change		
	(1)	(2)	(3) (Col 1+2)	(4)	(5)	(6) (Col 4+5)	(7) (Col 1-4)	(8) (Col 2-5)	(9) (Col 7+8)
Admission Calculation Components SSAP No. 101	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
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) above)after application of the threshold limitation. (the lesser of 2 (b)1 and 2(b) 2 below)	141,825,387	21,085,460	162,910,847	85,162,257	9,209,446	94,371,703	56,663,130	11,876,014	68,539,144
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	141,825,387	21,085,460	162,910,847	85,162,257	9,209,446	94,371,703	56,663,130	11,876,014	68,539,144
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	222,123,709	XXX	XXX	207,292,753	XXX	XXX	14,830,956
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	72,356,515	—	72,356,515	69,901,554	10,803,811	80,705,365	2,454,961	(10,803,811)	(8,348,850)
d. Deferred tax assets admitted as the result of application SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$214,181,902	$ 21,085,460	$235,267,362	$ 155,063,811	$ 20,013,257	$ 175,077,068	$ 59,118,091	$ 1,072,203	$ 60,190,294

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

		2018	2017
a.	Ratio percentage used to determine recovery period and threshold limitation amount.	909.76%	925.48%
b.	Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above.	$ 1,697,080,087	$ 1,573,604,870

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

		12/31/2018	
		(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)	$ 242,869,019	$ 21,085,460
	2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.00%	0.00 %
	3. Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)	214,181,902	21,085,460
	4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	1.01%	100.00 %

	12/31/2017	
	(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)	$ 206,827,774	$ 20,013,257
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.00%	3.50 %
3. Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)	155,063,811	20,013,257
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0.71%	3.50 %

	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)	$ 36,041,245	$ 1,072,203
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.00%	(3.50)%
3. Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)	59,118,091	1,072,203
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0.30%	96.50 %

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

B. Unrecognized Deferred Tax Liabilities

The Company has no unrecorded tax liability as of December 31, 2018.

C. Significant Components of Income Taxes Incurred

	(1) 2018	(2) 2017	(3) (Col 1-2) Change
(1) Current Income Tax			
a. Federal	$ 86,359,376	$ 12,380,109	$ 73,979,267
b. Foreign	—	320	(320)
c. Subtotal	86,359,376	12,380,429	73,978,947
d. Federal income tax on net capital gains	580,458	4,409,842	(3,829,384)
e. Utilization of capital loss carry-forwards	—	—	—
f. Other	—	—	—
g. Federal and foreign income taxes incurred	$ 86,939,834	$ 16,790,271	$ 70,149,563
(2) Deferred Tax Assets			
a. Ordinary			
(1) Discounting of unpaid losses	$ 285,252	$ 262,356	$ 22,896
(2) Unearned premium reserve	26,824	28,028	(1,204)
(3) Policyholder reserves	81,766,377	61,885,324	19,881,053
(4) Investments	34.068.062	42.157.619	(8.089.557)
(5) Deferred acquisition costs	95,827,772	71,351,381	24,476,391
(6) Policyholder dividends accrual	1,915,855	1,939,681	(23,826)
(7) Fixed assets	—	—	—
(8) Compensation and benefits accrual	11,200,898	12,398,167	(1,197,269)
(9) Pension accrual	6,616,829	6,038,781	578,048
(10) Receivables-nonadmitted	2,859,180	2,853,914	5,266
(11) Net Operating loss carry-forward	1,413,024	803,537	609,487
(12) Tax credit carry-forward	3,908,861	3,908,861	—
(13) Other (including items <5% of total ordinary tax assets)	2,980,085	3,200,125	(220,040)
(99) Subtotal	242,869,019	206,827,774	36,041,245
b. Statutory valuation allowance adjustment	—	—	—
c. Nonadmitted	28,687,117	51,763,963	(23,076,846)
d. Admitted ordinary deferred tax assets (2a99- 2b- 2c)	$ 214,181,902	$ 155,063,811	$ 59,118,091
e. Capital:			
(1) Investments	$ 21,085,460	$ 20,013,257	$ 1,072,203
(2) Net capital loss carry-forward	—	—	—
(3) Real estate	—	—	—
(4) Other (including items <5% of total capital tax assets)	—	—	—
(99) Subtotal	21,085,460	20,013,257	1,072,203
f. Statutory valuation allowance adjustment	—	—	—
g. Nonadmitted	—	—	—
h. Admitted capital deferred tax assets (2e99- 2f-2g)	$ 21,085,460	$ 20,013,257	$ 1,072,203
i. Admitted deferred tax assets (2d +2h)	$ 235,267,362	$ 175,077,068	$ 60,190,294
(3) Deferred Tax Liabilities			
a. Ordinary:			
(1) Investments	$ 18,960,767	$ 30,029,905	$ (11,069,138)
(2) Fixed assets	2,754,847	5	2,754,842
(3) Deferred and uncollected premiums	16,398,112	15,462,381	935,731
(4) Policyholder reserves	12,617,703	15,656,781	(3,039,078)
(5) Other (including items <5% of total ordinary tax liabilities)	187,608	244,038	(56,430)
(99) Subtotal	50,919,037	61,393,110	(10,474,073)
b. Capital:			
(1) Investments	29,035,406	19,312,255	9,723,151
(2) Real estate	—	—	—
(3) Other (including items<5% of total capital tax liabilities)	—	—	—
(99) Subtotal	29,035,406	19,312,255	9,723,151
c. Deferred tax liabilities (3a99+3b99)	$ 79,954,443	$ 80,705,365	$ (750,922)
(4) Net deferred tax assets/liabilities (2i-3c)	$ 155,312,919	$ 94,371,703	$ 60,941,216

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, 2018 and 2017, the Company had no valuation allowances.

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:

	2018		2017	
	Amount	Effective Tax Rate	Amount	Effective Tax Rate
Ordinary income (loss)	$ 186,375,254		$ 249,130,561	
Capital gains (losses)	1,201,128		1,933,885	
Total pretax income (loss)	187,576,382		251,064,446	
Expected tax expense (benefit) at 21% and 35% statutory rate for 2018 and 2017, respectively	39,391,040	21.0%	87,872,556	35.0%
Increase (decrease) in actual tax reported resulting from:				
a. Dividends received deduction	(2,948,730)	-1.6%	(3,906,355)	-1.6%
b. Interest maintenance reserve	12,842,037	6.8%	5,574,055	2.2%
c. Settlement of IRS audit	—	—%	—	—%
d. Reinsurance	(5,300,694)	-2.8%	(22,982,564)	-9.1%
e. Foreign Tax	—	—%	—	—%
f. Tax credits	—	—%	—	—%
g. Change in valuation allowance	—	—%	—	—%
h. Prior year tax	(353,549)	-0.2%	—	—%
i. Liquidation of subsidiary	—	—%	—	—%
j. Other	240,855	0.1%	(2,897,350)	-1.2%
k. Rate change	—	—%	94,479,162	37.7%
Total income tax reported	$ 43,870,959	23.3%	$ 158,139,504	63.0%
Current income taxes incurred	$ 86,939,834	46.3%	$ 16,790,271	6.7%
Change in deferred income tax*	(43,068,875)	-23.0%	141,349,233	56.3%
Total income tax reported	$ 43,870,959	23.3%	$ 158,139,504	63.0%

* 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 made 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, and deferred acquisition costs; (3) eliminating the net operating loss ("NOL") carryback and limiting the NOL carryforward deduction to 80% of taxable income for losses arising in taxable years beginning after December 31, 2017; and (4) changing how alternative minimum tax ("AMT") credits can be realized. Tax Reform eliminated the corporate AMT and allows the credit carryforward to be refunded over the next 4 years. Any refundable corporate AMT credit is not subject to the sequestration requirements of the Balanced Budget and Emergency Deficit Control Act of 1985, as amended.

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 an insurance company 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 allowed 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 the provisional estimate were recognized as a change in accounting estimate under SSAP No. 3, *Accounting Changes and Correction of Errors*. 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 $94,479,162 as of December 31, 2017. The accounting for the income tax effects of the Act was completed by the end of the December 22, 2018 measurement period and for the year ended December 31, 2018.

For the tax years 2016 through 2019, Voya Financial, Inc. participates in the IRS Compliance Assurance Process (CAP), which is a continuous audit program provided by the IRS. The IRS finalized the audit of Voya Financial, Inc. for the period ended December 31, 2016. Voya Financial, Inc. is under examination for the periods ended December 31, 2017 and December 31, 2018. For the period ended December 31, 2017, Voya Financial, Inc. expects the examination to be finalized within the next twelve months.

E. Other Tax Disclosures

(1) As of December 31, 2018, the Company's tax credit and net operating loss carryforward originated and expires as follows:

	Year of Origination	Year of Expiration	Amount
Low Income Housing Tax Credit	2013	2033	$ 3,904,490
Low Income Housing Tax Credit	2014	2034	2,325
Low Income Housing Tax Credit	2015	2035	2,046
Total Low Income Housing Credit			$ 3,908,861
Net Operating Loss	2017	2032	$ 6,728,685

(2) There are no amounts of federal income tax incurred in prior years that will be available for recoupment in the event of future net losses.

(3) There were no deposits admitted under Section 6603 of the Internal Revenue Service Code as of December 31, 2018.

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
IB Holdings LLC
IIPS of Florida, LLC
ILICA LLC
Langhorne I, LLC
Midwestern United Life Insurance Company
Pen-Cal Administrators, Inc.
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 Benefits Company, LLC
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 Institutional Trust 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 Investment Trust Company
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 had a (payable)/receivable of $12,883,439 at December 31, 2018 and $7,822,783 at December 31, 2017 respectively, to/from 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 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."

The Company has two wholly owned insurance subsidiaries: ReliaStar Life Insurance Company of New York ("RNY") and Roaring River, LLC ("RR").

On June 1, 2018, the Company's ultimate parent, Voya Financial, Inc., consummated a series of transactions (collectively, the "Transaction") pursuant to a Master Transaction Agreement dated December 20, 2017 (the "MTA") with VA Capital Company LLC ("VA Capital") and Athene Holding Ltd ("Athene"). As part of the Transaction, VA Capital's wholly-owned subsidiary, Venerable Holdings, Inc. ("Venerable"), acquired certain assets of Voya Financial, Inc., including all of the shares of the capital stock of Voya Insurance and Annuity Company ("VIAC"), an affiliate of the Company, and all of the membership interests of Directed Services LLC ("DSL"), another affiliate of the Company. As of June 1, 2018, VIAC and DSL are no longer affiliates of the Company.

On December 30, 2008, RR received its licensure as a Captive from the Director of the Missouri Department of Insurance. As of December 31, 2018, the Company's adjusted carrying value of RR is $0.

B. Transactions

On December 21, 2018, the Company received a return of capital of $7,500,000 from RR.

In connection with the closing of the Transaction, the Company purchased certain real property used as Voya Financial Inc.'s Atlanta Campus from its then affiliate, VIAC. The cost of the property at time of acquisition was $39,735,000. As of June 30, 2018, the property is classified as Properties occupied by the Company in accordance with SSAP No. 40R, *Real Estate Investments*.

On December 27, 2017, the Company received a return of capital of $14,000,000 from RR.

On May 22, 2017, the Company declared an extraordinary distribution in the amount of $231,000,000 to its sole shareholder, Voya Holdings, for ultimate distribution to Voya Financial, Inc., subject to approval of the Minnesota Department of Commerce-Insurance Division, which was paid on June 29, 2017, after receipt of such approval.

C. Change in Intercompany Arrangements

None

D. Amounts Due To/From Related Parties

At December 31, 2018, the Company reported $37,576,078 amounts due to affiliated companies and $63,885,030 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 $74,129 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 December 31, 2020, the Company and Voya Financial, Inc. can borrow up to 2% of the Company's admitted assets excluding separate accounts as of December 31 of the preceding year from one another. Interest on any borrowing by a subsidiary under a reciprocal loan agreement is charged at a rate based on the prevailing market rate for similar third-party borrowing or securities. Under this agreement, the Company incurred interest expense of $36,429 for the year ended December 31, 2018 and received interest income of $354,305. As of December 31, 2018, the Company had $0 outstanding receivable and no outstanding payable from Voya Financial, Inc. under the reciprocal loan agreement.

On December 29, 2004, the Company agreed to lend then affiliate VIAC, the principal sum of $175,000,000 plus interest through a surplus note approved by the Iowa Commission of Insurance. As a result of the Transaction referenced in Note 10.A, VIAC is no longer an affiliate. The Company continues to own the surplus note issued by VIAC and the terms of the agreement remain the same.

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 are not 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.

Services Agreements - The Company has entered into an inter-insurer services agreement with its U.S. insurance company affiliates and other affiliates (collectively, the "affiliates") whereby the affiliates provide certain administrative, management, professional, advisory, consulting, and other services to each other. The Company has entered into a services agreement with Voya Services Company ("VSC") whereby VSC provides certain administrative, management, professional, advisory, consulting and other services to the Company. The Company has entered into a services agreement with RNY whereby the Company provides certain administrative, management, professional, advisory, consulting and other services to RNY. 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. The Company entered into a services agreement with RR and VSC whereby the Company and VSC provide certain administrative, management, professional, advisory, consulting and other services to RR.

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 wholly owned by Voya Holdings. 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.

O. SCA and SSAP No. 48 Entity Loss Tracking

SCA Entity	Reporting Entity's Share of SCA Net Income (Loss)	Accumulated Share of SCA Net Income (Losses)	Reporting Entity's Share of SCA's Equity, Including Negative Equity	Guaranteed Obligation/ Commitment for Financial Support (Yes/No)	SCA Reported Value
Roaring River, LLC	$ (33,296,446)	$ (324,032,220)	$ (302,282,220)	No	$ —

The reporting entity does not have investments in other securities or loans to RR.

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 Agreements

(1) The Company is a member of the FHLB of Des Moines. The Company has not conducted any recent business activity with the FHLB. The Company has determined the estimated maximum borrowing capacity from the FHLB as $6,200,000,000. The Company has the ability to obtain funding from the FHLB based on a percentage of the value of its assets and subject to the availability of eligible collateral. The limit across all programs is 30% of the general and separate accounts total assets of the Company, one quarter in arrears.

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year

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

2. Prior year-end

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

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

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

(3) Collateral Pledged to FHLB
None

(4) Borrowing from FHLB
None

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

A. Defined Benefit Plan

The Company sponsors a non-contributory supplemental retirement non-qualified plan covering certain U.S. employees. As of December 31, 2018, the Company accrued in accordance with actuarially determined amounts with an offset to the pension cost accrual for the incremental asset amortization.

A summary of the net periodic benefit cost of the Company's benefit plans are as follows at December 31, 2018 and December 31, 2017:

(1) Change in benefit obligation

a. Pension Benefits

	Overfunded		Underfunded	
	2018	2017	2018	2017
1. Benefit obligation at beginning of year	$ —	$ —	$ 29,731,637	$ 31,028,782
2. Service cost	—	—	—	—
3. Interest cost	—	—	1,097,342	1,349,936
4. Contribution by plan participants	—	—	—	—
5. Actuarial gain (loss)	—	—	(1,280,535)	196,487
6. Foreign currency exchange rate changes	—	—	—	—
7. Benefits paid	—	—	(2,908,940)	(2,843,568)
8. Plan amendments	—	—	—	—
9. Business combinations, divestitures, curtailments, settlements and special termination benefits	—	—	—	—
10. Benefit obligation at end of year	$ —	$ —	$ 26,639,504	$ 29,731,637

b. Postretirement Benefits

	Overfunded		Underfunded	
	2018	2017	2018	2017
1. Benefit obligation at beginning of year	$ —	$ —	$ 4,383,213	$ 4,591,987
2. Service cost	—	—	—	—
3. Interest cost	—	—	152,673	187,519
4. Contribution by plan participants	—	—	346,414	302,982
5. Actuarial gain (loss)	—	—	(248,126)	249,840
6. Foreign currency exchange rate changes	—	—	—	—
7. Benefits paid	—	—	(688,057)	(949,115)
8. Plan amendments	—	—	—	—
9. Business combinations, divestitures, curtailments, settlements and special termination benefits	—	—	—	—
10. Benefit obligation at end of year	$ —	$ —	$ 3,946,117	$ 4,383,213

c. Special or Contractual Benefits Per SSAP No. 11*

	Overfunded		Underfunded	
	2018	2017	2018	2017
1. Benefit obligation at beginning of year	$ —	$ —	$ 11,000	$ 7,200
2. Service cost	—	—	—	—
3. Interest cost	—	—	226	366
4. Contribution by plan participants	—	—	—	—
5. Actuarial gain (loss)	—	—	(11,226)	3,434
6. Foreign currency exchange rate changes	—	—	—	—
7. Benefits paid	—	—	—	—
8. Plan amendments	—	—	—	—
9. Business combinations, divestitures, curtailments, settlements and special termination benefits	—	—	—	—
10. Benefit obligation at end of year	$ —	$ —	$ —	$ 11,000

* SSAP No. 11, *Postemployment Benefits and Compensated Absences* ("SSAP No. 11")

(2) Change in plan assets

	Pension Benefits		Postretirement Benefits		Special or Contractural Benefits Per SSAP No. 11	
	2018	2017	2018	2017	2018	2017
a. Fair value of plan assets at beginning of year	$ —	$ —	$ —	$ —	$ —	$ —
b. Actual return on plan assets	—	—	—	—	—	—
c. Foreign currency exchange rate changes	—	—	—	—	—	—
d. Reporting entity contribution	2,908,940	2,843,568	341,643	646,133	—	—
e. Plan participants' contributions	—	—	346,414	302,982	—	—
f. Benefits paid	(2,908,940)	(2,843,568)	(688,057)	(949,115)	—	—
g. Business combinations, divestitures and settlements	—	—	—	—	—	—
h. Fair value of plan assets at end of year	$ —	$ —	$ —	$ —	$ —	$ —

(3) Funded status

	Pension Benefits		Postretirement Benefits	
	2018	2017	2018	2017
a. Components:				
1. Prepaid benefit costs	$ —	$ —	$ —	$ —
2. Overfunded plan assets	—	—	—	—
3. Accrued benefit costs	18,313,902	17,583,382	9,399,772	10,592,335
4. Liability for pension benefits	8,325,602	12,148,255	(5,453,655)	(6,209,122)
b. Assets and Liabilities recognized				
1. Assets (nonadmitted)	$ —	$ —	$ —	$ —
2. Liabilities recognized	26,639,504	29,731,637	3,946,117	4,383,213
c. Unrecognized liabilities	$ —	$ —	$ —	$ —

(4) Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits		Special or Contractural Benefits Per SSAP No. 11	
	2018	2017	2018	2017	2018	2017
a. Service cost	$ —	$ —	$ —	$ —	$ —	$ —
b. Interest cost	1,097,342	1,349,936	152,673	187,519	226	366
c. Expected return on plan assets	—	—	—	—	—	—
d. Transition asset or obligation	821,241	821,241	—	—	—	—
e. Gains and losses	1,720,860	1,711,837	(245,868)	(290,515)	(11,226)	3,434
f. Prior service cost or credit	17	21	(757,725)	(773,201)	—	—
g. Gain or loss recognized due to a settlement or curtailment	—	—	—	—	—	—
h. Total net periodic benefit cost	$ 3,639,460	$ 3,883,035	$ (850,920)	$ (876,197)	$ (11,000)	$ 3,800

(5) Amounts in unassigned funds (surplus) recognized as components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits	
	2018	2017	2018	2017
a. Items not yet recognized as a component of net periodic cost-prior year	$ 12,148,255	$ 14,484,867	$ (6,209,122)	$ (7,522,678)
b. Net transition asset or obligation recognized	(821,241)	(821,241)	—	—
c. Net prior service cost or credit arising during the period	—	—	—	—
d. Net prior service cost or credit recognized	(17)	(21)	757,725	773,201
e. Net gain and loss arising during period	(1,280,535)	196,487	(248,126)	249,840
f. Net gain and loss recognized	(1,720,860)	(1,711,837)	245,868	290,515
g. Items not yet recognized as a component of net periodic cost- current year	8,325,602	12,148,255	(5,453,655)	(6,209,122)

(6) Amounts in unassigned funds (surplus) expected to be recognized in the next fiscal year as components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits	
	2018	2017	2018	2017
a. Net transition asset or obligation	$ 821,241	$ 821,241	$ —	$ —
b. Net prior service cost or credit	—	17	(542,191)	(757,725)
c. Net recognized gains and losses	833,853	1,720,860	(267,850)	(247,568)

(7) Amounts in unassigned funds (surplus) that have not yet been recognized as components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits	
	2018	2017	2018	2017
a. Net transition asset or obligation	$ 1,642,478	$ 2,463,719	$ —	$ —
b. Net prior service cost or credit	—	17	(2,490,361)	(3,248,086)
c. Net recognized gains and losses	6,683,124	9,684,519	(2,963,294)	(2,961,036)

(8) Assumptions used in determining the accounting for the defined benefit plans and other benefit plans are as follows:

	2018	2017
Weighted-average assumptions used to determine net periodic benefit cost as of December 31		
a. Weighted-average discount rate	3.85%	4.55%
b. Expected long-term rate of return on plan assets	N/A	N/A
c. Rate of compensation increase	N/A	N/A
Weighted-average assumptions used to determine projected benefit obligations as of December 31		
d. Weighted-average discount rate	4.46%	3.64%
e. Rate of compensation increase	N/A	N/A

The weighted-average discount rate used to determine net periodic benefit cost of other benefit plans was 3.64% and 4.55% as of December 31, 2018 and 2017, respectively.

The weighted-average discount rate used to determine projected benefit obligation was 4.18% and 3.64% as of December 31, 2018 and 2017, respectively.

The annual assumed rate of increase in the per capita cost of covered benefits (i.e. health care cost trend rate) for the medical plan is 6.70%, decreasing gradually to 5.00% over five years.

(9) The amount of the accumulated benefit obligation for defined benefit pension plans was $26,639,504 for 2018 and $29,731,637 for 2017.

(10) The Company has multiple postretirement welfare benefit plans. The medical plans are contributory, with plan premiums and participants' contributions adjusted annually. The life insurance plan for retirees is contributory based on retirement date. Voya Financial, Inc. does not subsidize retiree medical benefit coverage for retirements that occur after October 1, 2009. Prior to April 1, 2017, coverage for Medicare eligible retirees was provided through a fully insured Medicare Advantage plan. Effective April 1, 2017, the fully insured Medicare Advantage Plan was replaced with access to individual coverage through a private exchange. The Company's premium subsidy ended and was replaced with a monthly HRA contribution.

(11) Assumed health care cost trend rates have a significant effect on the amounts reported for the health care plans. A one percentage point change in assumed health care cost trend rates would have the following effects:

	1 Percentage Point Increase	1 Percentage Point Decrease
a. Effect on total of service and interest cost components	$ 84	$ (83)
b. Effect on postretirement benefit obligation	1,364	(1,341)

In March 2010, the Patient Protection and Affordable Care Act ("PPACA") was signed into law along with the Health Care and Education Reconciliation Act of 2010 ("HCERA"), which amended certain aspects of the PPACA (collectively, the "Act"). The Act required employers to make certain conforming changes to retiree health benefits provided in order to comply with the new legislation. Significant provisions of the Act include expanded benefit mandates and an excise tax on health insurance coverage exceeding a threshold amount. The effect of the Act on the Company's projected benefit obligation and cost is immaterial.

(12) The following estimated future payments, which reflect expected future service, as appropriate, are expected to be paid in the years indicated:

	Years	Amount
a.	2019	$ 3,003,990
b.	2020	2,893,546
c.	2021	2,793,701
d.	2022	2,728,951
e.	2023	2,634,509
f.	2024 through 2028	11,593,019

(13) The Company does not have any regulatory contribution requirements for 2019, and the Company currently intends to make voluntary contributions of $2,476,720 to the defined benefit pension plan for 2019.

(14) The Company does not have any plan assets.

(15) The Company does not have any alternative methods used to amortize prior service amounts or net gains and losses.

(16) The Company does not have any substantive commitment used as the basis for accounting for the benefit obligation.

(17) There were no costs associated with providing special or contractual termination benefits.

(18) There has been no significant change in the benefit obligation or plan assets not otherwise apparent in the other disclosures required by SSAP No. 102, *Pensions* ("SSAP No. 102") and SSAP No. 92, *Postretirement Benefits Other Than Pensions* ("SSAP No. 92").

(19) The Company does not have any plan assets.

(20) The Company does not have any plan assets.

(21) The effects on the Company's 2013 financial statements of adopting SSAP No. 102/92 at January 1, 2013 was an increase in surplus of $3,229,574, a decrease in liabilities of $9,799,620 and a decrease to an intangible asset of $6,570,046. The adoption had no impact on net income.

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 for the Savings Plan were $5,616,423 and $6,332,137 for 2018 and 2017, 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 $5,080,496 and $4,959,342 for 2018 and 2017, 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, 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. Prior to April 1, 2017, coverage for Medicare eligible retirees was provided through a fully insured Medicare Advantage plan. Effective April 1, 2017, the fully insured Medicare Advantage Plan was replaced with access to individual coverage through a private exchange. The Company's premium subsidy ended and was replaced with a monthly HRA contribution.

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 $26,278,330 and $29,685,491 for the deferred compensation commitment for its employees for the years ended December 31, 2018, and 2017, 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, 2017 and 2018. 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 $14,467,245 and $15,959,362 for 2018 and 2017, respectively.

H. Postemployment Benefits and Compensated Absences
Obligations for postemployment benefits and compensated absences are accrued in accordance with SSAP No. 11. The Company's accrued liability for post employment benefits was $0 for the year ending December 31, 2018 and $11,000 for year ending December 31, 2017.

I. Impact of the Medicare Modernization Act on Postretirement Benefits
As of August 1, 2009, ING's Post Retirement Welfare ("PRW") Plans are no longer eligible for the Medicare Drug Subsidy (RDS) that was being shared with retirees and beneficiaries.

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

(1) Outstanding Shares
The Company has 25,000,000 common shares authorized and 2,000,000 common shares issued and outstanding with a par value of $1.25 per share as of December 31, 2018.

(2) Preferred Stock
The Company has 5,000,000 shares of preferred stock authorized, with 80,000 shares issued and outstanding, with a par value of $1.25 per share as of December 31, 2018.

(3) Dividend Restrictions
Under Minnesota insurance law, an extraordinary dividend or distribution is defined as a dividend or distribution that, together with other dividends and distributions made within the preceding twelve months, exceeds the greater of (1) 10% of the 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, in each case determined in accordance with statutory accounting principles. An extraordinary dividend or distribution cannot be paid without the prior approval of the Minnesota Department of Commerce-Insurance Division.

(4) Dividends Paid
The Company paid an extraordinary distribution in the amount of $231,000,000 to its parent, Voya Holdings Inc., on June 29, 2017.

(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 the balance of special surplus funds from prior year.

(10) Unassigned Funds from Unrealized Gains and/or Losses
The portion of unassigned funds (surplus) represented or (reduced) by cumulative unrealized gains and losses is $51,234,201.

(11) Surplus Notes

Date Issued	Interest Rate	Par Value (Face Amount of Notes)	Carrying Value of Note*	Interest And/Or Principal Paid Current Year	Total Interest And/ Or Principal Paid	Unapproved Interest And/Or Principal	Date of maturity
12/1/2001	3.26%	$ 100,000,000	$ 100,000,000	$ 2,636,666	$ 60,962,683	$ 829,588	09/15/2021
1311999	Total	$ 100,000,000	$ 100,000,000	$ 2,636,666	$ 60,962,683	$ 829,588	XXX

*Total should agree with Page 3, line 32

A surplus note with a carrying value and par value of $100,000,000 was issued by the Company to Voya Holdings on December 1, 2001 with September 15, 2021 as the date of maturity. On November 25, 2009, the surplus note transferred beneficial ownership from Voya Holdings to SLDI Georgia Holdings, Inc. Interest paid for the year ended December 31, 2018 was $2,636,666. As of December 31, 2018, a total of $60,962,683 has been paid in interest. The interest rate associated with this surplus debenture varies.

Payment of the note and related accrued interest is subordinate to payments due to policyholders, claimant and beneficiary claims, as well as debts owed to all other classes of debtors, other than surplus note holders of the Company in the event of (a) the institution of bankruptcy, reorganization, insolvency, or liquidation proceedings by or against the Company, or (b) the appointment of a Trustee, receiver or other conservator for a substantial part of the Company's properties. Any payment of principal and/or interest made is subject to the prior approval of the Minnesota Insurance Commissioner.

(12) The impact of any restatement due to prior quasi-reorganizations is as follows:
None

(13) The effective date of all quasi-reorganizations in the prior 10 years is May 8, 2013.

14. Liabilities, Contingencies, and Assessments

A. Contingent Commitments

(1) As part of its overall investment strategy, the Company is committed to provide additional capital contributions of $349,490,345 and $410,704,202 at December 31, 2018 and 2017, respectively, in partnerships reported in other invested assets not on the balance sheets.

(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 $1,277,219 and $4,049,635 as of December 31, 2018 and 2017, respectively. The Company has also recorded an asset of $4,938,527 and $7,245,071 as of December 31, 2018 and 2017, 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 2017 and 2018:

a.	Assets recognized from paid and accrued premium tax offsets as of December 31, 2017	$ 7,245,071
b.	Decreases current year:	
	Premium tax offset applied	652,343
	Changes in premium tax offset capacity / other adjustments	2,394,491
c.	Increases current year:	
	Creditable Assessments Remitted	740,290
d.	Assets recognized from paid and accrued premium tax offsets as of December 31, 2018	$ 4,938,527

(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	$ 929,789	$ 582,735	$ 642,229	$ 402,510
ANIC	80,851	43,862	55,846	30,296

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	0-68	11	44	0-20	6
ANIC	50	0-68	14	44	0-20	6

C. Gain Contingencies

There were no material gain contingencies as of December 31, 2018.

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. Certain claims are asserted as class actions, purporting to represent a group of similarly situated individuals. The Company's litigation includes Henkel of America v. ReliaStar Life Insurance Company (USDC District of Connecticut, No. 1:18-cv-00965) (filed June 8, 2018). Plaintiff alleges that the Company breached the terms of a stop loss policy it issued to Plaintiff by refusing to reimburse Plaintiff for more than $47,000,000 in claims incurred by participants in

prior years and submitted for coverage under the stop loss policy. Plaintiff alleges a breach of contract claim or, in the alternative, that the stop loss policy be declared to cover the submitted claims, and also asserts that the Company engaged in unfair trade practices and unfair insurance practices in violation of state statutes, and did so willfully and intentionally to warrant an award of punitive damages under state law. The Company denies the allegations, which it believes are without merit, and intends to defend the case vigorously. The Company filed its answer with affirmative defenses on July 5, 2018, and its response to Plaintiff's motion for judgment on the pleadings on September 6, 2018.

In addition, the life insurance industry, including the Company, has experienced litigation alleging, for example, that insurance companies have breached the terms of their life insurance policies by increasing the insurance rates of the applicable policies inappropriately or by factoring into rate adjustments elements not disclosed under the terms of the applicable policies, and, consequently, unjustly enriched themselves. This litigation is generally known as cost of insurance litigation. 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. Cost of insurance litigation for the Company includes Advance Trust & Life Escrow Services, LTA v. ReliaStar Life Insurance Company (USDC District of Minnesota, No. 1:18-cv-02863) (filed October 5, 2018), a putative class action in which Plaintiff alleges that the Company's universal life insurance policies only permitted the Company to rely upon the policyholders' expected future mortality experience to establish the cost of insurance, and that as projected mortality experience improved, the policy language required the Company to decrease the cost of insurance. Plaintiff alleges that the Company did not decrease the cost of insurance as required, thereby breaching its contract with the policyholders, and seeks class certification. The Company denies the allegations in the complaint, believes the complaint to be without merit, and will defend the lawsuit vigorously. Cost of insurance litigation also includes Cutler v. Voya Financial, Inc. and ReliaStar Life Insurance Company (USDC S.D. Florida, No. 1:18-cv-20723) (filed February 23, 2018), in which the plaintiff alleges that his insurance policy only permitted the Company to rely upon his expected future mortality experience to establish and increase his cost of insurance, but the Company instead relied upon other, non-disclosed factors to do so. Plaintiff alleges breach of contract, unjust enrichment, conversion and fraud claims against the Company. The Company denies the allegations in the complaint, believes the complaint to be without merit, and intends to defend the matter vigorously. On November 8, 2018, plaintiff filed an amended complaint, and on November 26, 2018, the Company filed a motion to dismiss fraud claims from the amended complaint. A response and reply have been filed by the parties, who now await the court's decision.

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, 2018 and 2017, the Company had admitted assets of $488,587 and $766,622 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 $1,842,719 and $1,856,277 for 2018 and 2017, 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 material 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	
	2018	2017	2018	2017
a. Swaps*	$ 2,226,841,348	$ 3,760,300,000	$ 1,743,829,357	$ 1,326,578,295
b. Futures	—	—	7,165,000	7,815,000
c. Options	23,827,867	76,530,853	22,019,589	35,129,145
d. Total	$ 2,250,669,215	$ 3,836,830,853	$ 1,773,013,946	$ 1,369,522,440

*Swaps includes interest rate swaps, foreign exchange swaps and forwards

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.

(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, 2018 the Company held $4,357,000 and $8,350,054 of net cash collateral related to OTC derivative contracts and cleared derivative contracts, respectively. In addition, as of December 31, 2018, the Company delivered securities as collateral of $40,593,820 and held $0 of securities as collateral.

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

A. Administrative Services Only ("ASO") Plans

The gain from operations from ASO uninsured accident and health plans and the uninsured portion of partially insured plans for which the reporting entity serves as an ASO is as follows for the year ended December 31, 2018:

		ASO Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total ASO
a.	Net reimbursement for administrative expenses (including administrative fees) in excess of actual expenses	$ 261,645	$ —	$ 261,645
b.	Total net other income or expenses (including interest paid to or received from plans)	46	—	46
c.	Net gain or (loss) from operations	261,691	—	261,691
d.	Total claim payment volume	5,858,446	—	5,858,446

B. Administrative Services Contract ("ASC") Plans

None

C. Medicare or Other Similarly Structured Cost-Based Reimbursement Contract

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 2018 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	$ 123,535,020
Total					$ 123,535,020

20. Fair Value Measurements

A. Fair Value Measurements at Reporting Date

(1) The table below shows assets and liabilities measured and reported at net asset value ("NAV") or fair value in which the fair value measurements use quoted prices in active markets for identical assets or liabilities (Level 1), significant other observable inputs (Level 2) and significant unobservable inputs (Level 3) as of December 31, 2018:

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds					
Commercial mortgage-backed	$ —	$ 1	$ —	$ —	$ 1
Other asset-backed	—	4,491,383	—	—	4,491,383
Total Bonds	$ —	$ 4,491,384	$ —	$ —	$ 4,491,384
Common stock	30,450	10,000,000	3,808,473	—	13,838,923
Derivatives assets					
Equity contracts	—	374,557	—	—	374,557
Foreign exchange contracts	—	27,131	—	—	27,131
Interest rate contracts	—	18,681,864	—	—	18,681,864
Total Derivatives	$ —	$ 19,083,552	$ —	$ —	$ 19,083,552
Separate account assets	2,007,705,314	5,753,182	70,656	—	2,013,529,152
Total assets at fair value/NAV	$ 2,007,735,764	$ 39,328,118	$ 3,879,129	$ —	$ 2,050,943,011
b. Liabilities at fair value					
Supplementary contracts and immediate annuities	$ —	$ 42,043,952	$ —	$ —	$ 42,043,952
Deposit type contracts	—	734,693,189	—	—	734,693,189
Derivatives liabilities					
Credit contracts	—	834,970	—	—	834,970
Equity contracts	—	185,872	—	—	185,872
Foreign exchange contracts	—	8,733	—	—	8,733
Interest rate contracts	—	11,103,186	—	—	11,103,186
Total Derivatives	$ —	$ 12,132,761	$ —	$ —	$ 12,132,761
Total liabilities	$ —	$ 788,869,902	$ —	$ —	$ 788,869,902

There were no transfers between Level 1 and Level 2 during the year ended December 31, 2018. 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, 2018:

Description	Beginning balance at January 1, 2018	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, 2018
a. Assets										
Bonds										
Foreign	$ 1,440,000	$ —	$ (1,440,000)	$ —	$ —	$ —	$ —	$ —	$ —	$ —
Common stock	2,432,891	—	—	—	(787,120)	2,162,702	—	—	—	3,808,473
Derivatives										
Equity contracts	333,060	—	—	154,938	(238,436)	32,994	—	—	(282,556)	—
Separate accounts	478,879	96,963	—	(292)	(224,939)	—	—	(247,256)	(32,699)	70,656
Total Assets	$ 4,684,830	$ 96,963	$ (1,440,000)	$ 154,646	$ (1,250,495)	$ 2,195,696	$ —	$ (247,256)	$ (315,255)	$ 3,879,129
b. Liabilities										
Total Liabilities	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —

Transfers into or out of Level 3 during the year ended December 31, 2018 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"). 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 or NAV hierarchy in which the fair value measurements fall as of December 31, 2018:

Type of Financial Instrument	Aggregate Fair Value	Carrying Value	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds	$ 13,364,249,509	$ 13,190,316,578	$ 495,053,820	$12,433,557,499	$ 435,638,190	$ —	$ —
Preferred stock	79,935,019	73,898,557	2,260,800	2,368,894	75,305,325	—	—
Common stock	13,838,923	13,838,923	30,449	10,000,000	3,808,474	—	—
Mortgage loans	2,202,123,996	2,157,040,887	—	—	2,202,123,996	—	—
Contract loans	552,850,052	552,850,052	552,850,052	—	—	—	—
Other invested assets	229,511,716	197,700,900	—	229,511,716	—	—	—
Cash, cash equivalents and short-term investments	19,035,277	19,035,831	17,544,828	1,490,449	—	—	—
Derivatives							
Equity contracts	374,557	374,557	—	374,557	—	—	—
Foreign exchange contracts	2,143,095	1,940,859	—	2,143,095	—	—	—
Interest rate contracts	26,773,841	18,681,864	—	26,773,841	—	—	—
Separate account assets	2,015,354,209	2,015,354,209	2,009,530,371	5,753,182	70,656	—	—
Total Assets	$ 18,506,190,194	$ 18,241,033,217	$ 3,077,270,320	$12,711,973,233	$ 2,716,946,641	$ —	$ —
Liabilities							
Supplementary contracts and immediate annuities	$ 74,592,693	$ 68,718,865	$ —	$ 42,043,952	$ 32,548,741	$ —	$ —
Deposit type contracts	750,310,973	770,171,565	—	734,693,189	15,617,784	—	—
Derivatives							
Credit contracts	834,970	834,970	—	834,970	—	—	—
Equity contracts	185,872	185,872	—	185,872	—	—	—
Foreign exchange contracts	2,575,406	1,548,406	—	2,575,406	—	—	—
Interest rate contracts	20,562,723	11,103,186	142,638	20,420,085	—	—	—
Total Liabilities	$ 849,062,637	$ 852,562,864	$ 142,638	$ 800,753,474	$ 48,166,525	$ —	$ —

D. Reasons Not Practicable to Estimate Fair Value
None

E. Investments measured using the NAV practical expedient pursuant to SSAP No. 100R, *Fair Value*
None

21. Other Items

A. Extraordinary Items
None

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.

In connection with the closing of the Transaction, the Company reinsured certain of its fixed annuity business to two wholly owned subsidiaries of Athene. The business being reinsured includes substantially all in-force individual fixed and fixed index deferred and fixed payout annuities of the Company. As a result of the Transaction, the Company no longer issues fixed annuity or fixed indexed annuity contracts. The impact of the reinsurance transaction on the Company's 2018 financial statement was a decrease in net income of approximately $12,000,000 primarily due to the ceding commission the Company paid to Athene.

On October 30, 2018, the Company's ultimate parent, Voya Financial, Inc., announced that it will cease selling new business in its Individual Life segment, effective December 31, 2018, and will retain the existing in-force block of policies. The Company does not believe this event will have a material impact on its financial condition.

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, 2018.

As part of its overall investment strategy, the Company has entered into agreements to purchase private placements and commercial mortgages of $55,984,856 and $79,461,484 at December 31, 2018 and 2017, 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, 2018:

Description of State Transferable and Non-transferable Tax Credits	State	Carrying Value	Unused Amount
Fixed Credit at time of purchase	AL	1,075,000	—
Fixed Credit at time of purchase	NC	1,164,000	1,280,000
Total		$ 2,239,000	$ 1,280,000

(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, 2018.

(4) State Tax Credits Admitted and Nonadmitted as of December 31, 2018

	Total Admitted	Total Nonadmitted
a. Transferable	$ 2,239,000	$ —
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. While certain geographies began to show signs of slowing in the fourth quarter, this backdrop overall 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, 2018.

(3) The Company's direct exposure through other investments as of December 31, 2018:

		Actual Cost	Book/Adjusted Carrying Value (excluding interest)	Fair Value	Other Than Temporary Impairment Losses Recognized
a.	Residential mortgage-backed securities	$ 101,532,760	$ 98,069,041	$ 111,908,392	$ 168,761
b.	Commercial mortgage-backed securities	—	—	—	—
c.	Collateralized debt obligations	—	—	—	—
d.	Structured securities	23,422,039	23,783,500	25,973,558	—
e.	Equity investment in subsidiary, controlled or affiliated companies*	685,262	628,437	676,167	79
f.	Other assets				—
g.	Total	$ 125,640,061	$ 122,480,978	$ 138,558,117	$ 168,840

* The Company's subsidiary, RNY has direct exposure through other investments that comprise less than 1% of the Company's invested assets as of December 31, 2018. The Company's subsidiary, RR does not have direct exposure through other investments as of December 31, 2018.

(4) The Company does not have underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage as of December 31, 2018.

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, 2018, all retained asset accountholders 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, 2018		December 31, 2017	
	Number	Balance	Number	Balance
a. Up to and including 12 months	1,681	$ 124,041,388	1,292	$ 105,094,676
b. 13 to 24 months	972	41,923,568	989	42,920,095
c. 25 to 36 months	1,013	36,030,855	610	25,663,872
d. 37 to 48 months	705	23,811,160	522	28,034,757
e. 49 to 60 months	611	27,654,316	532	20,086,326
f. Over 60 months	9,283	281,721,002	6,174	201,043,308
g. Total	14,265	$ 535,182,289	10,119	$ 422,843,034

(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	4,744	$ 238,663,244	5,375	$ 184,179,790
b. Number/amount of retained asset accounts issued/added during the year	6,426	368,292,046	1,496	92,342,550
c. Investment earnings credited to retained asset accounts during the year	N/A	1,821,266	N/A	1,715,168
d. Fees and other charges assessed to retained asset accounts during the year	N/A	673	N/A	1,021
e. Number/amount of retained asset accounts transferred to state unclaimed property funds during the year	239	223,868	331	242,600
f. Number/amount of retained asset accounts closed/withdrawn during the year	1,651	249,042,400	1,555	102,321,213
g. Number/balance of retained asset accounts at the end of the year g=a+b+c-d-e-f	9,280	$ 359,509,615	4,985	$ 175,672,674

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, 2018 that may have a material effect on the Company's financial statements. The Company evaluated events subsequent to December 31, 2018 through February 26, 2019, 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, 2018 that may have a material effect on the Company's financial statements. The Company evaluated events subsequent to December 31, 2018 through February 26, 2019, 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 (X) No ( )

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 $58,165. Also provide the total amount of reinsurance credits taken for these agreements.$717,861.

(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 $7,449,469,677.

(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 (X) No ( )

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, 2018 that are subject to retrospective rating features was $12,687,331. This represented 2.3% of the total net group life premiums written. The amount of net group health premium written by the company at December 31, 2018 that was subject to retrospective rating features was $1,644,586 or 0.8% of net group health premiums written. 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")
None

25. Change in Incurred Losses and Loss Adjustment Expenses

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

Reserves as of December 31, 2017 were $108,368,438. As of December 31, 2018, $34,706,715 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $69,150,290 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on group term life and disability lines of insurance. There was an additional $838,059 favorable prior-year loss development on amounts recaptured as part of a reinsurance transaction that occurred in 2Q18. Therefore, there has been a $4,511,433 favorable prior-year development since December 31, 2017. 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 no favorable prior year loss development on retrospectively rated policies. However, the business to which it relates may be subject to premium adjustments. Finally, including a deduction of $0 of accumulated required interest on claim reserves results in a true favorable development of $5,349,492.

B. Significant Changes in Methodologies and Assumptions
None

NOTES TO FINANCIAL STATEMENTS

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, 2018, premiums on participating policies were $15,061,500, less than 2% 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 $24,590,576 and $10,742,030 was incurred in 2018 and 2017, respectively.

30. Premium Deficiency Reserves

1. Liability carried for premium deficiency reserves	$	320,562
2. Date of the most recent evaluation of this liability		December 31, 2018
3. Was anticipated investment income utilized in the calculation?	Yes [ ]	No [X]

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 $3,278,694 is reported in Exhibit 5, Miscellaneous Reserves section. A reserve of $105,851,668 for 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, 2018, the Company had $5,993,206,089 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 Minnesota. Reserves to cover the above insurance totaled the gross amount of $408,353,587 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	$ 42,235,451	$ 20,388,391	$ —	$ 62,623,842	0.6%
(2) At book value less current surrender charge of 5% or more	208,672,986	—	—	208,672,986	2.2%
(3) At fair value	—	—	862,069,852	862,069,852	8.9%
(4) Total with market value adjustment or at fair value (total of 1 through 3)	250,908,437	20,388,391	862,069,852	1,133,366,680	11.7%
(5) At book value without adjustment (minimal or no charge or adjustment)	8,038,055,528	—	—	8,038,055,528	83.1%
B. Not subject to discretionary withdrawal	501,463,112	—	4,691,390	506,154,502	5.2%
C. Total (gross: direct + assumed)	8,790,427,077	20,388,391	866,761,242	9,677,576,710	100.0%
D. Reinsurance ceded	727,924,645	—	—	727,924,645	
E. Total (net) (C) - (D)	$ 8,062,502,432	$ 20,388,391	$ 866,761,242	$ 8,949,652,065	

F. Life & Accident & Health Annual Statement:	
(1) Exhibit 5, Annuities Section, Total (net)	$ 7,118,690,880
(2) Exhibit 5, Supplemental Contracts with Life Contingencies Section, Total (net)	104,921,121
(3) Exhibit 7, Deposit - Type Contracts, line 14, column 1	838,890,430
(4) Subtotal	8,062,502,431
Separate Accounts Annual Statement:	
(5) Exhibit 3, line 0299999, column 2	887,065,226
(6) Exhibit 3, line 0399999, column 2	84,407
(7) Policyholder dividend and coupon accumulations	—
(8) Policyholder premiums	—
(9) Guaranteed interest contracts	—
(10) Other contract deposit funds	—
(11) Subtotal	887,149,633
(12) Combined total	$ 8,949,652,064

33. Premium & Annuity Considerations Deferred and Uncollected

A. Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2018, were as follows:

Type	Gross	Net of Loading
(1) Industrial	$ —	$ —
(2) Ordinary new business	2,135,769	(280,803)
(3) Ordinary renewal	(949,526,478)	(933,656,027)
(4) Credit Life	—	—
(5) Group Life	(83,462,732)	(87,063,456)
(6) Group Annuity	—	—
(7) Totals	$ (1,030,853,441)	$ (1,021,000,286)

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, 2018, the Company reported assets and liabilities from the following product lines into a separate account: Individual Annuity, Individual Life and MVA.

(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, 2018 are attributable to the following products and/or transactions:

Product or Transaction	Legally Insulated Assets	Separate Account Assets (Not Legally Insulated)
Individual Annuity	$ 869,167,768	$ —
Individual Life	1,124,113,051	—
MVA	22,073,391	—
Total	$ 2,015,354,210	$ —

(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 2014:

a.	2018	$	12,499,434
b.	2017		12,106,531
c.	2016		11,067,719
d.	2015		11,810,652
e.	2014		11,797,869

The total separate account guarantees paid by the general account for five years beginning in 2014 are:

Year		Guarantees Paid
2018	$	245,875
2017		306,639
2016		275,233
2015		341,530
2014		438,130

(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 12/31/2018	$ —	$ —	$ —	$ 79,659,275	$ 79,659,275
Reserves at 12/31/18:					
(2) For accounts with assets at:					
a. Fair value	$ —	$ 20,388,391	$ —	$ 1,984,629,718	$ 2,005,018,109
b. Amortized cost	—	—	—	—	—
c. Total reserves	$ —	$ 20,388,391	$ —	$ 1,984,629,718	$ 2,005,018,109
(3) By withdrawal characteristics:					
a. Subject to discretionary withdrawal:					
1. With market value adjustment	$ —	$ 20,388,391	$ —	$ —	$ 20,388,391
2. At book value without market value adjustments and with current surrender charge of 5% or more	—	—	—	—	—
3. At fair value	—	—	—	1,979,938,328	1,979,938,328
4. At book value without market value adjustments and with current surrender charge less than 5%	—	—	—	—	—
5. Subtotal	—	20,388,391	—	1,979,938,328	2,000,326,719
b. Not subject to discretionary withdrawal	—	—	—	4,691,390	4,691,390
c. Total	$ —	$ 20,388,391	$ —	$ 1,984,629,718	$ 2,005,018,109
(4) Reserves for asset default risk in lieu of AVR		$ —	$ —	$ —	$ —

C. Reconciliation of net transfers to or (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)	$	79,631,513
b. Transfers from Separate Accounts (Page 4, Line 10)		214,738,013
c. Net transfers to or (from) Separate Accounts (a) - (b)		(135,106,500)
(2) Reconciling Adjustments		—
(3) Transfers as reported in Summary of Operations of the Life Accident & Health Annual Statement (1c) + (2)= (Page 4, Line 26)	$	(135,106,500)

35. Loss/Claim Adjustment Expenses

The balance in the liability for unpaid accident and health claims adjustment expense as of December 31, 2018 and 2017 was $2,773,127 and $3,750,826, respectively. The Company incurred $1,508,123 and paid $1,883,468 of claims adjustment expenses in the current year, of which $668,769 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? ..... Minnesota

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

1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001108874

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

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

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

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. 12/31/2014

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). 05/03/2016

3.4 By what department or departments?
Minnesota .....

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]
If yes, complete and file the merger history data file with the NAIC.

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
Voya Retirement Advisors, 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

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 St
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?
Radha Varadarajan Lakshminarayanan
Vice President & Appointed Actuary
1475 Dunwoody Drive
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 [ ] No [X]

14.21 If the response to 14.2 is yes, provide information related to amendment(s).

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
			0

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a 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 $ 1,011,388

22.22 Amount paid as expenses ..... $ 107,052

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. ..... $ 399,582,774

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.	$	393,968,081
24.102	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$	393,984,156
24.103	Total payable for securities lending reported on the liability page.	$	393,984,156

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	$	10,000,000
25.28	On deposit with states	$	78,773,226
25.29	On deposit with other regulatory bodies	$	0
25.30	Pledged as collateral - excluding collateral pledged to an FHLB	$	40,593,820
25.31	Pledged as collateral to FHLB - including assets backing funding agreements	$	0
25.32	Other	$	0

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
		0

26.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [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
BlackRock Financial Management, Inc.	U
Global Atlantic Re LTD	U
Goldman Sachs Asset Management, LP	U
Athene Asset Management LLC	U

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
107105	BlackRock Financial Management, Inc.	549300LVXYIVJKE13M84	SEC	NO
	Global Atlantic Re LTD		not registered	DS
107738	Goldman Sachs Asset Management, LP	CF5M58QA35CFPUX70H17	SEC	DS
143161	Athene Asset Management LLC	549300L3R6C4MA4YKN89	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
		0
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
		0	

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	13,191,807,581	13,365,739,958	173,932,377
30.2 Preferred stocks	73,898,557	79,935,019	6,036,462
30.3 Totals	13,265,706,138	13,445,674,977	179,968,839

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 [ ] No [X]

32.2 If no, list exceptions:

06050AAA1, 190749AG6, 225470SE4, 22942JAU7, 3137FAQF8
3137FBAK2, 52521FAE7, 65540FBS4

GENERAL INTERROGATORIES

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

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

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

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

OTHER

35.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 198,811

35.2 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
AM BEST RATING SERVICES INC	86,400
American Council of Life Insurers	101,504

36.1 Amount of payments for legal expenses, if any? ..... $ 1,199,972

36.2 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
McDowell Hetherington LLP	297,761

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

37.2 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
	0

GENERAL INTERROGATORIES

PART 2 - LIFE INTERROGATORIES

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

1.2 If yes, indicate premium earned on U.S. business only $ 5,640

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. $ 5,330

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 $ 5,640

1.75 Total incurred claims $ 5,330

1.76 Number of covered lives 3

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	65,974	(63,816)
2.2	Premium Denominator	1,122,540,104	633,114,891
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	35,537,005	27,092,288
2.5	Reserve Denominator	12,061,351,483	11,390,026,948
2.6	Reserve Ratio (2.4/2.5)	0.003	0.002

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? $ 11,579,997

3.4 State the authority under which Separate Accounts are maintained:

Minnesota

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

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

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 $ 235,121,906

4.22 Received $ 30,149,111

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: $ 542,295,974

7. Total dividends paid stockholders since organization of the reporting entity:

7.11 Cash $ 2,460,006,772

7.12 Stock $ 15,880,036

GENERAL INTERROGATORIES

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

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 [X] 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	(9,035)	(9,035)	0
8.32	Paid claims	8,358,773	8,358,773	0
8.33	Claim liability and reserve (beginning of year)	147,504,206	147,504,206	0
8.34	Claim liability and reserve (end of year)	136,688,767	136,688,767	0
8.35	Incurred claims	(2,456,666)	(2,456,666)	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	37,561,093
8.42	$25,000 - 99,999	0	0
8.43	$100,000 - 249,999	(6,040)	4,197,189
8.44	$250,000 - 999,999	0	1,981,257
8.45	$1,000,000 or more	(2,995)	92,949,228

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)
	0

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 [X] N/A [ ]

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
			0	0	0	0

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 ..... $ 914,706,847

12.2 Total Incurred Claims ..... $ 1,026,876,668

12.3 Number of Covered Lives 918,802

*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)

13. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [X] No [ ]

13.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? ..... Yes [ ] No [ ]

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 2018	2 2017	3 2016	4 2015	5 2014
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	32,257,288	31,714,078	33,510,338	35,653,725	37,661,938
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	412,229,512	435,439,832	453,467,078	466,269,854	478,506,295
3.	Credit life (Line 21, Col. 6)	181	248	311	493	672
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	212,985,886	185,344,265	192,336,104	187,070,890	173,420,789
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)	657,472,866	652,498,423	679,313,831	688,994,962	689,589,694
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated	0	0	XXX	XXX	XXX
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	381,920	450,315	492,328	598,767	731,431
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	0	676,853	4,330,681	6,263,247	11,044,463
10.	Credit life (Line 2, Col. 6)	0	0	0	0	0
11.	Group (Line 2, Col. 9)	57,894,552	44,749,939	35,707,147	37,400,113	26,373,662
12.	Industrial (Line 2, Col. 2)	0	0	0	0	0
13.	Total (Line 2, Col. 10)	58,276,472	45,877,107	40,530,156	44,262,127	38,149,556
	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)	323,824,757	164,484,806	324,748,745	331,259,406	321,271,793
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	2,687,675	209,119,343	260,706,581	268,415,816	(628,841,803)
16	Credit life (group and individual) (Line 20.4, Col. 5)	0	0	(53)	0	0
17.1	Group life insurance (Line 20.4, Col. 6)	550,031,094	23,562,529	25,011,480	13,620,091	24,564,376
17.2	Group annuities (Line 20.4, Col. 7)	31,682,906	60,544,264	72,903,763	76,091,665	85,344,256
18.1	A & H-group (Line 20.4, Col. 8)	214,313,673	148,240,587	93,747,729	51,519,852	48,659,749
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)	0	0	53	0	0
18.3	A & H-other (Line 20.4, Col. 10)	0	0	3,198	3,614	3,814
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)	0	0	0	0	0
20.	Total	1,122,540,105	605,951,530	777,121,496	740,910,444	(148,997,815)
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	18,223,192,728	17,570,529,935	17,739,515,571	17,708,138,202	19,209,483,538
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	16,590,256,523	16,087,453,485	16,077,479,165	16,098,976,292	17,264,776,037
23.	Aggregate life reserves (Page 3, Line 1)	12,041,063,387	11,371,482,989	11,722,865,848	11,833,842,817	11,930,963,691
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1	0	0	XXX	XXX	XXX
24.	Aggregate A & H reserves (Page 3, Line 2)	79,348,908	87,813,137	91,909,030	106,500,994	140,162,315
25.	Deposit-type contract funds (Page 3, Line 3)	838,890,431	681,647,353	699,825,507	678,119,962	663,615,046
26.	Asset valuation reserve (Page 3, Line 24.01)	202,934,212	179,252,678	159,932,917	153,597,477	158,536,726
27.	Capital (Page 3, Lines 29 and 30)	2,600,000	2,600,000	2,600,000	2,600,000	2,600,000
28.	Surplus (Page 3, Line 37)	1,630,336,205	1,480,476,450	1,659,436,406	1,606,561,910	1,942,107,501
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	(296,965,372)	(67,561,500)	85,519,473	(12,757,369)	(924,607,998)
	Risk-Based Capital Analysis					
30.	Total adjusted capital	1,852,393,008	1,667,976,577	1,827,995,767	1,770,243,668	2,109,078,995
31.	Authorized control level risk - based capital	186,542,372	170,030,553	169,896,106	185,145,647	187,186,740
	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)	74.8	74.4	75.9	77.0	78.2
33.	Stocks (Lines 2.1 and 2.2)	2.1	2.0	2.2	2.2	1.9
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	12.2	12.7	13.0	12.7	11.5
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.2	0.0	0.0	0.0	0.0
36.	Cash, cash equivalents and short-term investments (Line 5)	1.1	1.7	1.5	1.0	1.4
37.	Contract loans (Line 6)	3.1	3.1	3.3	3.4	3.3
38.	Derivatives (Page 2, Line 7)	0.1	0.2	0.4	0.5	0.5
39.	Other invested assets (Line 8)	4.1	3.5	3.0	2.6	2.2
40.	Receivables for securities (Line 9)	0.0	0.0	0.0	0.0	0.0
41.	Securities lending reinvested collateral assets (Line 10)	2.2	2.4	0.9	0.5	0.9
42.	Aggregate write-ins for invested assets (Line 11)	0.0	0.0	0.0	0.0	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 2018	2 2017	3 2016	4 2015	5 2014
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)	96,195,436	54,594,092	21,663,747	0	0
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),	278,748,732	272,686,329	313,253,325	314,869,828	298,763,587
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)	0	73,000,000	0	0	0
48.	Affiliated mortgage loans on real estate	0	0	0	0	0
49.	All other affiliated	53,252,809	234,896,268	249,916,518	255,569,483	259,470,025
50.	Total of above Lines 44 to 49	428,196,977	635,176,689	584,833,590	570,439,311	558,233,612
51.	Total Investment in Parent included in Lines 44 to 49 above	0	73,000,000	0	0	0
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	42,303,883	65,354,027	139,521,513	151,991,300	134,045,112
53.	Total admitted assets (Page 2, Line 28, Col. 3)	20,238,546,937	19,910,111,149	19,828,482,342	19,805,140,817	21,468,698,792
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	820,126,659	782,981,773	821,095,244	870,427,120	873,151,660
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	620,665	(2,475,957)	(66,485,801)	3,196,328	5,295,455
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	30,596,711	(14,716,493)	117,914,977	26,030,360	34,531,783
57.	Total of above Lines 54, 55 and 56	851,344,035	765,789,324	872,524,420	899,653,808	912,978,898
	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)	1,616,779,851	1,338,605,662	1,285,594,647	1,317,491,294	1,371,413,805
59.	Total contract benefits - A & H (Lines 13 & 14, Cols. 9, 10 & 11)	86,702,543	42,112,366	43,049,326	48,836,770	41,928,727
60.	Increase in life reserves - other than group and annuities (Line 19, Cols. 2 and 3)	734,801,694	(17,052,165)	4,931,669	38,397,311	(71,611,711)
61.	Increase in A & H reserves (Line 19, Cols. 9, 10 & 11)	(8,464,229)	(4,095,893)	(14,591,965)	(33,661,320)	(23,229,302)
62.	Dividends to policyholders (Line 30, Col. 1)	24,590,576	10,742,030	11,294,833	11,766,057	11,740,591
	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	22.0	21.0	(0.6)	18.7	(151.5)
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	4.9	3.9	3.6	3.8	3.8
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	36.5	25.7	30.1	29.2	38.5
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)	35.8	32.4	36.0	99.8	63.7
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	95,482,915	96,628,773	119,864,673	140,050,477	166,715,729
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	100,750,360	122,983,366	132,339,265	156,775,368	169,994,229
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	0	0	190,500	398,849	586,532
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	0	0	315,406	586,532	724,614
	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)	(17,808,585)	5,017,666	(672,610,307)	14,470,029	5,955,723
74.	Ordinary - individual annuities (Col. 4)	22,151,518	114,373,271	113,469,002	24,353,212	49,678,758
75.	Ordinary-supplementary contracts (Col. 5)	31,026,817	15,761,266	22,543,112	10,261,954	4,901,268
76.	Credit life (Col. 6)	1,779	3,245	8,287	7,732	(17,427)
77.	Group life (Col. 7)	5,620,091	(818,146)	(714,731)	1,241,944	1,043,011
78.	Group annuities (Col. 8)	19,989,091	30,377,096	45,506,931	22,997,284	25,171,208
79.	A & H-group (Col. 9)	39,031,620	72,029,303	50,989,304	(2,473,600)	11,735,033
80.	A & H-credit (Col. 10)	0	0	61	25,797	191
81.	A & H-other (Col. 11)	3,547	6,416	712,056	116,657	96,980
82.	Aggregate of all other lines of business (Col. 12)	0	0	0	0	0
83.	Total (Col. 1)	100,015,876	236,750,116	(440,096,285)	71,001,009	98,564,745

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:

ANNUAL STATEMENT FOR THE YEAR 2018 OF THE RELIASTAR LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Grand Total — DURING THE YEAR 2018

NAIC Group Code 4832 — NAIC Company Code 67105

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	958,812,457	0	477,191,839	0	1,436,004,296
2. Annuity considerations	207,817,166	0	48,463,012	0	256,280,178
3. Deposit-type contract funds	0	XXX	652,442	XXX	652,442
4. Other considerations	0	0	0	0	0
5. Totals (Sum of Lines 1 to 4)	1,166,629,624	0	526,307,293	0	1,692,936,916
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit	852,101	0	0	0	852,101
6.2 Applied to pay renewal premiums	1,020,702	0	1,129,488	0	2,150,190
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	7,785,373	0	0	0	7,785,373
6.4 Other	34,154	0	0	0	34,154
6.5 Totals (Sum of Lines 6.1 to 6.4)	9,692,330	0	1,129,488	0	10,821,818
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)	9,692,330	0	1,129,488	0	10,821,818
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,021,633,539	0	413,197,516	0	1,434,831,056
10. Matured endowments	3,088,406	0	0	0	3,088,406
11. Annuity benefits	64,342,835	0	14,473,857	0	78,816,692
12. Surrender values and withdrawals for life contracts	894,355,397	0	206,120,584	0	1,100,475,981
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	1,983,420,177	0	633,791,957	0	2,617,212,135
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 (Group and Individual) 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	895	110,374,908	0	0	1,048	37,493,740	0	0	1,943	147,868,648
17. Incurred during current year	4,707	1,002,174,340	0	0	10,876	431,466,398	0	0	15,583	1,433,640,738
Settled during current year:										
18.1 By payment in full	4,724	1,011,071,342	0	0	10,807	422,856,052	0	0	15,531	1,433,927,394
18.2 By payment on compromised claims	0	0	0	0	0	0	0	0	0	0
18.3 Totals paid	4,724	1,011,071,342	0	0	10,807	422,856,052	0	0	15,531	1,433,927,394
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	4,724	1,011,071,342	0	0	10,807	422,856,052	0	0	15,531	1,433,927,394
19. Unpaid Dec. 31, current year (16+17-18.6)	878	101,477,906	0	0	1,117	46,104,086	0	0	1,995	147,581,992
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	1,000,513	424,713,395,207	0	(a) 0	2,410	185,330,193,466	0	0	1,002,923	610,043,588,673
21. Issued during year	13,713	381,920,355	0	0	116	57,082,976,438	0	0	13,829	57,464,896,793
22. Other changes to in force (Net)	(67,982)	(23,352,970,769)	0	0	(276)	(29,488,793,095)	0	0	(68,258)	(52,841,763,864)
23. In force December 31 of current year	946,244	401,742,344,793	0	(a) 0	2,250	212,924,376,809	0	0	948,494	614,666,721,602

(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)	1,211,365,907	1,218,982,356	0	870,311,093	853,695,398
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)	192,852	194,371	0	0	(373,950)
25.2 Guaranteed renewable (b)	12,433	13,021	0	54,164	15,121
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)	205,285	207,392	0	54,164	(358,829)
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	1,211,571,191	1,219,189,748	0	870,365,257	853,336,569

(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	1,590,165	467,153,910	69	248	2,389	2,602,105	185,344,265	652,498,423
2.	Issued during year	0	0	13,713	381,920	0	0	235	481,609	57,894,552	58,276,472
3.	Reinsurance assumed	0	0	53,174	1,357,720	0	0	2	193	48,759	1,406,479
4.	Revived during year	0	0	1,106	301,229	0	0	0	0	0	301,229
5.	Increased during year (net)	0	0	2,208	22,979	0	0	0	0	(1,893)	21,085
6.	Subtotals, Lines 2 to 5	0	0	70,201	2,063,848	0	0	237	481,802	57,941,418	60,005,266
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	1,660,366	469,217,758	69	248	2,626	3,083,907	243,285,683	712,503,689
	Deductions during year:										
10.	Death	0	0	6,972	1,010,367	0	0	XXX	10,887	433,695	1,444,062
11.	Maturity	0	0	428	3,919	0	0	XXX	0	0	3,919
12.	Disability	0	0	0	0	0	0	XXX	623	25,447	25,447
13.	Expiry	0	0	3,998	305,028	0	0	0	0	0	305,028
14.	Surrender	0	0	13,474	2,679,710	0	0	0	6	734	2,680,445
15.	Lapse	0	0	54,454	19,719,764	50	67	106	247,203	15,493,493	35,213,324
16.	Conversion	0	0	0	0	0	0	XXX	XXX	XXX	0
17.	Decreased (net)	0	0	47,134	1,012,169	0	0	47	109,099	14,346,428	15,358,597
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	126,460	24,730,958	50	67	153	367,818	30,299,797	55,030,822
21.	In force end of year (Line 9 minus Line 20)	0	0	1,533,906	444,486,800	19	181	2,473	2,716,089	212,985,886	657,472,866
22.	Reinsurance ceded end of year	XXX	0	XXX	402,496,582	XXX	0	XXX	XXX	190,267,786	592,764,368
23.	Line 21 minus Line 22	XXX	0	XXX	41,990,218	XXX	(a) 181	XXX	XXX	22,718,100	64,708,498
	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 $ 181

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	480,556
25.	Other paid-up insurance	0	0	42,430	425,072
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	510	8,290
28.	Term policies - other	0	0	1,150,106	411,291,301
29.	Other term insurance - decreasing	XXX	0	XXX	1,072
30.	Other term insurance	XXX	0	XXX	714,222
31.	Totals (Lines 27 to 30)	0	0	1,150,616	412,014,885
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX	0	XXX	4,901
33.	Totals, extended term insurance	XXX	XXX	9,976	209,726
34.	Totals, whole life and endowment	13,713	381,920	373,314	32,257,288
35.	Totals (Lines 31 to 34)	13,713	381,920	1,533,906	444,486,800

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	381,920	0	443,426,374	1,060,426
38.	Credit Life (Group and Individual)	0	0	181	0
39.	Group	57,894,552	0	211,384,989	1,600,897
40.	Totals (Lines 36 to 39)	58,276,472	0	654,811,543	2,661,323

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	57,894,552
42.	Number in force end of year if the number under shared groups is counted on a pro-rata basis	19	XXX	2,715,911	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	3,067	81,221

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies	1,269,471

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	46,467	8,551,331	0	0	13,116	878,680
49.	Disability Income	0	0	566	86,161	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	47,033	(a) 8,637,492	0	(a) 0	13,116	(a) 878,680

(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	2,165	11,735	5	1,190
2.	Issued during year	211	3,260	0	22
3.	Reinsurance assumed	0	4,836	0	0
4.	Increased during year (net)	0	0	0	0
5.	Total (Lines 1 to 4)	2,376	19,831	5	1,212
	Deductions during year:				
6.	Decreased (net)	140	4,067	0	41
7.	Reinsurance ceded	0	0	0	0
8.	Totals (Lines 6 and 7)	140	4,067	0	41
9.	In force end of year	2,236	15,764	5	1,171
10.	Amount on deposit	0	(a) 553,874,397	477,133	(a) 42,043,952
11.	Income now payable	862	800	28,543	0
12.	Amount of income payable	(a) 4,294,865	(a) 6,343,444	(a) 0	(a) 1,098,395

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	900	204,795	8,790	83,629
2.	Issued during year	0	254	14	6
3.	Reinsurance assumed	0	0	0	0
4.	Increased during year (net)	0	0	0	0
5.	Totals (Lines 1 to 4)	900	205,049	8,804	83,635
	Deductions during year:				
6.	Decreased (net)	79	12,516	194	4,734
7.	Reinsurance ceded	0	0	0	0
8.	Totals (Lines 6 and 7)	79	12,516	194	4,734
9.	In force end of year	821	192,533	8,610	78,901
	Income now payable:				
10.	Amount of income payable	(a) 1,223,238	XXX	XXX	(a) 3,182,603
	Deferred fully paid:				
11.	Account balance	XXX	(a) 245,269,517	XXX	(a) 25,527,896
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 6,076,860,918	XXX	(a) 2,313,307,941

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	1,328,674	154,052,764	0	0	24,843	9,030,418
2.	Issued during year	1,189,906	358,453,356	0	0	2,842	866,673
3.	Reinsurance assumed	0	0	0	0	0	0
4.	Increased during year (net)	334,729	XXX	0	XXX	27	XXX
5.	Totals (Lines 1 to 4)	2,853,309	XXX	0	XXX	27,712	XXX
	Deductions during year:						
6.	Conversions	0	XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	1,275,990	XXX	0	XXX	10,631	XXX
8.	Reinsurance ceded	0	XXX	0	XXX	0	XXX
9.	Totals (Lines 6 to 8)	1,275,990	XXX	0	XXX	10,631	XXX
10.	In force end of year	1,577,319	(a) 214,158,198	0	(a) 0	17,081	(a) 6,245,269

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1.	In force end of prior year	2,804	5,034
2.	Issued during year	0	0
3.	Reinsurance assumed	268	11,718
4.	Increased during year (net)	0	0
5.	Totals (Lines 1 to 4)	3,072	16,752
	Deductions During Year:		
6.	Decreased (net)	448	322
7.	Reinsurance ceded	268	11,718
8.	Totals (Lines 6 and 7)	716	12,040
9.	In force end of year	2,356	4,712
10.	Amount of account balance	(a) 119,093,475	(a) 80,417,425

(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	49,531,316
2.	Current year's realized pre-tax capital gains/(losses) of $ (9,892,754) transferred into the reserve net of taxes of $ (2,077,478)	(7,815,277)
3.	Adjustment for current year's liability gains/(losses) released from the reserve	66,687,089
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	108,403,128
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	(2,280,748)
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	110,683,876

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.	2018	(3,362,933)	(329,607)	1,411,792	(2,280,748)
2.	2019	600,645	(3,480,768)	3,806,929	926,806
3.	2020	2,239,622	(3,061,932)	3,525,429	2,703,119
4.	2021	2,650,422	(2,393,257)	3,229,479	3,486,644
5.	2022	2,505,249	(1,707,623)	2,895,601	3,693,227
6.	2023	2,508,504	(1,006,460)	2,575,846	4,077,890
7.	2024	2,681,945	(542,987)	2,475,440	4,614,398
8.	2025	3,053,400	(370,128)	2,589,237	5,272,509
9.	2026	3,314,633	(183,502)	2,701,566	5,832,697
10.	2027	3,412,175	7,264	2,825,647	6,245,086
11.	2028	3,485,369	216,369	2,960,948	6,662,686
12.	2029	3,394,317	326,335	3,110,483	6,831,135
13.	2030	3,356,210	336,307	3,227,649	6,920,166
14.	2031	3,248,982	354,454	3,340,259	6,943,695
15.	2032	3,161,282	364,841	3,441,887	6,968,010
16.	2033	2,981,020	386,179	3,589,899	6,957,098
17.	2034	2,765,425	384,587	3,454,568	6,604,580
18.	2035	2,445,417	371,854	3,174,398	5,991,669
19.	2036	2,025,012	363,455	2,888,830	5,277,297
20.	2037	1,495,675	349,558	2,505,860	4,351,093
21.	2038	963,650	335,090	2,085,085	3,383,825
22.	2039	484,825	307,008	1,631,631	2,423,464
23.	2040	122,714	274,001	1,279,297	1,676,012
24.	2041	(17,624)	227,400	904,307	1,114,083
25.	2042	(126,001)	189,176	524,742	587,917
26.	2043	(91,753)	146,337	244,014	298,598
27.	2044	(3,228)	113,078	114,070	223,920
28.	2045	99,800	90,001	83,814	273,615
29.	2046	99,957	64,616	54,323	218,896
30.	2047	36,605	39,231	27,260	103,096
31.	2048 and Later	0	13,846	6,799	20,645
32.	Total (Lines 1 to 31)	49,531,316	(7,815,277)	66,687,089	108,403,128

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	91,846,008	16,010,199	107,856,207	36,140	71,360,331	71,396,471	179,252,678
2. Realized capital gains/(losses) net of taxes - General Account	(3,695,114)	(157,220)	(3,852,334)	(145)	6,442,578	6,442,433	2,590,099
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	2,608,698	0	2,608,698	(633,373)	14,830,230	14,196,857	16,805,555
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	21,866,793	2,929,476	24,796,270	0	458,532	458,532	25,254,801
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	112,626,386	18,782,455	131,408,841	(597,378)	93,091,671	92,494,293	223,903,134
9. Maximum reserve	102,297,146	16,041,507	118,338,653	693,041	84,595,558	85,288,599	203,627,251
10. Reserve objective	70,047,330	12,340,416	82,387,746	663,041	83,903,341	84,566,382	166,954,128
11. 20% of (Line 10 - Line 8)	(8,515,811)	(1,288,408)	(9,804,219)	252,084	(1,837,666)	(1,585,582)	(11,389,801)
12. Balance before transfers (Lines 8 + 11)	104,110,575	17,494,047	121,604,622	(345,295)	91,254,005	90,908,711	212,513,333
13. Transfers	0	0	0	0	0	0	0
14. Voluntary contribution	0	0	0	0	0	0	0
15. Adjustment down to maximum/up to zero	(1,813,429)	(1,452,540)	(3,265,969)	345,295	(6,658,447)	(6,313,152)	(9,579,121)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	102,297,146	16,041,507	118,338,653	0	84,595,558	84,595,559	202,934,212

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	636,967,236	XXX	XXX	636,967,236	0.0000	0	0.0000	0	0.0000	0
2.	1	Highest Quality	6,648,643,698	XXX	XXX	6,648,643,698	0.0004	2,659,457	0.0023	15,291,881	0.0030	19,945,931
3.	2	High Quality	5,237,070,944	XXX	XXX	5,237,070,944	0.0019	9,950,435	0.0058	30,375,011	0.0090	47,133,638
4.	3	Medium Quality	477,063,254	XXX	XXX	477,063,254	0.0093	4,436,688	0.0230	10,972,455	0.0340	16,220,151
5.	4	Low Quality	152,235,155	XXX	XXX	152,235,155	0.0213	3,242,609	0.0530	8,068,463	0.0750	11,417,637
6.	5	Lower Quality	33,011,624	XXX	XXX	33,011,624	0.0432	1,426,102	0.1100	3,631,279	0.1700	5,611,976
7.	6	In or Near Default	5,324,666	XXX	XXX	5,324,666	0.0000	0	0.2000	1,064,933	0.2000	1,064,933
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)	13,190,316,578	XXX	XXX	13,190,316,578	XXX	21,715,292	XXX	69,404,022	XXX	101,394,266
		PREFERRED STOCK										
10.	1	Highest Quality	30,036,146	XXX	XXX	30,036,146	0.0004	12,014	0.0023	69,083	0.0030	90,108
11.	2	High Quality	43,862,411	XXX	XXX	43,862,411	0.0019	83,339	0.0058	254,402	0.0090	394,762
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)	73,898,557	XXX	XXX	73,898,557	XXX	95,353	XXX	323,485	XXX	484,870
		SHORT - TERM BONDS										
18.		Exempt Obligations	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
19.	1	Highest Quality	137,372,120	XXX	XXX	137,372,120	0.0004	54,949	0.0023	315,956	0.0030	412,116
20.	2	High Quality	591,776	XXX	XXX	591,776	0.0019	1,124	0.0058	3,432	0.0090	5,326
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)	137,963,896	XXX	XXX	137,963,896	XXX	56,073	XXX	319,388	XXX	417,442
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	0	XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
27.	1	Highest Quality	189,086	XXX	XXX	189,086	0.0004	76	0.0023	435	0.0030	567
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	189,086	XXX	XXX	189,086	XXX	76	XXX	435	XXX	567
34.		Total (Lines 9 + 17 + 25 + 33)	13,402,368,117	XXX	XXX	13,402,368,117	XXX	21,866,793	XXX	70,047,330	XXX	102,297,146

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality	0	0	XXX	0	0.0010	0	0.0050	0	0.0065	0
36.		Farm Mortgages - CM2 - High Quality	0	0	XXX	0	0.0035	0	0.0100	0	0.0130	0
37.		Farm Mortgages - CM3 - Medium Quality	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	1,852,203,180	0	XXX	1,852,203,180	0.0010	1,852,203	0.0050	9,261,016	0.0065	12,039,321
44.		Commercial Mortgages - All Other - CM2 - High Quality	300,701,313	0	XXX	300,701,313	0.0035	1,052,455	0.0100	3,007,013	0.0130	3,909,117
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	4,136,393	0	XXX	4,136,393	0.0060	24,818	0.0175	72,387	0.0225	93,069
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)	2,157,040,887	0	XXX	2,157,040,887	XXX	2,929,476	XXX	12,340,416	XXX	16,041,507
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)	2,157,040,887	0	XXX	2,157,040,887	XXX	2,929,476	XXX	12,340,416	XXX	16,041,507

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	39,561	XXX	XXX	39,561	0.0000	0	0.1300 (a)	5,143	0.1300 (a)	5,143
2.		Unaffiliated - Private	3,799,363	XXX	XXX	3,799,363	0.0000	0	0.1600	607,898	0.1600	607,898
3.		Federal Home Loan Bank	10,000,000	XXX	XXX	10,000,000	0.0000	0	0.0050	50,000	0.0080	80,000
4.		Affiliated - Life with AVR	278,748,732	XXX	XXX	278,748,732	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)	292,587,656	0	0	292,587,656	XXX	0	XXX	663,041	XXX	693,041
		REAL ESTATE										
18.		Home Office Property (General Account only)	39,249,799	0	0	39,249,799	0.0000	0	0.0750	2,943,735	0.0750	2,943,735
19.		Investment Properties	162,187	0	0	162,187	0.0000	0	0.0750	12,164	0.0750	12,164
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)	39,411,986	0	0	39,411,986	XXX	0	XXX	2,955,899	XXX	2,955,899
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
23.	1	Highest Quality	0	XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
24.	2	High Quality	0	XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
25.	3	Medium Quality	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
26.	4	Low Quality	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
27.	5	Lower Quality	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
28.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	7,607,826	XXX	XXX	7,607,826	0.0004	3,043	0.0023	17,498	0.0030	22,823
31.	2	High Quality	190,093,074	XXX	XXX	190,093,074	0.0019	361,177	0.0058	1,102,540	0.0090	1,710,838
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)	197,700,900	XXX	XXX	197,700,900	XXX	364,220	XXX	1,120,038	XXX	1,733,661
		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	15,718,645	0	XXX	15,718,645	0.0060	94,312	0.0175	275,076	0.0225	353,670
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)	15,718,645	0	XXX	15,718,645	XXX	94,312	XXX	275,076	XXX	353,670
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	15,718,645	0	XXX	15,718,645	XXX	94,312	XXX	275,076	XXX	353,670

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 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	437,790,329	XXX	XXX	437,790,329	0.0000	0	0.1600	70,046,453	0.1600	70,046,453
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	53,252,809	XXX	XXX	53,252,809	0.0000	0	0.1600	8,520,449	0.1600	8,520,449
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	491,043,138	XXX	XXX	491,043,138	XXX	0	XXX	78,566,902	XXX	78,566,902
		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	13,139,017	0	0	13,139,017	0.0000	0	0.0750	985,426	0.0750	985,426
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)	13,139,017	0	0	13,139,017	XXX	0	XXX	985,426	XXX	985,426
		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)	717,601,700	0	0	717,601,700	XXX	458,532	XXX	80,947,442	XXX	81,639,659

(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
AD20140138		FL	2017	2,040,000	586,289	0	Settled
0199999. Death Claims - Ordinary				2,040,000	586,289	0	XXX
65835-9		IN	2018	100,000	0	0	Dismissed
12373-1		WA	2018	200,000	100,000	0	Settled
0399999. Death Claims - Group				300,000	100,000	0	XXX
0599999. Death Claims - Disposed Of				2,340,000	686,289	0	XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of				0	0	0	XXX
24509-7		TN	2018	18,200	7,500	0	Settled
68881-9GAT		OH	2017	50,000	0	0	Dismissed
1399999. Disability Benefits Claims - Group				68,200	7,500	0	XXX
1599999. Disability Benefits Claims - Disposed Of				68,200	7,500	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				2,408,200	693,789	0	XXX
00695913-9		NY	2014	100,000	0	100,000	Claim denied because claimant was not named beneficiary.
2799999. Death Claims - Ordinary				100,000	0	100,000	XXX
67618-7		FL	2018	400,000	0	400,000	Decendent was not an insured under the policy.
66632-7		FL	2018	160,000	0	160,000	Claim denied because claimant was not named beneficiary.
68781-2		OH	2018	20,000	0	20,000	Decendent was not an insured under the policy.
Adjustment to estimate				0	0	(680,000)	
2999999. Death Claims - Group				580,000	0	(100,000)	XXX
3199999. Death Claims - Resisted				680,000	0	0	XXX
3699999. Additional Accidental Death Benefits Claims - Resisted				0	0	0	XXX
4199999. Disability Benefits Claims - Resisted				0	0	0	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				680,000	0	0	XXX
5399999 - Totals				3,088,200	693,789	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		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		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	216,345,510	XXX	216,345,510	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX
2. Premiums earned	214,318,852	XXX	214,318,852	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX
3. Incurred claims	75,615,872	35.3	75,615,872	35.3	0	0.0	0	0.0	0	0.0	0	0.0	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)	75,615,872	35.3	75,615,872	35.3	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
6. Increase in contract reserves	2,627,623	1.2	2,627,623	1.2	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
7. Commissions (a)	(50,895,308)	(23.7)	(50,889,955)	(23.7)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	(5,353)	0.0
8. Other general insurance expenses	99,358,354	46.4	99,358,177	46.4	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	177	0.0
9. Taxes, licenses and fees	28,352,231	13.2	28,352,226	13.2	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	5	0.0
10. Total other expenses incurred	76,815,277	35.8	76,820,448	35.8	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	(5,171)	0.0
11. Aggregate write-ins for deductions	8,907,330	4.2	8,907,330	4.2	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
12. Gain from underwriting before dividends or refunds	50,352,750	23.5	50,347,579	23.5	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	5,171	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	50,352,750	23.5	50,347,579	23.5	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	5,171	0.0
DETAILS OF WRITE-INS																		
1101. Funds withheld interest expense	8,653,152	4.0	8,653,152	4.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1102. Increase in loading	750,954	0.4	750,954	0.4	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1103. Miscellaneous expense	236,770	0.1	236,770	0.1	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	(733,546)	(0.3)	(733,546)	(0.3)	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)	8,907,330	4.2	8,907,330	4.2	0	0.0	0	0.0	0	0.0	0	0.0	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				
			Credit Accident and Health (Group and Individual)		5	6	7	8	9
	Total	Group Accident and Health		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	602,678	602,678	0	0	0	0	0	0	0
2. Advance premiums	0	0	0	0	0	0	0	0	0
3. Reserve for rate credits	10,527,113	10,527,113	0	0	0	0	0	0	0
4. Total premium reserves, current year	11,129,791	11,129,791	0	0	0	0	0	0	0
5. Total premium reserves, prior year	9,103,133	9,103,133	0	0	0	0	0	0	0
6. Increase in total premium reserves	2,026,658	2,026,658	0	0	0	0	0	0	0
B. Contract Reserves:									
1. Additional reserves (a)	15,525,766	15,479,002	0	0	0	46,764	0	0	0
2. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
3. Total contract reserves, current year	15,525,766	15,479,002	0	0	0	46,764	0	0	0
4. Total contract reserves, prior year.	12,898,143	12,851,379	0	0	0	46,764	0	0	0
5. Increase in contract reserves	2,627,623	2,627,623	0	0	0	0	0	0	0
C. Claim Reserves and Liabilities:									
1. Total current year	98,120,189	98,120,189	0	0	0	0	0	0	0
2. Total prior year	100,750,360	100,750,360	0	0	0	0	0	0	0
3. Increase	(2,630,171)	(2,630,171)	0	0	0	0	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	27,658,812	27,658,812	0	0	0	0	0	0	0
1.2 On claims incurred during current year	50,587,231	50,587,231	0	0	0	0	0	0	0
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	67,824,103	67,824,103	0	0	0	0	0	0	0
2.2 On claims incurred during current year	30,296,086	30,296,086	0	0	0	0	0	0	0
3. Test:									
3.1 Lines 1.1 and 2.1	95,482,915	95,482,915	0	0	0	0	0	0	0
3.2 Claim reserves and liabilities, December 31, prior year	100,750,360	100,750,360	0	0	0	0	0	0	0
3.3 Line 3.1 minus Line 3.2	(5,267,445)	(5,267,445)	0	0	0	0	0	0	0
PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	(9,206)	(9,206)	0	0	0	0	0	0	0
2. Premiums earned	(9,206)	(9,206)	0	0	0	0	0	0	0
3. Incurred claims	(2,182,711)	(2,182,711)	0	0	0	0	0	0	0
4. Commissions	(30)	(30)	0	0	0	0	0	0	0
B. Reinsurance Ceded:									
1. Premiums written	1,004,855,092	1,004,650,806	0	0	192,852	11,434	0	0	0
2. Premiums earned	1,004,861,695	1,004,655,302	0	0	194,371	12,022	0	0	0
3. Incurred claims	775,537,988	775,907,474	0	0	(373,950)	4,464	0	0	0
4. Commissions	188,753,858	188,748,505	0	0	0	0	0	0	5,353

(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	80,377	0	853,256,194	853,336,571
2. Beginning Claim Reserves and Liabilities	1,059,199	0	660,412,459	661,471,658
3. Ending Claim Reserves and Liabilities	1,059,199	0	643,383,774	644,442,973
4. Claims Paid	80,377	0	870,284,879	870,365,256
B. Assumed Reinsurance:				
5. Incurred Claims	0	0	(2,182,711)	(2,182,711)
6. Beginning Claim Reserves and Liabilities	0	0	160,974,484	160,974,484
7. Ending Claim Reserves and Liabilities	0	0	149,656,669	149,656,669
8. Claims Paid	0	0	9,135,104	9,135,104
C. Ceded Reinsurance:				
9. Incurred Claims	16,800	0	775,521,188	775,537,988
10. Beginning Claim Reserves and Liabilities	104,508	0	812,589,662	812,694,170
11. Ending Claim Reserves and Liabilities	104,508	0	771,847,523	771,952,031
12. Claims Paid	16,800	0	816,263,327	816,280,127
D. Net:				
13. Incurred Claims	63,577	0	75,552,295	75,615,872
14. Beginning Claim Reserves and Liabilities	954,691	0	8,797,281	9,751,972
15. Ending Claim Reserves and Liabilities	954,691	0	21,192,920	22,147,611
16. Claims Paid	63,577	0	63,156,656	63,220,233
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses	63,577	0	75,552,294	75,615,871
18. Beginning Reserves and Liabilities	954,691	0	8,797,281	9,751,972
19. Ending Reserves and Liabilities	954,691	0	21,192,920	22,147,611
20. Paid Claims and Cost Containment Expenses	63,577	0	63,156,655	63,220,232

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
61360	53-0242530	04/01/1984	ReliaStar Life Ins. Co of New York	NY	YRT/I	XXXLO	1,099,284,321	23,394,922	14,048,474	4,697,291	0	0
61360	53-0242530	04/01/1984	ReliaStar Life Ins. Co of New York	NY	CO/I	OL	181,674,606	5,200,337	2,229,430	0	0	0
61360	53-0242530	03/01/2008	ReliaStar Life Ins. Co of New York	NY	CO/I	XXXL	30,464,195,050	764,870,657	41,558,649	15,374,755	0	0
61360	53-0242530	01/01/2011	ReliaStar Life Ins. Co of New York	NY	CO/I	XXXL	2,223,097,680	70,405,800	5,562,639	154,375	0	0
61360	53-0242530	04/01/2011	ReliaStar Life Ins. Co of New York	NY	CO/I	AXXX	26,528,571	5,746,010	105,799	5,855	0	0
0299999. General Account - U.S. Affiliates - Other							33,994,780,228	869,617,726	63,504,991	20,232,276	0	0
0399999. Total General Account - U.S. Affiliates							33,994,780,228	869,617,726	63,504,991	20,232,276	0	0
0699999. Total General Account - Non-U.S. Affiliates							0	0	0	0	0	0
0799999. Total General Account - Affiliates							33,994,780,228	869,617,726	63,504,991	20,232,276	0	0
22667	95-2371728	01/01/1999	ACE AMER INS CO	PA	Yearly renewable term - Group	ADB	0	0	0	13,632	0	0
00000	AA-9995001	12/01/1991	AMERICAN ACCIDENT REINS GRP II	NY	Yearly renewable term - Group	ADB	0	0	(230)	152,411	0	0
00000	AA-9995000	12/01/1991	AMERICAN ACCIDENT REINS GRP I	NY	Yearly renewable term - Group	ADB	0	0	(110)	187,738	0	0
77828	57-0523959	01/01/2004	COMPANION LIFE INS CO	SC	YRT/G	OL	0	1,182	0	0	0	0
73547	75-1237547	12/01/1984	Colonial Security Life Ins Co	TX	OTH/G	ADB	0	0	(2,417)	0	0	0
68276	48-1024691	09/01/1996	EMPLOYERS REASSUR CORP	KS	YRT/I	OL	173,770,464	3,882,978	1,735,768	10,888	0	0
64246	13-5123390	01/01/2001	GUARDIAN LIFE INS CO OF AMER	NY	CAT/G	OL	0	0	0	25,000	0	0
88340	59-2859797	09/01/1996	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	287,580,679	4,829,013	918,600	1,027,537	0	0
92711	35-1817054	07/01/1992	HCC LIFE INS CO	IN	Yearly renewable term - Group	ADB	0	0	0	129,515	0	0
			IBNR				0	0	0	538,170	0	0
64904	61-0574893	01/01/2001	INVESTORS HERITAGE LIFE INS CO	KY	YRT/G	OL	181,392	0	0	4,482	0	0
65676	35-0472300	07/01/1991	LINCOLN NATL LIFE INS CO	IN	YRT/G	OL	0	0	0	31,736	0	0
65676	35-0472300	09/01/1996	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	3,610,887	79,316	2,456	17,468	0	0
67083	45-0252531	04/01/1991	MANHATTAN NATL LIFE INS CO	OH	YRT/G	OL	2,230,871	2,070,903	(1,841)	5,177	0	0
71471	47-0520541	10/01/1990	MEDICO Life Insurance Company	NE	ACO/I	FA	0	279,226	0	0	0	0
66168	41-0417830	01/01/2000	Minnesota Life Ins Company	MN	CAT/G	FA	0	31,025	0	0	0	0
88099	75-1608507	09/01/1996	OPTIMUM RE INS CO	TX	YRT/I	OL	50,000	1,072	1,268	58	0	0
67814	06-0493340	09/01/1996	PHOENIX LIFE INS CO	NY	YRT/I	OL	1,036,942	17,872	11,016	9,501	0	0
68195	62-0331200	11/01/2006	PROVIDENT LIFE & ACCIDENT INS CO	TN	YRT/I	OL	2,470,000	22,312	21,981	50,393	0	0
64688	75-6020048	09/01/1996	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	OL	533,773,306	7,222,256	2,939,802	1,449,480	0	0
87017	62-1003368	09/01/1996	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	OL	3,439,533,905	14,053,251	15,831,628	4,565,898	0	0
97071	13-3126819	09/01/1996	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	1,916,928,987	38,607,216	2,363,006	1,125,526	0	0
87572	23-2038295	09/01/1996	SCOTTISH RE US INC	DE	YRT/I	OL	24,192,156	735,945	1,071,178	423,746	0	0
68845	54-0377280	01/01/2006	SHENANDOAH LIFE INS CO	VA	YRT/G	OL	0	41,413	0	0	0	0
82627	06-0839705	09/01/1996	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	40,268,235	556,127	327,742	(2,950)	0	0
86231	39-0989781	01/01/1994	TRANSAMERICA LIFE INS CO	IA	Yearly renewable term - Group	ADB	0	0	0	1,522,322	0	0
80659	38-0397420	09/01/1996	US BUSINESS OF CANADA LIFE ASSUR	MI	YRT/I	OL	12,195,063	204,496	149,877	(7,007)	0	0
80942	41-0991508	04/01/2018	Voya Insurance and Annuity Company	IA	CO/I	SC	0	127,831,476	0	0	0	0
80942	41-0991508	04/01/2018	Voya Insurance and Annuity Company	IA	CO/I	OL	0	10,300,203	0	0	0	0
80942	41-0991508	04/01/2018	Voya Insurance and Annuity Company	IA	CO/I	OL	2,291,899,246	796,241,036	884,107,163	19,319,076	0	0
66133	41-1760577	09/01/1996	WILTON REASSUR CO	MN	YRT/I	OL	3,822,265	57,899	155,483	22,392	0	0
0899999. General Account - U.S. Non-Affiliates							8,733,544,398	1,007,066,217	909,632,370	30,622,189	0	0
00000	AA-1744100	08/01/1996	ALPHA INS CO AE	GRC	YRT/G	ADB	0	0	0	4,534	0	0
00000	AA-1360015	01/01/2002	ASSICURAZIONI GEN S P A	ITA	YRT/G	ADB	0	0	0	14	0	0
00000	AA-1460025	01/01/1999	BALOISE INS CO LTD (BASLER VERS GES AG)	CHE	CAT/G	OL	0	0	0	35,092	0	0
00000	AA-1120365	01/01/2002	CHEVANSTELL LTD	GBR	YRT/G	ADB	0	0	0	1,000	0	0
00000	AA-3190723	08/01/1995	CITICORP INTL INS CO LTD	BMU	YRT/G	OL	8,304,964	0	14,836	23,160	0	0
00000	AA-1340145	01/01/2001	GENERAL REINS AG	DEU	YRT/G	OL	7,048,000	0	51,355	119,133	0	0

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
00000	AA-1840090	01/01/1996	LA ESTRELLA S A DE SEGUROS	ESP	YRT/G	ADB	0	0	0	19,823	0	0
00000	AA-1126362	11/01/1995	LLOYD'S SYNDICATE NUMBER 362	GBR	CAT/G	OL	0	0	0	17,459	0	0
00000	AA-1126386	01/01/2001	LLOYD'S SYNDICATE NUMBER 386	GBR	YRT/G	OL	0	0	22	11	0	0
00000	AA-1422010	01/01/2001	OSLO REINS CO(UK) LTD	NOR	CAT/G	OL	0	0	0	1,338,639	0	0
00000	AA-1844104	06/16/1997	SANTANDER SEG Y REASEGUROS COMPANIA ASEGURADORA SA	ESP	YRT/G	ADB	0	0	0	2,725	0	0
00000	AA-1440076	01/01/2001	SIRIUS INTL INS CORP	SWE	YRT/G	ADB	0	0	0	839	0	0
0999999. General Account - Non-U.S. Non-Affiliates							15,352,964	0	66,213	1,562,429	0	0
1099999. Total General Account - Non-Affiliates							8,748,897,362	1,007,066,217	909,698,583	32,184,618	0	0
1199999. Total General Account							42,743,677,590	1,876,683,943	973,203,574	52,416,894	0	0
1499999. Total Separate Accounts - U.S. Affiliates							0	0	0	0	0	0
1799999. Total Separate Accounts - Non-U.S. Affiliates							0	0	0	0	0	0
1899999. Total Separate Accounts - Affiliates							0	0	0	0	0	0
80942	41-0991508	04/01/2018	Voya Insurance and Annuity Company	IA	MCO/I	FA	0	0	196,323,594	0	187,241,836	0
80942	41-0991508	04/01/2018	Voya Insurance and Annuity Company	IA	MCO/I	AXXX	0	0	44,162,710	0	30,395,500	0
1999999. Separate Accounts - U.S. Non-Affiliates							0	0	240,486,304	0	217,637,336	0
2199999. Total Separate Accounts - Non-Affiliates							0	0	240,486,304	0	217,637,336	0
2299999. Total Separate Accounts							0	0	240,486,304	0	217,637,336	0
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							42,728,324,626	1,876,683,943	1,213,623,665	50,854,465	217,637,336	0
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)							15,352,964	0	66,213	1,562,429	0	0
9999999 - Totals							42,743,677,590	1,876,683,943	1,213,689,878	52,416,894	217,637,336	0

SCHEDULE S - PART 1 - SECTION 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than for Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
0399999. Total - U.S. Affiliates							0	0	0	0	0	0
0699999. Total - Non-U.S. Affiliates							0	0	0	0	0	0
0799999. Total - Affiliates							0	0	0	0	0	0
22667	95-2371728	07/01/1993	ACE AMER INS CO	PA	OTH/G	OH	0	0	366,304	0	0	0
19704	35-0145400	01/01/1995	AMERICAN STATES INS CO	IN	OTH/G	OH	0	0	1,946,836	0	0	0
23396	38-0829210	07/01/1999	AMERISURE MUT INS CO	MI	OTH/G	OH	0	0	119,042	0	0	0
42390	23-2240321	07/01/2001	AMGUARD INS CO	PA	OTH/G	OH	0	0	49,290	0	0	0
19801	94-1390273	07/01/1993	ARGONAUT INS CO	IL	OTH/G	OH	0	0	1,801,474	0	0	0
24678	13-5358230	01/01/1998	ARROWOOD IND CO	DE	OTH/G	OH	0	0	457,308	0	0	0
15359	46-4265295	10/01/1996	CLEARWATER INS CO	MI	OTH/G	OH	0	0	76,763	0	0	0
36188	30-0641266	01/01/1995	COMPSOURCE MUT INS CO	OK	OTH/G	OH	0	0	1,244,675	0	0	0
20443	36-2114545	01/01/1994	CONTINENTAL CAS CO	IL	SSL/G	LTDI	0	0	62,646	29,061	0	0
20443	36-2114545	01/01/1999	CONTINENTAL CAS CO	IL	OTH/G	OH	0	0	8,743,802	857,147	0	0
21458	39-0264050	07/01/1997	EMPLOYERS INS OF WAUSAU	WI	OTH/G	OH	0	0	271,981	16,345	0	0
10640	88-0442429	07/01/1993	EMPLOYERS INS CO OF NV	NV	OTH/G	OH	0	0	856,094	57,902	0	0
21628	48-0609012	07/01/1998	FARMERS INS CO INC	KS	OTH/G	OH	0	0	590,857	0	0	0
13935	41-0417460	01/01/1998	FEDERATED MUT INS CO	MN	OTH/G	OH	(2)	0	0	1,085	0	0
39136	06-1325038	01/01/1998	FINIAL REINS CO	CT	OTH/G	OH	0	0	668,737	68,480	0	0
21873	94-1610280	05/01/1999	FIREMANS FUND INS CO	CA	OTH/G	OH	0	0	33,967	38,827	0	0
34266	13-2559805	07/01/1997	FRONTIER INS CO	NY	OTH/G	OH	0	0	154,335	0	0	0
11231	13-5617450	01/01/1995	GENERALI US BRANCH	NY	OTH/G	OH	0	0	0	12,565	0	0
64246	13-5123390	01/01/1999	GUARDIAN LIFE INS CO OF AMER	NY	OTH/G	OH	0	0	0	540	0	0
42900	23-2253669	01/01/1999	HARLEYSVILLE INS CO OF NJ	NJ	OTH/G	OH	0	0	1,178,301	17,474	0	0
19682	06-0383750	05/01/2000	HARTFORD FIRE IN CO	CT	OTH/G	OH	0	0	0	4,150	0	0
92711	35-1817054	05/01/1996	HCC LIFE INS CO	IN	OTH/G	OH	0	0	0	33,111	0	0
00000	AA-9991412	07/01/1996	IDAHO WORKERS COMP	ID	OTH/G	OH	0	0	1,249,331	20	0	0
11738	34-0927698	04/01/1999	INFINITY AUTO INS CO	OH	OTH/G	OH	0	0	0	32,273	0	0
22713	23-0723970	01/01/1990	INSURANCE CO OF N AMER	PA	OTH/G	OH	0	0	85,794	15	0	0
23043	04-1543470	03/01/1998	LIBERTY MUT INS CO	MA	OTH/G	OH	0	0	5,071,131	84,467	0	0
65676	35-0472300	01/01/1995	LINCOLN NATL LIFE INS CO	IN	OTH/G	OH	0	0	6,365	148	0	0
22350	72-1201349	10/01/1992	LOUISIANA WORKERS COMP CORP	LA	OTH/G	OH	0	0	836,290	28,879	0	0
22977	36-1410470	01/01/1998	LUMBERMENS MUT CAS CO	IL	OTH/G	OH	0	0	0	(26,495)	0	0
23108	43-0799570	01/01/2001	LUMBERMENS UNDERWRITING ALLIANCE	MO	OTH/G	OH	0	0	1,292,930	98,925	0	0
42269	95-3653107	07/01/1996	MAJESTIC INS CO	CA	OTH/G	OH	0	0	371,065	0	0	0
00000	AA-9991420	07/01/1994	MARYLAND WORKERS COMP	MD	OTH/G	OH	0	0	831,134	2,939	0	0
23612	31-1169435	07/01/1991	MIDWEST EMPLOYERS CAS CO	DE	OTH/G	OH	0	0	1,987,046	(60,815)	0	0
61522	41-6019132	12/01/1999	MII LIFE INS INC	MN	QA/G	LTDI	0	0	2,886	250	0	0
10191	43-1668466	02/01/1995	MO EMPLOYERS MUT INS CO	MO	OTH/G	OH	0	0	15	0	0	0
22012	38-0855585	01/01/1997	MOTORS INS CORP	MI	OTH/G	OH	0	0	3,391,258	188,720	0	0
29874	02-0311919	08/01/1992	NORTH AMER SPECIALTY INS CO	NH	OTH/G	OH	0	0	1,567,932	0	0	0
00000	AA-9995107	03/01/1998	OCCUPATIONAL ACCIDENT POOL	IL	OTH/G	OH	0	0	0	1,090,638	0	0
24147	25-0410420	12/09/1989	OLD REPUBLIC INS CO	PA	OTH/G	OH	0	0	2,441,316	206,294	0	0
68195	62-0331200	01/01/1998	PROVIDENT LIFE & ACCIDENT INS CO	TN	SSL/G	LTDI	0	0	20,479	1,624	0	0
22179	95-2801326	04/01/1999	REPUBLIC IND CO OF AMER	CA	OTH/G	OH	0	0	1,612,330	25,985	0	0
31089	86-0274508	05/01/1995	REPUBLIC WESTERN INS CO	AZ	OTH/G	OH	0	0	1,054,175	92,921	0	0
15105	43-0727872	05/01/1993	SAFETY NATL CAS CORP	MO	OTH/G	OH	(2,995)	0	3,123,231	1,125,339	0	0
36196	93-6001769	02/01/1995	SAIF CORP	OR	OTH/G	OH	0	0	2,182,813	0	0	0
97071	13-3126819	01/01/1995	SCOR GLOBAL LIFE USA REINS CO	DE	OTH/G	OH	0	0	0	217,431	0	0
24988	39-0333950	01/01/1998	SENTRY INS A MUT CO	WI	OTH/G	OH	0	0	1,052,945	5,496	0	0
35076	94-3231751	01/01/1993	STATE COMPENSATION INS FUND	CA	OTH/G	OH	0	0	13,648,738	1,331,650	0	0
27677	23-6003107	01/01/1997	STATE WORKERS INS FUND	PA	OTH/G	OH	0	0	1,871,271	0	0	0
37753	95-3285088	10/01/1994	SUPERIOR NATL INS CO	CA	OTH/G	OH	0	0	651,963	(42)	0	0
30570	95-4111441	10/15/1992	SUPERIOR PACIFIC CAS CO	CA	OTH/G	OH	0	0	2,472	0	0	0
25364	13-1675535	04/01/1996	SWISS REINS AMER CORP	NY	OTH/G	OH	0	0	9,509,606	1,002,677	0	0
22945	74-2615873	01/01/1993	TEXAS MUT INS CO	TX	OTH/G	OH	0	0	7,066,912	214,641	0	0
25534	94-1517098	01/01/1996	TIG INS CO	CA	OTH/G	OH	0	0	25,366	5,700	0	0

SCHEDULE S - PART 1 - SECTION 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than for Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
86231	39-0989781	07/01/1992	TRANSAMERICA LIFE INS CO	IA	OTH/G	OH	0	0	152,245	44,039	0	0
25658	06-0566050	08/01/1996	TRAVELERS IND CO	CT	OTH/G	OH	0	0	8,446,278	(7,962)	0	0
94358	71-0505232	12/01/1999	USABLE LIFE	AR	QA/G	LTDI	0	0	109,494	2,073	0	0
00000	AA-9991155	07/01/1993	WASHINGTON SPECIAL RISK PROGRAM	WA	OTH/G	OH	0	0	507,688	0	0	0
10033	87-0407018	01/01/1995	WORKERS COMP FUND	UT	OTH/G	OH	0	0	1,439,042	0	0	0
27855	36-2781080	07/01/2000	ZURICH AMER INS CO OF IL	IL	OTH/G	OH	0	0	11,635	0	0	0
16535	36-4233459	03/01/1998	ZURICH AMER INS CO	NY	OTH/G	OH	0	0	14,058,301	85,617	0	0
0899999. U.S. Non-Affiliates							(2,997)	0	104,303,889	6,930,134	0	0
00000	AA-3190156	01/01/1991	AEGIS IND LTD	BMU	OTH/G	OH	0	0	492,046	0	0	0
00000	AA-1120841	12/31/1997	AIG UK LTD	GBR	OTH/G	OH	0	0	0	3,704	0	0
00000	AA-1560030	01/01/1995	ALLSTATE INS CO OF CANADA	CAN	OTH/G	OH	0	0	215,898	24,535	0	0
00000	AA-1560300	07/01/1999	ECONOMICAL MUT INS CO	CAN	OTH/G	OH	0	0	118,803	0	0	0
00000	AA-3191178	10/01/2015	FITZWILLIAM INS LTD	BMU	OTH/G	OH	0	0	35,372,554	534,188	0	0
00000	AA-1340125	01/01/1998	HANNOVER RUCKVERSICHERUNGS AG	DEU	OTH/G	OH	0	0	34,460	0	0	0
00000	AA-1280070	01/01/2001	KOBSTAEDERNES ALMINDELIGE BRANDFORSIKRING GENS	DNK	OTH/G	OH	(6,040)	0	0	368,004	0	0
00000	AA-1560051	01/01/1996	LIBERTY INS CO OF CANADA	CAN	OTH/G	OH	0	0	865,143	26,982	0	0
00000	AA-1560001	01/01/1994	OPTIMUM REASSUR CO INC	CAN	OTH/G	OH	0	0	2,345	0	0	0
00000	AA-1560760	01/01/1994	SECURITY NATL INS CO	CAN	OTH/G	OH	611	0	283,458	42,092	0	0
00000	AA-1560470	01/01/1996	THE NORDIC INS CO OF CANADA	CAN	OTH/G	OH	(779)	0	5,519	32,915	0	0
0999999. Non-U.S. Non-Affiliates							(6,208)	0	37,390,226	1,032,420	0	0
1099999. Total - Non-Affiliates							(9,205)	0	141,694,115	7,962,554	0	0
1199999. Total U.S. (Sum of 0399999 and 0899999)							(2,997)	0	104,303,889	6,930,134	0	0
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)							(6,208)	0	37,390,226	1,032,420	0	0
9999999 - Totals							(9,205)	0	141,694,115	7,962,554	0	0

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
14007	27-2278894	10/01/2010	Roaring River II, LLC	MO	0	66,758
13583	26-3355951	01/01/2009	Roaring River, LLC	MO	0	10,005,692
15321	98-0138339	12/31/2009	Security Life of Denver International Ltd	AZ	0	1,179,050
15321	98-0138339	10/01/2016	Security Life of Denver International Ltd	AZ	0	43,608,019
0199999. Life and Annuity - U.S. Affiliates - Captive					0	54,859,519
68713	84-0499703	09/01/1997	Security Life of Denver Insurance Co	CO	0	39,536
68713	84-0499703	04/01/2011	Security Life of Denver Insurance Co	CO	0	32,792
68713	84-0499703	01/01/2014	Security Life of Denver Insurance Co	CO	0	1,159,648
0299999. Life and Annuity - U.S. Affiliates - Other					0	1,231,976
0399999. Total Life and Annuity - U.S. Affiliates					0	56,091,495
0699999. Total Life and Annuity - Non-U.S. Affiliates					0	0
0799999. Total Life and Annuity - Affiliates					0	56,091,495
00000	AA-9995001	12/01/1991	AMERICAN ACCIDENT REINS GRP II	NY	0	113,154
00000	AA-9995000	12/01/1991	AMERICAN ACCIDENT REINS GRP I	NY	0	73,325
61492	44-0188050	06/01/2018	ATHENE ANNUITY & LIFE ASSUR CO	DE	273,333	0
80659	38-0397420	01/01/1985	Canada Life Assurance Co USB	MI	0	133,105
80659	38-0397420	10/01/2004	Canada Life Assurance Co USB	MI	0	38,700
80659	38-0397420	08/01/2016	Canada Life Assurance Co USB	MI	0	286,783
73547	75-1237547	03/01/1997	Colonial Security Life Ins Co	TX	2,500	0
74071	75-1281078	10/01/2012	FNL Insurance Company, LTD.	HI	0	13,549,045
74071	75-1281078	01/01/2013	FNL Insurance Company, LTD.	HI	0	7,681,297
63258	41-6022443	07/01/1986	Federated Life Ins Co	MN	311,418	0
86258	13-2572994	01/01/1998	GENERAL RE LIFE CORP	CT	141,479	107,197
64246	13-5123390	01/01/1997	GUARDIAN LIFE INS CO OF AMER	NY	721,954	734,591
86258	13-2572994	07/01/1980	General Re Life Corporation	CT	25,589	116,471
86258	13-2572994	01/01/1986	General Re Life Corporation	CT	0	188,552
86258	13-2572994	11/01/2001	General Re Life Corporation	CT	16,739	816,832
86258	13-2572994	05/01/2004	General Re Life Corporation	CT	33,750	317,250
86258	13-2572994	06/30/2006	General Re Life Corporation	CT	1,157,800	600,000
86258	13-2572994	07/01/2010	General Re Life Corporation	CT	0	18,750
86258	13-2572994	07/01/2010	General Re Life Corporation	CT	200,000	0
88340	59-2859797	01/01/1997	HANNOVER LIFE REASSUR CO OF AMER	FL	582,578	677,241
88340	59-2859797	07/01/1980	Hannover Life Re Co of America	FL	0	84,915
88340	59-2859797	01/01/1994	Hannover Life Re Co of America	FL	0	1,249,806
88340	59-2859797	10/01/2004	Hannover Life Re Co of America	FL	96,501	38,700
88340	59-2859797	06/30/2006	Hannover Life Re Co of America	FL	478,900	300,000
88340	59-2859797	12/01/2007	Hannover Life Re Co of America	FL	43,065	50,703
88340	59-2859797	07/01/2010	Hannover Life Re Co of America	FL	600,000	0
88340	59-2859797	11/01/2011	Hannover Life Re Co of America	FL	0	18,750
			IBNR		0	10,839,534
65056	38-1659835	01/01/2002	Jackson National Life Insurance Company	IN	0	1,628,175
65676	35-0472300	03/01/1970	Lincoln National Life Insurance Co	IN	209	0
65676	35-0472300	07/01/1980	Lincoln National Life Insurance Co	IN	374,663	489,336
65676	35-0472300	07/01/1989	Lincoln National Life Insurance Co	IN	50,385	0
65676	35-0472300	07/01/1989	Lincoln National Life Insurance Co	IN	1,976,737	5,008,331
65676	35-0472300	01/01/1992	Lincoln National Life Insurance Co	IN	508,964	83,319
65676	35-0472300	11/01/1992	Lincoln National Life Insurance Co	IN	671,462	92,547
65676	35-0472300	01/01/1996	Lincoln National Life Insurance Co	IN	109,987	384,205
65676	35-0472300	01/01/1997	Lincoln National Life Insurance Co	IN	0	39,536
65676	35-0472300	05/19/1997	Lincoln National Life Insurance Co	IN	347,500	75,000
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Co	IN	77,500	970,341
65676	35-0472300	11/01/2001	Lincoln National Life Insurance Co	IN	551,250	0
66346	58-0828824	01/01/1997	MUNICH AMER REASSUR CO	GA	368,197	784,183
66346	58-0828824	01/01/1994	Munich American Reassurance Co	GA	500,001	0
66346	58-0828824	01/01/1996	Munich American Reassurance Co	GA	49,540	17,192
66346	58-0828824	05/01/1999	Munich American Reassurance Co	GA	560,219	118,265
66346	58-0828824	11/01/2001	Munich American Reassurance Co	GA	2,233,945	1,829,406
66346	58-0828824	05/01/2004	Munich American Reassurance Co	GA	11,250	105,750
66346	58-0828824	07/01/2010	Munich American Reassurance Co	GA	1,080,000	0
93572	43-1235868	01/01/2010	RGA REINS CO	MO	0	31,736
93572	43-1235868	01/01/1983	RGA Reinsurance Company	MO	0	452,925
93572	43-1235868	07/01/1984	RGA Reinsurance Company	MO	239,653	724,826
93572	43-1235868	07/01/1989	RGA Reinsurance Company	MO	39,680	400,000
93572	43-1235868	06/01/1990	RGA Reinsurance Company	MO	0	100,000
93572	43-1235868	11/01/1992	RGA Reinsurance Company	MO	698,393	123,397
93572	43-1235868	01/01/1994	RGA Reinsurance Company	MO	117,014	657,133
93572	43-1235868	03/01/1995	RGA Reinsurance Company	MO	508,964	83,319
93572	43-1235868	10/01/1995	RGA Reinsurance Company	MO	368,750	145,000
93572	43-1235868	01/01/1997	RGA Reinsurance Company	MO	0	79,072
93572	43-1235868	01/31/1998	RGA Reinsurance Company	MO	0	41,946
93572	43-1235868	01/01/2000	RGA Reinsurance Company	MO	17,500	872,841
93572	43-1235868	11/01/2001	RGA Reinsurance Company	MO	1,273,802	2,744,113
93572	43-1235868	11/01/2001	RGA Reinsurance Company	MO	849,203	1,829,406
93572	43-1235868	11/01/2001	RGA Reinsurance Company	MO	67,500	2,678,553
93572	43-1235868	06/30/2006	RGA Reinsurance Company	MO	718,350	450,000
93572	43-1235868	12/01/2007	RGA Reinsurance Company	MO	64,598	76,054
93572	43-1235868	11/01/2009	RGA Reinsurance Company	MO	0	37,500
93572	43-1235868	07/01/2010	RGA Reinsurance Company	MO	480,000	800,000
93572	43-1235868	10/01/2014	RGA Reinsurance Company	MO	0	36,900,624
93572	43-1235868	10/01/2015	RGA Reinsurance Company	MO	0	39,432,790
93572	43-1235868	01/01/1999	Reinsurance Group of America Inc	MO	7,947	0
93572	43-1235868	04/01/2005	Reinsurance Group of America Inc	MO	3,535,995	1,281,453
93572	43-1235868	02/01/2010	Reinsurance Group of America	MO	113,800	0
87017	62-1003368	01/01/1997	SCOR GLOBAL LIFE RE INS CO OF DE	DE	25,926	17,447
64688	75-6020048	10/31/2005	SCOR Global Life Americas Reinsurance Company	DE	200,000	0
64688	75-6020048	06/30/2006	SCOR Global Life Americas Reinsurance Company	DE	578,900	300,000
64688	75-6020048	12/01/2007	SCOR Global Life Americas Reinsurance Company	DE	120,751	126,757
64688	75-6020048	11/01/2009	SCOR Global Life Americas Reinsurance Company	DE	15,000	0
64688	75-6020048	07/01/2010	SCOR Global Life Americas Reinsurance Company	DE	600,000	0
97071	13-3126819	08/01/1989	SCOR Global Life USA Reinsurance Company	DE	41,442	0
97071	13-3126819	10/01/2004	SCOR Global Life USA Reinsurance Company	DE	12,232	38,700
97071	13-3126819	10/31/2005	SCOR Global Life USA Reinsurance Company	DE	300,000	0
97071	13-3126819	06/30/2006	SCOR Global Life USA Reinsurance Company	DE	1,157,800	600,000
97071	13-3126819	12/01/2007	SCOR Global Life USA Reinsurance Company	DE	120,751	126,757
97071	13-3126819	07/01/2010	SCOR Global Life USA Reinsurance Company	DE	1,200,000	0
97071	13-3126819	04/01/2005	Scor Global Life USA Reinsurance Company	DE	799,242	0
87572	23-2038295	11/01/2003	Scottish Re (U.S.) Inc	DE	22,500	211,500
87572	23-2038295	10/01/2004	Scottish Re (U.S.) Inc	DE	0	5,963
82627	06-0839705	08/01/1961	Swiss Re Life & Health America Inc	MO	0	5,069
82627	06-0839705	03/01/1975	Swiss Re Life & Health America Inc	MO	5,840	0
82627	06-0839705	01/01/1979	Swiss Re Life & Health America Inc	MO	0	4,698
82627	06-0839705	07/01/1980	Swiss Re Life & Health America Inc	MO	350,000	50,000
82627	06-0839705	07/01/1980	Swiss Re Life & Health America Inc	MO	2,065,935	0
82627	06-0839705	07/01/1980	Swiss Re Life & Health America Inc	MO	1,537,676	1,784,135
82627	06-0839705	03/01/1984	Swiss Re Life & Health America Inc	MO	0	8,597

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
82627	06-0839705	01/01/1986	Swiss Re Life & Health America Inc	MO	405,545	462,920
82627	06-0839705	12/01/1987	Swiss Re Life & Health America Inc	MO	29,545	22,445
82627	06-0839705	07/01/1989	Swiss Re Life & Health America Inc	MO	1,521,904	62,075
82627	06-0839705	01/01/1992	Swiss Re Life & Health America Inc	MO	21,475	0
82627	06-0839705	11/01/1992	Swiss Re Life & Health America Inc	MO	1,566,744	215,944
82627	06-0839705	10/01/1995	Swiss Re Life & Health America Inc	MO	1,035,000	305,000
82627	06-0839705	01/01/1996	Swiss Re Life & Health America Inc	MO	0	43,574
82627	06-0839705	09/01/1996	Swiss Re Life & Health America Inc	MO	8,233	38,927
82627	06-0839705	01/01/1997	Swiss Re Life & Health America Inc	MO	88,498	54,290
82627	06-0839705	06/28/1999	Swiss Re Life & Health America Inc	MO	90,439	0
82627	06-0839705	01/01/2000	Swiss Re Life & Health America Inc	MO	155,000	1,843,183
82627	06-0839705	11/01/2001	Swiss Re Life & Health America Inc	MO	259,828	1,874,040
82627	06-0839705	11/01/2001	Swiss Re Life & Health America Inc	MO	1,201,500	681,763
82627	06-0839705	10/31/2005	Swiss Re Life & Health America Inc	MO	200,000	0
82627	06-0839705	06/30/2006	Swiss Re Life & Health America Inc	MO	1,447,250	1,250,000
82627	06-0839705	12/01/2007	Swiss Re Life & Health America Inc	MO	120,751	126,757
82627	06-0839705	11/01/2009	Swiss Re Life & Health America Inc	MO	56,000	50,000
82627	06-0839705	07/01/2010	Swiss Re Life & Health America Inc	MO	800,000	0
82627	06-0839705	01/01/2015	Swiss Re Life & Health America Inc	MO	1,095,950	2,300,990
82627	06-0839705	04/01/2005	Swiss Re Life & Health	MO	286,802	0
80659	38-0397420	04/01/2018	The Canada Life Assurance Company	MI	0	84,941,736
70688	36-6071399	01/01/2000	Transamerica Financial Life Ins Co	NY	0	921,591
70688	36-6071399	11/01/2001	Transamerica Financial Life Ins Co	NY	281,250	0
86231	39-0989781	07/01/1980	Transamerica Life Ins Co	IA	200,000	0
86231	39-0989781	01/01/1986	Transamerica Life Ins Co	IA	122,861	0
86231	39-0989781	01/01/1988	Transamerica Life Ins Co	IA	103,239	252,128
86231	39-0989781	07/01/1989	Transamerica Life Ins Co	IA	2,030,966	7,164,554
86231	39-0989781	11/01/1992	Transamerica Life Ins Co	IA	633,605	185,095
86231	39-0989781	10/01/1995	Transamerica Life Ins Co	IA	576,920	175,000
86231	39-0989781	09/09/2002	Transamerica Life Ins Co	IA	180,000	737,289
69744	13-1423090	01/01/1998	UNION LABOR LIFE INS CO	MD	282,958	214,396
70106	13-5459480	01/01/1999	UNITED STATES LIFE INS CO IN THE CITY OF NY	NY	165,276	178,171
80802	38-1082080	01/01/2001	US BR SUN LIFE ASSUR CO OF CANADA	MI	0	2,073
80659	38-0397420	01/01/1997	US BUSINESS OF CANADA LIFE ASSUR CO	MI	203,813	367,284
0899999. Life and Annuity - U.S. Non-Affiliates					47,583,911	247,353,823
00000	AA-1360182	01/01/1997	ALLIANZ S P A	ITA	169,568	71,141
00000	AA-1360015	01/01/1997	ASSICURAZIONI GEN S P A	ITA	214,186	363,466
00000	AA-3190982	06/01/2018	Anthene Life Re Ltd	BMU	1,093,330	0
00000	AA-3160075	01/01/1998	BMO REINS LTD	BRB	341,487	727,055
00000	AA-3190180	01/01/1997	CATALINA GENERAL INSURANCE LTD	CHE	83,719	90,868
00000	AA-0057338	01/01/1997	CCR RE	FRA	288,792	293,841
00000	AA-3194154	01/01/1997	CHUBB TEMPEST LIFE REINS LTD	BMU	1,045,591	1,278,032
00000	AA-3191178	04/01/2015	FITZWILLIAM INS LTD	BMU	0	3,262,202
00000	AA-3191237	04/01/2014	Global Atlantic Re Limited	BMU	51	0
00000	AA-5420050	01/01/2002	KOREAN REINS CO	KOR	64,040	87,200
00000	AA-1340192	01/01/1997	R & V ALLGEMEINE VERSICHERUNG AG	DEU	212,470	227,183
00000	AA-1320275	07/01/1980	SCOR Global Life	FRA	193	43,463
00000	AA-3160149	01/01/1998	SCOTIA REINS LTD	BRB	165,266	328,218
00000	AA-1580095	01/01/2002	THE TOA REINS CO LTD	JPN	127,976	174,259
00000	AA-1460075	01/01/1998	TRANS RE ZURICH	CHE	177,887	349,838
00000	AA-3194164	04/01/2006	Union Hamilton Reinsurance Ltd	BMU	0	4,147,500
00000	AA-3191315	01/01/2000	XL BERMUDA LTD	BMU	72,816	485,280
0999999. Life and Annuity - Non-U.S. Non-Affiliates					4,057,372	11,929,546
1099999. Total Life and Annuity - Non-Affiliates					51,641,283	259,283,369
1199999. Total Life and Annuity					51,641,283	315,374,864
68713	84-0499703	12/31/2008	Security Life of Denver	CO	63,685,745	279,478,436
1399999. Accident and Health - U.S. Affiliates - Other					63,685,745	279,478,436
1499999. Total Accident and Health - U.S. Affiliates					63,685,745	279,478,436
1799999. Total Accident and Health - Non-U.S. Affiliates					0	0
1899999. Total Accident and Health - Affiliates					63,685,745	279,478,436
15359	46-4265295	01/01/1998	CLEARWATER INS CO	MI	0	46
86258	13-2572994	01/01/2006	General Re	CT	58,165	6,413
			IBNR		0	67,013
65781	39-0990296	07/01/1996	MADISON NATL LIFE INS CO INC	WI	0	51,470
23841	02-0172170	01/01/1998	NEW HAMPSHIRE INS CO	IL	0	61,494
42307	13-3138390	01/01/2012	Navigators Insurance Company	NY	5,004,624	0
00000	AA-9995050	10/01/1993	PINEHURST ACCIDENT REINS GRP	NJ	0	76,386
67598	04-1768571	04/01/1988	Paul Revere Life Ins Co	MA	0	15,553
93572	43-1235868	01/01/2010	RGA REINS CO	MO	(1,038)	49,030
93572	43-1235868	01/01/1995	Reinsurance Group of America Inc	MO	8,774	2,433
93572	43-1235868	01/01/2002	Reinsurance Group of America Inc	MO	340,837	145
87572	23-2038295	01/01/1990	SCOTTISH RE US INC	DE	0	(737)
24767	41-0406690	01/01/1990	ST PAUL FIRE & MARINE INS CO	CT	0	(859)
80802	38-1082080	09/01/2009	Sun Life & Health Insurance Company	MI	3,123,165	42,438,113
80802	38-1082080	04/01/2011	Sun Life & Health Insurance Company	MI	2,672,942	1,654,403
80802	38-1082080	04/01/2011	Sun Life Assurance Company of Canada	MI	89,556	633,952
82627	06-0839705	01/01/2016	Swiss Re Life & Health	MO	796,231	7,767,193
39845	48-0921045	01/01/2003	Westport Insurance Corporation	MO	192,539	1,302
20583	13-1290712	01/01/1999	XL REINS AMER INC	NY	1,038	346
1999999. Accident and Health - U.S. Non-Affiliates					12,286,833	52,823,696
00000	AA-3191178	04/01/2015	FITZWILLIAM INS LTD	BMU	0	7,827,088
00000	AA-1320276	01/01/1997	SCOR REASSUR	FRA	0	(20,312)
00000	AA-1240175	12/31/1997	SECURA SOCIETE DE REASSUR	BEL	0	1,852
00000	AA-1360240	01/01/1997	SWISS RE ITALIA SPA	ITA	0	(15,411)
2099999. Accident and Health - Non-U.S. Non-Affiliates					0	7,793,217
2199999. Total Accident and Health - Non-Affiliates					12,286,833	60,616,913
2299999. Total Accident and Health					75,972,578	340,095,349
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					123,556,489	635,747,450
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					4,057,372	19,722,763
9999999 Totals - Life, Annuity and Accident and Health					127,613,861	655,470,213

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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
68713	84-0499703	01/01/1989	Security Life of Denver Insurance Co	CO	CO/I	OL	2,478,121	17,422	19,364	34,265	0	0	0	0
68713	84-0499703	04/01/1989	Security Life of Denver Insurance Co	CO	CO/I	OL	0	0	0	0	0	0	0	0
68713	84-0499703	01/01/1990	Security Life of Denver Insurance Co	CO	YRT/I	XXXLO	100,000	1,271	4,721	839	0	0	0	0
68713	84-0499703	01/01/1993	Security Life of Denver Insurance Co	CO	YRT/I	XXXLO	356,356	4,394	5,384	4,674	0	0	0	0
68713	84-0499703	08/01/1994	Security Life of Denver Insurance Co	CO	YRT/I	XXXLO	52,277	282	7,180	409	0	0	0	0
68713	84-0499703	01/01/1995	Security Life of Denver Insurance Co	CO	YRT/I	XXXLO	68,026	1,384	20,315	(16,199)	0	0	0	0
68713	84-0499703	03/01/1995	Security Life of Denver Insurance Co	CO	YRT/I	XXXLO	8,483,838	67,446	136,311	65,455	0	0	0	0
68713	84-0499703	04/01/1995	Security Life of Denver Insurance Co	CO	YRT/I	XXXLO	0	0	0	4,823	0	0	0	0
68713	84-0499703	01/01/1997	Security Life of Denver Insurance Co	CO	YRT/I	XXXLO	199,871	4,298	3,874	1,395	0	0	0	0
68713	84-0499703	09/01/1997	Security Life of Denver Insurance Co	CO	YRT/I	XXXLO	45,282,396	653,821	981,825	295,734	0	0	0	0
68713	84-0499703	07/01/2005	Security Life of Denver Insurance Co	CO	OTH/I	AXXX	0	225,636,713	219,622,949	2,556,257	0	0	0	0
68713	84-0499703	07/01/2005	Security Life of Denver Insurance Co	CO	OTH/I	AXXX	0	130,296,350	114,354,300	1,422,652	0	0	0	0
68713	84-0499703	07/01/2005	Security Life of Denver Insurance Co	CO	OTH/I	AXXX	0	136,826,112	133,447,163	742,186	0	0	0	0
68713	84-0499703	04/01/2011	Security Life of Denver Insurance Co	CO	CO/I	AXXX	56,339,405	20,601,248	18,831,846	644,186	17,567,949	18,357,520	0	0
68713	84-0499703	01/01/2014	Security Life of Denver Insurance Co	CO	CO/I	AXXX	515,457,321	355,234,640	336,540,422	3,513,844	28,471,556	30,010,559	0	0
68713	84-0499703	12/31/2018	Security Life of Denver Insurance Co	CO	MCO	OL	2,291,899,246	0	0	810,162,390	40,322,269	0	796,241,036	0
80942	41-0991508	12/31/2008	Voya Insurance & Annuity Company	IA	OTH/G	OL	0	0	0	319,182,188	(300,572,092)	0	0	0
0299999. General Account - Authorized U.S. Affiliates - Other							2,920,716,857	869,345,381	1,143,157,842	518,860,818	86,361,774	48,368,079	796,241,036	0
0399999. Total General Account - Authorized U.S. Affiliates							2,920,716,857	869,345,381	1,143,157,842	518,860,818	86,361,774	48,368,079	796,241,036	0
0699999. Total General Account - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
0799999. Total General Account - Authorized Affiliates							2,920,716,857	869,345,381	1,143,157,842	518,860,818	86,361,774	48,368,079	796,241,036	0
00000	AA-9995001	12/01/1991	AMERICAN ACCIDENT REINS GRP II	NY	YRT/G	OL	0	0	0	(109)	0	0	0	0
00000	AA-9995000	12/01/1991	AMERICAN ACCIDENT REINS GRP I	NY	YRT/G	OL	0	0	0	(64)	0	0	0	0
60348	22-1771521	01/01/2008	Ace Life Insurance Co	CT	YRT/I	XXXLO	0	0	830	(705)	0	0	0	0
60348	22-1771521	11/01/2009	Ace Life Insurance Co	CT	YRT/I	XXXLO	0	0	10	0	0	0	0	0
61492	44-0188050	06/01/2018	Athene Annuity & Life Assurance Company	DE	MCO/I	FA	0	0	0	63,839,284	0	0	68,149,309	0
61492	44-0188050	06/01/2018	Athene Annuity & Life Assurance Company	DE	MCO/I	IA	0	0	0	7,497,282	0	0	8,003,451	0
61492	44-0188050	06/01/2018	Athene Annuity & Life Assurance Company	DE	MCO/G	FA	0	0	0	4,154,073	0	0	4,434,530	0
80659	38-0397420	07/01/1980	Canada Life Assurance Co USB	MI	CO/I	OL	990,000	151,007	145,096	48,352	0	0	0	0
80659	38-0397420	01/01/1985	Canada Life Assurance Co USB	MI	YRT/I	XXXLO	8,097,276	234,474	224,344	357,466	0	0	0	0
80659	38-0397420	01/01/1985	Canada Life Assurance Co USB	MI	CO/I	OL	93,760	1,273	1,162	1,819	0	0	0	0
80659	38-0397420	03/01/1985	Canada Life Assurance Co USB	MI	YRT/I	XXXLO	24,893	225	12,177	(7,611)	0	0	0	0
80659	38-0397420	06/30/2003	Canada Life Assurance Co USB	MI	CO/I	OL	144,954,836	7,305,032	7,701,202	412,052	0	0	0	0
80659	38-0397420	10/01/2004	Canada Life Assurance Co USB	MI	YRT/I	XXXLO	201,085,804	6,832,568	6,350,102	4,440,654	0	0	0	0
80659	38-0397420	11/01/2011	Canada Life Assurance Co USB	MI	YRT/I	XXXLO	575,848,689	93,334	84,756	969,872	0	0	0	0
80659	38-0397420	07/01/2016	Canada Life Assurance Co USB	MI	YRT/I	XXXLO	32,511,113	3,815	3,677	21,783	0	0	0	0
80659	38-0397420	07/01/2016	Canada Life Assurance Co USB	MI	YRT/I	XXXLO	27,059,067	113,794	83,136	1,206,185	0	0	0	0
80659	38-0397420	08/01/2016	Canada Life Assurance Co USB	MI	YRT/I	XXXLO	66,967,908	204,701	179,770	4,268,831	0	0	0	0
63258	41-6022443	07/01/1986	Federated Life Insurance Co	MN	OTH/G	OL	215,748,648	0	0	391,276	0	0	0	0
86258	13-2572994	01/01/1998	GENERAL RE LIFE CORP	CT	YRT/I	OL	129,916,133	815,329	834,784	551,771	0	0	0	0
64246	13-5123390	01/01/1997	GUARDIAN LIFE INS CO OF AMER	NY	YRT/I	OL	601,230,931	6,487,916	6,686,042	2,262,887	0	0	0	0
86258	13-2572994	01/01/1977	General Re Life Corporation	CT	YRT/I	XXXLO	12,401	135	124	273	0	0	0	0
86258	13-2572994	03/01/1977	General Re Life Corporation	CT	YRT/I	XXXLO	953,693	16,712	17,056	31,106	0	0	0	0
86258	13-2572994	09/01/1979	General Re Life Corporation	CT	CO/I	OL	244,340	7,825	7,812	9,896	0	0	0	0
86258	13-2572994	01/01/1980	General Re Life Corporation	CT	YRT/I	XXXLO	111,911	8,079	7,912	11,995	0	0	0	0
86258	13-2572994	07/01/1980	General Re Life Corporation	CT	YRT/I	XXXLO	14,705,443	596,902	622,854	516,145	0	0	0	0
86258	13-2572994	07/01/1980	General Re Life Corporation	CT	CO/I	OL	91,374	73,172	75,560	36,129	0	0	0	0
86258	13-2572994	01/01/1982	General Re Life Corporation	CT	CO/I	OL	87,344	2,161	2,566	3,154	0	0	0	0
86258	13-2572994	01/01/1983	General Re Life Corporation	CT	YRT/I	XXXLO	3,417,930	50,631	54,693	60,245	0	0	0	0
86258	13-2572994	01/01/1985	General Re Life Corporation	CT	YRT/I	XXXLO	160,646	4,159	3,700	7,922	0	0	0	0
86258	13-2572994	01/01/1986	General Re Life Corporation	CT	YRT/I	XXXLO	3,619,339	132,267	161,173	139,537	0	0	0	0
86258	13-2572994	02/01/1989	General Re Life Corporation	CT	CO/I	OL	49,591	415	374	759	0	0	0	0
86258	13-2572994	04/01/1989	General Re Life Corporation	CT	CO/I	OL	129,638	3,252	2,944	4,935	0	0	0	0
86258	13-2572994	07/01/1989	General Re Life Corporation	CT	YRT/I	XXXLO	4,179,096	104,484	165,248	131,095	0	0	0	0
86258	13-2572994	07/01/1989	General Re Life Corporation	CT	YRT/I	XXXLO	100,235	4,091	0	3,269	0	0	0	0
86258	13-2572994	01/01/1990	General Re Life Corporation	CT	YRT/I	XXXLO	1,312,382	16,969	15,556	16,657	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
86258	13-2572994	01/01/1992	General Re Life Corporation	CT	CO/I	OL	837,011	8,923	10,692	13,561	0	0	0	0
86258	13-2572994	01/01/1992	General Re Life Corporation	CT	CO/I	OL	608,752	17,935	18,310	16,663	0	0	0	0
86258	13-2572994	01/01/1993	General Re Life Corporation	CT	YRT/I	XXXL0	79,015	4,390	3,986	5,823	0	0	0	0
86258	13-2572994	01/01/1994	General Re Life Corporation	CT	YRT/I	XXXL0	1,588,610	23,957	27,778	34,206	0	0	0	0
86258	13-2572994	01/01/1996	General Re Life Corporation	CT	YRT/I	XXXL0	464,554	5,736	5,292	7,006	0	0	0	0
86258	13-2572994	01/01/1998	General Re Life Corporation	CT	YRT/I	XXXL0	5,142	72	74	104	0	0	0	0
86258	13-2572994	05/01/1998	General Re Life Corporation	CT	YRT/I	XXXL0	39,064	475	428	301	0	0	0	0
86258	13-2572994	07/15/2000	General Re Life Corporation	CT	YRT/I	XXXL0	0	0	158	483	0	0	0	0
86258	13-2572994	11/01/2001	General Re Life Corporation	CT	YRT/I	XXXL0	175,312,068	4,446,997	8,184,530	4,288,361	0	0	0	0
86258	13-2572994	05/01/2004	General Re Life Corporation	CT	CO/I	OL	288,042,082	8,461,389	8,792,331	602,027	0	0	0	0
86258	13-2572994	10/31/2005	General Re Life Corporation	CT	YRT/I	XXXL0	124,120,531	438,205	427,634	351,126	0	0	0	0
86258	13-2572994	06/30/2006	General Re Life Corporation	CT	YRT/I	XXXL0	4,041,705,479	707,600	754,042	7,120,738	0	0	0	0
86258	13-2572994	02/01/2007	General Re Life Corporation	CT	YRT/I	XXXL0	28,764,690	5,293	4,854	44,070	0	0	0	0
86258	13-2572994	01/01/2008	General Re Life Corporation	CT	YRT/I	XXXL0	3,444,718	16,978	12,048	175,701	0	0	0	0
86258	13-2572994	07/01/2008	General Re Life Corporation	CT	YRT/I	XXXL0	457,889	55	48	584	0	0	0	0
86258	13-2572994	07/01/2010	General Re Life Corporation	CT	YRT/I	XXXL0	23,950,036	4,060	3,721	47,472	0	0	0	0
86258	13-2572994	07/01/2010	General Re Life Corporation	CT	YRT/I	XXXL0	640,230,878	112,586	104,003	1,238,571	0	0	0	0
86258	13-2572994	03/01/2014	General Re Life Corporation	CT	YRT/I	XXXL0	38,308,880	3,150	2,696	32,849	0	0	0	0
88340	59-2859797	01/01/1997	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	444,868,949	5,115,038	5,284,625	1,585,637	0	0	0	0
88340	59-2859797	07/01/1980	Hannover Life Re Co of America	FL	YRT/I	XXXL0	106,871	3,549	3,254	6,151	0	0	0	0
88340	59-2859797	07/01/1980	Hannover Life Re Co of America	FL	YRT/I	XXXL0	1,383,750	36,247	54,973	48,249	0	0	0	0
88340	59-2859797	07/01/1980	Hannover Life Re Co of America	FL	CO/I	OL	2,463	214	197	384	0	0	0	0
88340	59-2859797	07/01/1980	Hannover Life Re Co of America	FL	CO/I	OL	612,006	15,305	13,980	6,674	0	0	0	0
88340	59-2859797	01/01/1994	Hannover Life Re Co of America	FL	YRT/I	XXXL0	7,651,232	246,013	50,270	177,361	0	0	0	0
88340	59-2859797	10/01/2004	Hannover Life Re Co of America	FL	YRT/I	XXXL0	202,034,471	7,025,388	6,515,580	4,179,086	0	0	0	0
88340	59-2859797	10/31/2005	Hannover Life Re Co of America	FL	YRT/I	XXXL0	63,943,764	231,813	224,887	207,305	0	0	0	0
88340	59-2859797	03/01/2006	Hannover Life Re Co of America	FL	YRT/I	XXXL0	3,333,000	6,281	7,011	9,012	0	0	0	0
88340	59-2859797	06/01/2006	Hannover Life Re Co of America	FL	YRT/I	XXXL0	32,037,164	235,317	216,834	1,963,969	0	0	0	0
88340	59-2859797	06/30/2006	Hannover Life Re Co of America	FL	YRT/I	XXXL0	2,012,185,455	478,557	470,668	3,643,549	0	0	0	0
88340	59-2859797	02/01/2007	Hannover Life Re Co of America	FL	YRT/I	XXXL0	14,113,697	3,862	3,261	22,526	0	0	0	0
88340	59-2859797	07/01/2007	Hannover Life Re Co of America	FL	YRT/I	XXXL0	8,588,289	47,781	41,926	338,642	0	0	0	0
88340	59-2859797	12/01/2007	Hannover Life Re Co of America	FL	YRT/I	XXXL0	51,920,594	69,390	58,943	945,921	0	0	0	0
88340	59-2859797	01/01/2008	Hannover Life Re Co of America	FL	YRT/I	XXXL0	457,889	55	48	661	0	0	0	0
88340	59-2859797	07/01/2010	Hannover Life Re Co of America	FL	YRT/I	XXXL0	1,669,636,373	508,814	430,787	2,806,977	0	0	0	0
88340	59-2859797	11/01/2011	Hannover Life Re Co of America	FL	YRT/I	XXXL0	19,891,160	2,548	2,352	43,037	0	0	0	0
65056	38-1659835	01/01/2002	Jackson National Life Insurance Company	MI	CO/I	OL	505,077,608	185,555,360	191,148,459	4,557,423	1,032,639	1,448,477	0	0
65676	35-0472300	01/01/1970	Lincoln National Life Insurance Co	IN	YRT/I	XXXL0	1,010,798	10,193	19,155	23,429	0	0	0	0
65676	35-0472300	03/01/1970	Lincoln National Life Insurance Co	IN	YRT/I	XXXL0	1,452,449	15,490	21,804	38,831	0	0	0	0
65676	35-0472300	01/01/1978	Lincoln National Life Insurance Co	IN	YRT/I	XXXL0	204,336	5,778	5,418	9,658	0	0	0	0
65676	35-0472300	07/01/1980	Lincoln National Life Insurance Co	IN	YRT/I	XXXL0	70,235,223	3,000,163	2,961,392	1,699,378	0	0	0	0
65676	35-0472300	07/01/1980	Lincoln National Life Insurance Co	IN	CO/I	OL	211,602	8,070	7,331	12,340	0	0	0	0
65676	35-0472300	01/01/1982	Lincoln National Life Insurance Co	IN	YRT/I	XXXL0	73,186	752	871	1,325	0	0	0	0
65676	35-0472300	01/01/1983	Lincoln National Life Insurance Co	IN	YRT/I	XXXL0	45,000	424	390	761	0	0	0	0
65676	35-0472300	04/01/1983	Lincoln National Life Insurance Co	IN	YRT/I	XXXL0	2,022,429	24,919	41,780	34,986	0	0	0	0
65676	35-0472300	05/23/1983	Lincoln National Life Insurance Co	IN	YRT/I	XXXL0	202,623	5,960	8,496	10,436	0	0	0	0
65676	35-0472300	07/01/1986	Lincoln National Life Insurance Co	IN	YRT/I	XXXL0	8,821,088	100,864	97,929	168,711	0	0	0	0
65676	35-0472300	02/01/1989	Lincoln National Life Insurance Co	IN	CO/I	OL	247,953	2,075	1,869	3,794	0	0	0	0
65676	35-0472300	07/01/1989	Lincoln National Life Insurance Co	IN	YRT/I	XXXL0	58,770,797	2,328,739	2,983,405	(2,890,890)	0	0	0	0
65676	35-0472300	07/01/1989	Lincoln National Life Insurance Co	IN	CO/I	OL	27,901,529	704,363	896,768	232,404	0	0	0	0
65676	35-0472300	01/01/1992	Lincoln National Life Insurance Co	IN	YRT/I	XXXL0	207,966,748	1,386,672	1,401,188	1,151,266	0	0	0	0
65676	35-0472300	11/01/1992	Lincoln National Life Insurance Co	IN	YRT/I	XXXL0	122,529,977	3,741,280	3,655,628	4,093,903	0	0	0	0
65676	35-0472300	01/01/1993	Lincoln National Life Insurance Co	IN	YRT/I	XXXL0	2,836,225	26,461	29,798	40,635	0	0	0	0
65676	35-0472300	01/01/1996	Lincoln National Life Insurance Co	IN	YRT/I	XXXL0	279,215,882	1,886,283	1,901,663	1,963,156	0	0	0	0
65676	35-0472300	01/01/1997	Lincoln National Life Insurance Co	IN	YRT/I	XXXL0	81,666,637	1,164,419	1,056,428	982,352	0	0	0	0
65676	35-0472300	05/19/1997	Lincoln National Life Insurance Co	IN	CO/I	OL	399,236,904	3,100,233	3,237,510	952,141	0	0	0	0
65676	35-0472300	01/01/1998	Lincoln National Life Insurance Co	IN	YRT/I	XXXL0	904,498	5,081	5,057	9,610	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
65676	35-0472300	04/01/1998	Lincoln National Life Insurance Co	IN	YRT/I	XXXL0	2,494	5	0	0	0	0	0	0
65676	35-0472300	04/01/1998	Lincoln National Life Insurance Co	IN	CO/I	OL	7,397	70	66	62	0	0	0	0
65676	35-0472300	05/01/1998	Lincoln National Life Insurance Co	IN	YRT/I	XXXL0	23,439	285	257	181	0	0	0	0
65676	35-0472300	06/28/1999	Lincoln National Life Insurance Co	IN	YRT/I	XXXL0	1,243,372	28,161	24,102	6,548	0	0	0	0
65676	35-0472300	06/28/1999	Lincoln National Life Insurance Co	IN	YRT/I	XXXL0	219,551	6,206	5,573	3,437	0	0	0	0
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Co	IN	CO/I	OL	532,957,171	13,475,923	17,642,665	1,391,418	0	0	0	0
65676	35-0472300	11/01/2000	Lincoln National Life Insurance Co	IN	CO/I	OL	0	0	0	7,742	0	0	0	0
65676	35-0472300	11/01/2001	Lincoln National Life Insurance Co	IN	CO/I	OL	631,682,852	20,629,227	24,138,073	1,390,624	0	0	0	0
66346	58-0828824	01/01/1997	MUNICH AMER REASSUR CO	GA	YRT/I	OL	487,674,506	5,943,315	6,138,718	1,681,571	0	0	0	0
66346	58-0828824	03/01/1977	Munich American Reassurance Co	GA	YRT/I	XXXL0	219,857	9,301	9,076	19,916	0	0	0	0
66346	58-0828824	01/01/1978	Munich American Reassurance Co	GA	CO/I	OL	171,751	2,896	2,633	(25,687)	0	0	0	0
66346	58-0828824	06/01/1980	Munich American Reassurance Co	GA	YRT/I	XXXL0	44,603	4,107	5,344	597	0	0	0	0
66346	58-0828824	01/01/1983	Munich American Reassurance Co	GA	YRT/I	XXXL0	130,612	7,850	7,394	15,721	0	0	0	0
66346	58-0828824	01/01/1994	Munich American Reassurance Co	GA	YRT/I	XXXL0	10,894,762	108,492	143,164	110,902	0	0	0	0
66346	58-0828824	01/01/1996	Munich American Reassurance Co	GA	YRT/I	XXXL0	41,744,073	251,868	363,308	278,290	0	0	0	0
66346	58-0828824	01/01/1998	Munich American Reassurance Co	GA	YRT/I	XXXL0	904,498	5,081	5,057	9,610	0	0	0	0
66346	58-0828824	04/01/1998	Munich American Reassurance Co	GA	YRT/I	XXXL0	1,469,516	27,572	23,757	8,677	0	0	0	0
66346	58-0828824	05/01/1998	Munich American Reassurance Co	GA	YRT/I	XXXL0	31,251	380	343	227	0	0	0	0
66346	58-0828824	01/01/1999	Munich American Reassurance Co	GA	YRT/I	XXXL0	2,131,930	26,790	26,918	46,360	0	0	0	0
66346	58-0828824	01/01/1999	Munich American Reassurance Co	GA	YRT/I	XXXL0	20,382,277	58,414	52,072	43,122	0	0	0	0
66346	58-0828824	05/01/1999	Munich American Reassurance Co	GA	YRT/I	XXXL0	237,453,413	1,584,680	1,596,903	1,257,506	0	0	0	0
66346	58-0828824	07/15/2000	Munich American Reassurance Co	GA	YRT/I	XXXL0	59,506	85	157	852	0	0	0	0
66346	58-0828824	11/01/2001	Munich American Reassurance Co	GA	YRT/I	XXXL0	551,885,646	16,271,194	8,143,354	8,649,562	0	0	0	0
66346	58-0828824	05/01/2004	Munich American Reassurance Co	GA	CO/I	OL	94,864,031	2,728,616	2,845,339	195,337	0	0	0	0
66346	58-0828824	07/01/2010	Munich American Reassurance Co	GA	YRT/I	XXXL0	2,104,538,545	341,368	318,472	2,943,830	0	0	0	0
66346	58-0828824	03/01/2014	Munich American Reassurance Co	GA	YRT/I	XXXL0	64,800,515	5,555	4,752	48,807	0	0	0	0
66346	58-0828824	07/01/2016	Munich American Reassurance Co	GA	YRT/I	XXXL0	54,802,642	8,304	8,175	34,196	0	0	0	0
88099	75-1608507	07/01/1980	Optimum Re Insurance Company	TX	YRT/I	XXXL0	491,012	9,232	8,467	11,205	0	0	0	0
88099	75-1608507	07/01/2016	Optimum Re Insurance Company	TX	YRT/I	XXXL0	39,667,585	5,796	5,220	23,767	0	0	0	0
67466	95-1079000	06/30/2003	Pacific Life Insurance Company	NE	YRT/I	XXXL0	16,491,392	1,201,747	1,147,945	26,956	0	0	0	0
74900	63-0483783	03/01/2014	PartnerRe Life Reinsurance Company of America	AR	YRT/I	XXXL0	28,539,254	2,973	2,538	27,577	0	0	0	0
93572	43-1235868	01/01/2010	RGA REINS CO	MO	CO/G	OL	0	42,595	47,821	0	2,848,000	3,446,000	0	0
93572	43-1235868	01/01/1979	RGA Reinsurance Company	MO	CO/I	OL	45,466	2,046	1,956	3,884	0	0	0	0
93572	43-1235868	01/01/1980	RGA Reinsurance Company	MO	YRT/I	XXXL0	100,946	1,546	1,405	2,902	0	0	0	0
93572	43-1235868	01/01/1982	RGA Reinsurance Company	MO	YRT/I	XXXL0	50,043	152	114	222	0	0	0	0
93572	43-1235868	01/29/1982	RGA Reinsurance Company	MO	YRT/I	XXXL0	89,191	1,117	1,036	1,759	0	0	0	0
93572	43-1235868	01/01/1983	RGA Reinsurance Company	MO	YRT/I	XXXL0	336,377,337	14,574,599	12,969,862	11,315,701	0	0	0	0
93572	43-1235868	01/01/1983	RGA Reinsurance Company	MO	YRT/I	XXXL0	3,952,467	37,379	37,267	45,362	0	0	0	0
93572	43-1235868	01/15/1983	RGA Reinsurance Company	MO	CO/I	OL	99,395	3,391	3,070	5,554	0	0	0	0
93572	43-1235868	07/01/1983	RGA Reinsurance Company	MO	YRT/I	XXXL0	2,612,345	75,845	70,722	95,056	0	0	0	0
93572	43-1235868	07/01/1984	RGA Reinsurance Company	MO	YRT/I	XXXL0	168,749,666	7,389,918	7,251,675	3,115,005	0	0	0	0
93572	43-1235868	07/01/1984	RGA Reinsurance Company	MO	CO/I	OL	155,800	2,165	1,978	3,076	0	0	0	0
93572	43-1235868	01/01/1985	RGA Reinsurance Company	MO	YRT/I	XXXL0	350,000	16,679	15,786	25,469	0	0	0	0
93572	43-1235868	01/01/1985	RGA Reinsurance Company	MO	YRT/I	XXXL0	21,484,854	384,347	408,796	392,528	0	0	0	0
93572	43-1235868	01/01/1985	RGA Reinsurance Company	MO	YRT/I	XXXL0	10,728,273	112,394	132,164	105,492	0	0	0	0
93572	43-1235868	01/01/1986	RGA Reinsurance Company	MO	YRT/I	XXXL0	2,669,669	18,150	24,990	30,734	0	0	0	0
93572	43-1235868	02/01/1986	RGA Reinsurance Company	MO	YRT/I	XXXL0	4,913,464	63,923	71,849	73,103	0	0	0	0
93572	43-1235868	03/01/1987	RGA Reinsurance Company	MO	YRT/I	XXXL0	1,650,000	23,416	20,898	55,376	0	0	0	0
93572	43-1235868	01/01/1989	RGA Reinsurance Company	MO	YRT/I	XXXL0	6,266,531	64,670	64,871	89,762	0	0	0	0
93572	43-1235868	07/01/1989	RGA Reinsurance Company	MO	YRT/I	XXXL0	7,867,978	504,751	446,536	221,714	0	0	0	0
93572	43-1235868	07/01/1989	RGA Reinsurance Company	MO	CO/I	OL	360,104,539	13,214,588	15,958,515	1,545,651	0	0	0	0
93572	43-1235868	10/01/1989	RGA Reinsurance Company	MO	CO/I	OL	2,152,454	56,027	54,673	50,319	0	0	0	0
93572	43-1235868	01/01/1990	RGA Reinsurance Company	MO	YRT/I	XXXL0	13,568,550	142,398	143,084	239,084	0	0	0	0
93572	43-1235868	06/01/1990	RGA Reinsurance Company	MO	YRT/I	XXXL0	18,344,863	230,347	246,548	346,644	0	0	0	0
93572	43-1235868	01/01/1991	RGA Reinsurance Company	MO	YRT/I	XXXL0	1,416,309	18,516	16,883	31,908	0	0	0	0
93572	43-1235868	01/01/1992	RGA Reinsurance Company	MO	YRT/I	XXXL0	13,981,006	270,681	268,228	393,534	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
93572	43-1235868	11/01/1992	RGA Reinsurance Company	MO	YRT/I	XXXL0	162,098,388	4,913,992	4,838,396	3,249,844	0	0	0	0
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	YRT/I	XXXL0	473,634	3,306	3,031	5,625	0	0	0	0
93572	43-1235868	01/01/1994	RGA Reinsurance Company	MO	YRT/I	XXXL0	448,578,311	2,946,881	3,054,911	2,887,551	0	0	0	0
93572	43-1235868	01/01/1995	RGA Reinsurance Company	MO	YRT/I	XXXL0	9,796,364	77,107	74,878	98,750	0	0	0	0
93572	43-1235868	03/01/1995	RGA Reinsurance Company	MO	YRT/I	XXXL0	220,524,567	1,627,509	1,651,983	1,339,372	0	0	0	0
93572	43-1235868	10/01/1995	RGA Reinsurance Company	MO	CO/I	0L	613,791,946	4,728,492	5,087,339	1,802,336	0	0	0	0
93572	43-1235868	01/01/1996	RGA Reinsurance Company	MO	YRT/I	XXXL0	36,200,264	446,228	525,092	341,193	0	0	0	0
93572	43-1235868	01/01/1996	RGA Reinsurance Company	MO	CO/I	0L	100,000	1,263	895	2,562	0	0	0	0
93572	43-1235868	07/01/1996	RGA Reinsurance Company	MO	YRT/I	XXXL0	27,784,115	190,816	308,048	171,806	0	0	0	0
93572	43-1235868	07/01/1996	RGA Reinsurance Company	MO	YRT/I	XXXL0	37,690,418	338,952	356,544	323,259	0	0	0	0
93572	43-1235868	01/01/1997	RGA Reinsurance Company	MO	YRT/I	XXXL0	151,080,978	2,212,131	2,008,183	1,303,956	0	0	0	0
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	YRT/I	XXXL0	38,892	80	74	141	0	0	0	0
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	YRT/I	XXXL0	38,892	80	74	141	0	0	0	0
93572	43-1235868	04/01/1998	RGA Reinsurance Company	MO	CO/I	0L	14,794	140	131	94	0	0	0	0
93572	43-1235868	05/01/1998	RGA Reinsurance Company	MO	YRT/I	XXXL0	23,439	285	257	181	0	0	0	0
93572	43-1235868	06/28/1999	RGA Reinsurance Company	MO	YRT/I	XXXL0	13,025,761	369,130	458,304	(430,869)	0	0	0	0
93572	43-1235868	01/01/2000	RGA Reinsurance Company	MO	CO/I	0L	407,640,905	9,913,657	13,137,249	1,025,260	0	0	0	0
93572	43-1235868	07/15/2000	RGA Reinsurance Company	MO	YRT/I	XXXL0	59,506	85	157	845	0	0	0	0
93572	43-1235868	07/15/2000	RGA Reinsurance Company	MO	YRT/I	XXXL0	59,506	85	155	783	0	0	0	0
93572	43-1235868	08/01/2000	RGA Reinsurance Company	MO	YRT/I	XXXL0	2,618,445	54,208	46,155	14,995	0	0	0	0
93572	43-1235868	11/01/2000	RGA Reinsurance Company	MO	CO/I	0L	0	0	0	4,429	0	0	0	0
93572	43-1235868	01/01/2001	RGA Reinsurance Company	MO	YRT/I	XXXL0	0	0	2,008	(12,844)	0	0	0	0
93572	43-1235868	11/01/2001	RGA Reinsurance Company	MO	YRT/I	XXXL0	842,298,418	24,269,391	23,696,453	11,059,664	0	0	0	0
93572	43-1235868	11/01/2001	RGA Reinsurance Company	MO	YRT/I	XXXL0	6,130,186	178,056	224,217	122,450	0	0	0	0
93572	43-1235868	11/01/2001	RGA Reinsurance Company	MO	YRT/I	XXXL0	580,908,073	16,705,517	16,316,317	7,794,057	0	0	0	0
93572	43-1235868	11/01/2001	RGA Reinsurance Company	MO	CO/I	0L	7,500,000	82,147	90,582	4,875	0	0	0	0
93572	43-1235868	11/01/2001	RGA Reinsurance Company	MO	CO/I	0L	1,545,725,935	59,402,345	64,890,616	3,741,431	0	0	0	0
93572	43-1235868	10/31/2005	RGA Reinsurance Company	MO	YRT/I	XXXL0	198,595,663	706,513	676,060	594,100	0	0	0	0
93572	43-1235868	03/01/2006	RGA Reinsurance Company	MO	YRT/I	XXXL0	3,333,000	6,281	7,011	10,181	0	0	0	0
93572	43-1235868	06/01/2006	RGA Reinsurance Company	MO	YRT/I	XXXL0	33,596,986	229,978	211,445	2,236,162	0	0	0	0
93572	43-1235868	06/30/2006	RGA Reinsurance Company	MO	YRT/I	XXXL0	3,659,080,707	640,269	683,832	7,232,150	0	0	0	0
93572	43-1235868	02/01/2007	RGA Reinsurance Company	MO	YRT/I	XXXL0	52,236,051	8,513	7,861	84,036	0	0	0	0
93572	43-1235868	05/01/2007	RGA Reinsurance Company	MO	YRT/I	XXXL0	1,562,735	42,680	36,399	51,927	0	0	0	0
93572	43-1235868	07/01/2007	RGA Reinsurance Company	MO	YRT/I	XXXL0	21,525,463	90,120	75,329	769,345	0	0	0	0
93572	43-1235868	12/01/2007	RGA Reinsurance Company	MO	YRT/I	XXXL0	83,027,746	105,373	89,558	1,483,586	0	0	0	0
93572	43-1235868	01/01/2008	RGA Reinsurance Company	MO	YRT/I	XXXL0	572,362	68	60	761	0	0	0	0
93572	43-1235868	11/01/2009	RGA Reinsurance Company	MO	YRT/I	XXXL0	57,597,892	9,448	8,663	147,000	0	0	0	0
93572	43-1235868	07/01/2010	RGA Reinsurance Company	MO	YRT/I	XXXL0	3,947,388,984	601,169	549,568	7,412,521	0	0	0	0
93572	43-1235868	03/01/2014	RGA Reinsurance Company	MO	YRT/I	XXXL0	66,348,134	5,603	4,805	63,693	0	0	0	0
93572	43-1235868	10/01/2014	RGA Reinsurance Company	MO	CO/I	XXXL	86,704,062,372	1,997,687,782	1,931,412,658	84,308,888	72,872,155	75,756,504	0	0
93572	43-1235868	10/01/2015	RGA Reinsurance Company	MO	CO/I	XXXL	75,991,357,090	1,801,385,686	1,733,313,042	149,243,633	353,936,921	369,716,082	0	0
93572	43-1235868	07/01/2016	RGA Reinsurance Company	MO	YRT/I	XXXL0	60,903,928	10,096	9,140	54,872	0	0	0	0
93572	43-1235868	04/01/2005	Reinsurance Group of America Inc	MO	OTH/G	0L	2,410,077,719	0	0	4,909,491	0	0	0	0
93572	43-1235868	04/01/2005	Reinsurance Group of America Inc	MO	OTH/G	0L	128,688	0	0	(2,222)	0	0	0	0
93572	43-1235868	02/01/2010	Reinsurance Group of America Inc	MO	OTH/I	0L	1,171,750	0	0	11,093	0	0	0	0
87017	62-1003368	01/01/1997	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	0L	6,888,828	85,381	99,054	49,106	0	0	0	0
64688	75-6020048	11/01/2001	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	0	0	0	(26,156)	0	0	0	0
64688	75-6020048	06/30/2003	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	28,451	31	29	14	0	0	0	0
64688	75-6020048	06/30/2003	SCOR Global Life Americas Reinsurance Company	DE	CO/I	0L	16,462,941	1,201,715	1,147,916	26,940	0	0	0	0
64688	75-6020048	10/31/2005	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	62,943,764	221,910	216,372	203,603	0	0	0	0
64688	75-6020048	06/01/2006	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	7,159,385	49,554	103,705	669,494	0	0	0	0
64688	75-6020048	06/01/2006	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	1,450,815	8,069	92,536	345,417	0	0	0	0
64688	75-6020048	06/30/2006	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	2,129,005,479	405,797	420,137	3,857,586	0	0	0	0
64688	75-6020048	02/01/2007	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	16,484,509	2,770	2,500	23,199	0	0	0	0
64688	75-6020048	02/01/2007	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	13,939,289	2,594	2,342	21,036	0	0	0	0
64688	75-6020048	07/01/2007	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	9,576,978	49,329	40,371	341,240	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	07/01/2007	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	9,170,244	48,832	39,999	373,440	0	0	0	0
64688	75-6020048	12/01/2007	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	107,350,822	164,879	139,444	1,624,154	0	0	0	0
64688	75-6020048	01/01/2008	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	1,716,330	469	732	637	0	0	0	0
64688	75-6020048	11/01/2009	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	12,894,363	1,583	1,485	31,356	0	0	0	0
64688	75-6020048	07/01/2010	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	14,795,740	2,633	2,408	32,639	0	0	0	0
64688	75-6020048	07/01/2010	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	614,542,685	120,840	111,950	1,190,078	0	0	0	0
87017	62-1003368	07/01/1980	SCOR Global Life Reinsurance Co of Delaware	DE	YRT/I	XXXL0	214,718	8,749	8,687	15,972	0	0	0	0
87017	62-1003368	07/01/1980	SCOR Global Life Reinsurance Co of Delaware	DE	CO/I	0L	172,463	23,168	23,540	15,298	0	0	0	0
87017	62-1003368	01/01/1995	SCOR Global Life Reinsurance Co of Delaware	DE	YRT/I	XXXL0	0	0	429	(192)	0	0	0	0
87017	62-1003368	01/01/1999	SCOR Global Life Reinsurance Co of Delaware	DE	YRT/I	XXXL0	6,460,613	63,667	67,502	110,588	0	0	0	0
97071	13-3126819	08/01/1989	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL0	1,520,881	90,814	80,741	103,105	0	0	0	0
97071	13-3126819	10/01/2004	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL0	195,272,951	6,252,198	5,822,232	4,283,618	0	0	0	0
97071	13-3126819	04/01/2005	SCOR Global Life USA Reinsurance Company	DE	OTH/G	0L	128,688	0	0	1,540	0	0	0	0
97071	13-3126819	10/31/2005	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL0	103,021,647	348,524	338,418	298,742	0	0	0	0
97071	13-3126819	06/01/2006	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL0	32,835,539	243,459	318,322	2,917,906	0	0	0	0
97071	13-3126819	06/30/2006	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL0	4,064,009,973	747,288	786,807	6,951,030	0	0	0	0
97071	13-3126819	07/01/2007	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL0	23,645,449	123,666	101,434	757,171	0	0	0	0
97071	13-3126819	12/01/2007	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL0	150,539,843	181,108	154,278	1,774,827	0	0	0	0
97071	13-3126819	01/01/2008	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL0	228,944	27	24	304	0	0	0	0
97071	13-3126819	07/01/2010	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL0	2,110,904,238	361,807	336,967	3,330,323	0	0	0	0
97071	13-3126819	04/01/2005	Scor Global Life USA Reinsurance Company	DE	OTH/G	0L	4,860,120	0	0	6,013	0	0	0	0
87572	23-2038295	07/01/1980	Scottish Re (U.S.) Inc	DE	YRT/I	XXXL0	0	0	0	(42)	0	0	0	0
87572	23-2038295	01/01/1985	Scottish Re (U.S.) Inc	DE	CO/I	0L	0	0	668	(809)	0	0	0	0
87572	23-2038295	02/01/1985	Scottish Re (U.S.) Inc	DE	CO/I	0L	665,993	8,184	8,237	7,116	0	0	0	0
87572	23-2038295	01/01/1992	Scottish Re (U.S.) Inc	DE	CO/I	0L	487,669	1,713	1,464	5,141	0	0	0	0
87572	23-2038295	11/01/2003	Scottish Re (U.S.) Inc	DE	CO/I	0L	340,473,998	12,411,401	13,219,860	853,923	0	0	0	0
87572	23-2038295	10/01/2004	Scottish Re (U.S.) Inc	DE	YRT/I	XXXL0	0	0	14,653	(10,299)	0	0	0	0
82627	06-0839705	01/01/1961	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	310,811	10,005	10,160	17,426	0	0	0	0
82627	06-0839705	01/01/1961	Swiss Re Life & Health America Inc	MO	CO/I	0L	160,030	1,899	1,781	4,183	0	0	0	0
82627	06-0839705	08/01/1961	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	174,258	5,069	5,824	9,671	0	0	0	0
82627	06-0839705	07/10/1969	Swiss Re Life & Health America Inc	MO	MCO/I	0L	36,000	729	668	1,236	0	0	729	0
82627	06-0839705	03/01/1975	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	214,572	5,936	6,769	11,539	0	0	0	0
82627	06-0839705	01/01/1979	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	487,450	7,116	6,915	13,030	0	0	0	0
82627	06-0839705	01/01/1979	Swiss Re Life & Health America Inc	MO	CO/I	0L	1,942,475	217,193	258,471	46,728	0	0	0	0
82627	06-0839705	08/01/1979	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	40,466	3,012	2,654	5,993	0	0	0	0
82627	06-0839705	08/01/1979	Swiss Re Life & Health America Inc	MO	CO/I	0L	157,081	12,961	13,040	33,765	0	0	0	0
82627	06-0839705	01/01/1980	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	75,125	3,024	3,758	3,908	0	0	0	0
82627	06-0839705	07/01/1980	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	477,522,128	18,087,519	17,622,581	9,342,594	0	0	0	0
82627	06-0839705	07/01/1980	Swiss Re Life & Health America Inc	MO	CO/I	0L	20,042,041	1,029,348	1,151,613	317,112	0	0	0	0
82627	06-0839705	02/01/1981	Swiss Re Life & Health America Inc	MO	CO/I	0L	1,150,000	5,292	4,854	7,640	0	0	0	0
82627	06-0839705	03/01/1981	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	42,590	383	597	532	0	0	0	0
82627	06-0839705	01/01/1982	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	157,470	3,306	3,078	6,737	0	0	0	0
82627	06-0839705	01/01/1982	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	36,009	244	226	447	0	0	0	0
82627	06-0839705	09/15/1983	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	244,189	4,175	10,384	5,495	0	0	0	0
82627	06-0839705	10/01/1983	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	13,642,531	190,857	225,394	316,766	0	0	0	0
82627	06-0839705	10/01/1983	Swiss Re Life & Health America Inc	MO	CO/I	0L	13,081,161	151,581	152,980	199,395	0	0	0	0
82627	06-0839705	01/01/1984	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	572,113	9,945	9,363	16,994	0	0	0	0
82627	06-0839705	03/01/1984	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	1,974,849	34,451	31,421	59,598	0	0	0	0
82627	06-0839705	03/01/1984	Swiss Re Life & Health America Inc	MO	CO/I	0L	4,350,730	105,538	117,056	54,858	0	0	0	0
82627	06-0839705	01/01/1985	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	75,947	626	577	535	0	0	0	0
82627	06-0839705	01/01/1986	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	3,627,270	57,792	51,395	76,857	0	0	0	0
82627	06-0839705	01/01/1986	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	0	0	0	33,031	0	0	0	0
82627	06-0839705	01/01/1986	Swiss Re Life & Health America Inc	MO	CO/I	0L	131,440,528	1,481,562	1,491,933	1,522,963	0	0	0	0
82627	06-0839705	01/01/1987	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	2,879,669	41,924	44,554	69,779	0	0	0	0
82627	06-0839705	12/01/1987	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	6,035,115	103,829	109,551	154,184	0	0	0	0
82627	06-0839705	12/01/1987	Swiss Re Life & Health America Inc	MO	CO/I	0L	225,265	1,298	1,229	4,563	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	12/01/1987	Swiss Re Life & Health America Inc	MO	CO/I	OL	0	0	0	3,082	0	0	0	0
82627	06-0839705	01/01/1988	Swiss Re Life & Health America Inc	MO	CO/I	OL	177,306	4,568	4,089	0	0	0	0	0
82627	06-0839705	07/01/1989	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	114,355,003	5,491,534	5,818,680	3,998,182	0	0	0	0
82627	06-0839705	07/01/1989	Swiss Re Life & Health America Inc	MO	CO/I	OL	257,966,744	7,225,211	9,038,300	1,049,556	0	0	0	0
82627	06-0839705	01/01/1990	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	172,397	2,313	2,195	4,189	0	0	0	0
82627	06-0839705	05/01/1990	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	1,339,505	31,010	27,940	40,547	0	0	0	0
82627	06-0839705	01/01/1992	Swiss Re Life & Health America Inc	MO	CO/I	OL	19,891,700	307,812	304,390	367,099	0	0	0	0
82627	06-0839705	11/01/1992	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	286,312,100	8,676,897	8,529,962	5,249,387	0	0	0	0
82627	06-0839705	08/01/1994	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	4,705	49	44	37	0	0	0	0
82627	06-0839705	01/01/1995	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	8,635,022	70,888	68,910	91,455	0	0	0	0
82627	06-0839705	01/01/1995	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	33,112	830	748	0	0	0	0	0
82627	06-0839705	03/01/1995	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	885,397	16,808	15,378	32,182	0	0	0	0
82627	06-0839705	05/01/1995	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	0	0	0	4,953	0	0	0	0
82627	06-0839705	05/25/1995	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	0	0	0	1,033	0	0	0	0
82627	06-0839705	10/01/1995	Swiss Re Life & Health America Inc	MO	CO/I	OL	1,259,327,817	9,694,892	10,525,016	3,831,487	0	0	0	0
82627	06-0839705	01/01/1996	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	55,861,010	506,203	538,436	819,518	0	0	0	0
82627	06-0839705	01/01/1996	Swiss Re Life & Health America Inc	MO	CO/I	OL	23,314,830	111,373	112,924	201,521	0	0	0	0
82627	06-0839705	09/01/1996	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	3,782,110	33,035	34,111	57,570	0	0	0	0
82627	06-0839705	01/01/1997	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	42,137,029	595,888	599,098	1,052,141	0	0	0	0
82627	06-0839705	01/01/1998	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	1,690,814	23,293	20,770	14,071	0	0	0	0
82627	06-0839705	04/01/1998	Swiss Re Life & Health America Inc	MO	CO/I	OL	14,794	140	131	100	0	0	0	0
82627	06-0839705	04/01/1998	Swiss Re Life & Health America Inc	MO	CO/I	OL	0	0	0	124	0	0	0	0
82627	06-0839705	06/28/1999	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	6,752,502	188,458	168,555	98,837	0	0	0	0
82627	06-0839705	01/01/2000	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	47,637	416	387	697	0	0	0	0
82627	06-0839705	01/01/2000	Swiss Re Life & Health America Inc	MO	CO/I	OL	939,348,054	23,320,570	30,697,605	2,363,120	0	0	0	0
82627	06-0839705	07/15/2000	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	59,506	85	154	808	0	0	0	0
82627	06-0839705	11/01/2001	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	1,259,234,560	19,786,025	18,835,573	11,423,808	0	0	0	0
82627	06-0839705	11/01/2001	Swiss Re Life & Health America Inc	MO	CO/I	OL	2,864,462,312	124,606,553	136,884,723	7,608,517	0	0	0	0
82627	06-0839705	11/01/2001	Swiss Re Life & Health America Inc	MO	CO/I	OL	0	0	0	4,517	0	0	0	0
82627	06-0839705	10/31/2005	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	68,649,766	237,332	233,770	219,886	0	0	0	0
82627	06-0839705	06/01/2006	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	37,719,258	152,687	140,130	1,453,580	0	0	0	0
82627	06-0839705	06/30/2006	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	5,176,233,583	928,962	976,922	8,680,988	0	0	0	0
82627	06-0839705	02/01/2007	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	60,220,562	10,869	9,799	88,984	0	0	0	0
82627	06-0839705	07/01/2007	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	28,898,440	77,598	63,442	640,336	0	0	0	0
82627	06-0839705	12/01/2007	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	137,659,962	175,504	149,133	2,193,623	0	0	0	0
82627	06-0839705	01/01/2008	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	572,362	68	60	667	0	0	0	0
82627	06-0839705	04/01/2008	Swiss Re Life & Health America Inc	MO	CO/I	OL	18,492	176	164	0	0	0	0	0
82627	06-0839705	11/01/2009	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	93,940,749	14,875	13,645	227,192	0	0	0	0
82627	06-0839705	07/01/2010	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	2,523,534,375	414,297	382,468	4,078,063	0	0	0	0
82627	06-0839705	03/01/2014	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	64,848,134	5,284	4,524	57,254	0	0	0	0
82627	06-0839705	01/01/2015	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	84,147,056	633,633	641,998	8,379,536	0	0	0	0
82627	06-0839705	07/01/2016	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	44,080,586	7,059	6,601	29,524	0	0	0	0
82627	06-0839705	03/01/1977	Swiss Re Life & Health America	MO	OTH/G	OL	579,256	1,846	0	2,245	0	0	0	0
82627	06-0839705	04/01/2005	Swiss Re Life & Health America	MO	OTH/G	OL	3,688	0	0	97	0	0	0	0
82627	06-0839705	04/01/2005	Swiss Re Life & Health America	MO	OTH/G	OL	1,321,306	0	0	0	0	0	0	0
80659	38-0397420	04/01/2018	The Canada Life Assurance Company	MI	OTH/G	OL	187,635,098,967	0	0	262,939,617	0	0	0	0
70688	36-6071399	04/01/1998	Transamerica Financial Life Ins Co	NY	CO/I	OL	18,492	176	164	144	0	0	0	0
70688	36-6071399	01/01/2000	Transamerica Financial Life Ins Co	NY	YRT/I	XXXL0	368,228	16,064	14,714	17,673	0	0	0	0
70688	36-6071399	01/01/2000	Transamerica Financial Life Ins Co	NY	CO/I	OL	539,080,494	18,011,678	22,973,322	1,582,429	0	0	0	0
70688	36-6071399	01/10/2000	Transamerica Financial Life Ins Co	NY	YRT/I	XXXL0	0	0	0	(5,998)	0	0	0	0
70688	36-6071399	11/01/2000	Transamerica Financial Life Ins Co	NY	CO/I	XXXL0	0	0	0	104	0	0	0	0
70688	36-6071399	11/01/2001	Transamerica Financial Life Ins Co	NY	YRT/I	XXXL0	0	0	0	(26,705)	0	0	0	0
70688	36-6071399	11/01/2001	Transamerica Financial Life Ins Co	NY	CO/I	OL	498,226,518	16,803,180	19,377,393	1,117,285	0	0	0	0
70688	36-6071399	09/09/2002	Transamerica Financial Life Ins Co	NY	CO/I	OL	639,840	20,165	19,555	2,592	0	0	0	0
86231	39-0989781	01/01/1973	Transamerica Life Ins Co	IA	YRT/I	XXXL0	3,126,220	27,867	26,043	48,341	0	0	0	0
86231	39-0989781	01/01/1979	Transamerica Life Ins Co	IA	YRT/I	XXXL0	500,000	1,976	1,820	1,910	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
86231	39-0989781	07/01/1980	Transamerica Life Ins Co	IA	YRT/I	XXXL0	1,922,066	57,751	51,841	105,662	0	0	0	0
86231	39-0989781	07/01/1980	Transamerica Life Ins Co	IA	CO/I	0L	45,549,000	669,521	703,343	218,141	0	0	0	0
86231	39-0989781	01/01/1982	Transamerica Life Ins Co	IA	YRT/I	XXXL0	194,187	3,002	2,858	7,751	0	0	0	0
86231	39-0989781	01/01/1983	Transamerica Life Ins Co	IA	YRT/I	XXXL0	4,339,699	78,268	71,542	148,004	0	0	0	0
86231	39-0989781	08/01/1984	Transamerica Life Ins Co	IA	YRT/I	XXXL0	4,705	49	44	33	0	0	0	0
86231	39-0989781	09/01/1984	Transamerica Life Ins Co	IA	YRT/I	XXXL0	1,481,717	31,573	28,771	54,736	0	0	0	0
86231	39-0989781	01/01/1985	Transamerica Life Ins Co	IA	YRT/I	XXXL0	16,468,460	190,174	191,745	359,368	0	0	0	0
86231	39-0989781	01/01/1986	Transamerica Life Ins Co	IA	YRT/I	XXXL0	234,327	8,860	9,491	13,786	0	0	0	0
86231	39-0989781	01/01/1987	Transamerica Life Ins Co	IA	YRT/I	XXXL0	1,482,288	83,263	71,926	128,776	0	0	0	0
86231	39-0989781	04/01/1987	Transamerica Life Ins Co	IA	YRT/I	XXXL0	480,718	4,409	1,968	8,499	0	0	0	0
86231	39-0989781	01/01/1988	Transamerica Life Ins Co	IA	YRT/I	XXXL0	61,874,649	730,079	704,237	1,420,970	0	0	0	0
86231	39-0989781	01/01/1988	Transamerica Life Ins Co	IA	CO/I	0L	40,000	517	473	621	0	0	0	0
86231	39-0989781	02/01/1989	Transamerica Life Ins Co	IA	CO/I	0L	49,591	415	374	759	0	0	0	0
86231	39-0989781	07/01/1989	Transamerica Life Ins Co	IA	YRT/I	XXXL0	164,072,469	6,545,716	6,261,099	7,295,990	0	0	0	0
86231	39-0989781	07/01/1989	Transamerica Life Ins Co	IA	CO/I	0L	11,371,048	167,113	98,337	388,092	0	0	0	0
86231	39-0989781	11/01/1992	Transamerica Life Ins Co	IA	YRT/I	XXXL0	175,608,349	5,781,985	5,746,912	5,091,295	0	0	0	0
86231	39-0989781	01/01/1993	Transamerica Life Ins Co	IA	YRT/I	XXXL0	156,103	4,539	3,972	7,274	0	0	0	0
86231	39-0989781	11/01/1993	Transamerica Life Ins Co	IA	YRT/I	XXXL0	675,094	10,741	9,717	16,111	0	0	0	0
86231	39-0989781	01/01/1994	Transamerica Life Ins Co	IA	YRT/I	XXXL0	17,302,838	164,620	171,799	253,796	0	0	0	0
86231	39-0989781	10/01/1995	Transamerica Life Ins Co	IA	CO/I	0L	757,398,763	5,750,224	6,021,383	2,318,718	0	0	0	0
86231	39-0989781	06/28/1999	Transamerica Life Ins Co	IA	YRT/I	XXXL0	7,901,173	144,002	131,801	59,319	0	0	0	0
86231	39-0989781	08/01/2000	Transamerica Life Ins Co	IA	YRT/I	XXXL0	10,185,528	48,638	40,783	16,240	0	0	0	0
86231	39-0989781	01/01/2001	Transamerica Life Ins Co	IA	YRT/I	XXXL0	1,020,591	7,676	7,061	3,306	0	0	0	0
86231	39-0989781	09/09/2002	Transamerica Life Ins Co	IA	YRT/I	XXXL0	113,804	126	116	74	0	0	0	0
86231	39-0989781	09/09/2002	Transamerica Life Ins Co	IA	CO/I	0L	1,390,668,061	56,024,403	61,431,634	3,427,260	0	0	0	0
86231	39-0989781	06/01/2006	Transamerica Life Ins Co	IA	YRT/I	XXXL0	20,618,888	146,121	191,133	1,804,149	0	0	0	0
86231	39-0989781	07/01/2007	Transamerica Life Ins Co	IA	YRT/I	XXXL0	9,070,128	47,896	42,024	351,929	0	0	0	0
69744	13-1423090	01/01/1998	UNION LABOR LIFE INS CO	MD	YRT/I	0L	259,832,266	1,630,659	1,669,573	1,103,543	0	0	0	0
70106	13-5459480	01/01/1999	UNITED STATES LIFE INS CO IN THE CITY OF NY	NY	YRT/I	0L	221,752,093	1,252,150	1,237,499	938,987	0	0	0	0
80659	38-0397420	01/01/1997	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	0L	300,610,951	3,243,902	3,342,956	1,131,411	0	0	0	0
16535	36-4233459	01/01/2017	ZURICH AMER INS CO	NY	YRT/I	0L	0	0	0	29,989	0	0	0	0
16535	36-4233459	01/01/2018	Zurich American Insurance Company	NY	CAT/G	0L	0	0	0	110,212	0	0	0	0
16535	36-4233459	01/01/2018	Zurich American Insurance Company	NY	CAT/G	0L	0	0	0	6,681	0	0	0	0
0899999. General Account - Authorized U.S. Non-Affiliates							416,383,418,122	4,650,484,181	4,570,001,536	863,702,511	430,689,715	450,367,063	80,588,019	0
00000	AA-1380019	01/01/2017	ACHMEA REINS CO NV	NLD	YRT/I	0L	42,683,139	450,000	480,000	450,000	0	0	0	0
00000	AA-3190982	06/01/2018	ATHENE LIFE RE LTD	BMU	MCO/I	FA	0	0	0	255,357,136	0	0	272,597,235	0
00000	AA-3190982	06/01/2018	ATHENE LIFE RE LTD	BMU	MCO/I	JA	0	0	0	29,989,129	0	0	32,013,806	0
00000	AA-3190982	06/01/2018	ATHENE LIFE RE LTD	BMU	MCO/G	FA	0	0	0	16,616,292	0	0	17,738,119	0
00000	AA-1440060	01/01/2017	LANSFORSAKRINGSBOLAGENS AB	SWE	YRT/I	0L	42,683,138	450,000	480,000	450,000	0	0	0	0
00000	AA-1126510	01/01/2017	LLOYD'S SYNDICATE NUMBER 510	GBR	YRT/I	0L	0	0	0	29,989	0	0	0	0
00000	AA-1126510	01/01/2018	Lloyds Syndicate #0510	GBR	CAT/G	0L	0	0	0	44,085	0	0	0	0
00000	AA-1126510	01/01/2018	Lloyds Syndicate #0510	GBR	CAT/G	0L	0	0	0	2,672	0	0	0	0
00000	AA-1120064	01/01/2018	Lloyds Syndicate #1919	GBR	CAT/G	0L	0	0	0	33,064	0	0	0	0
00000	AA-1120064	01/01/2018	Lloyds Syndicate #1919	GBR	CAT/G	0L	0	0	0	2,004	0	0	0	0
00000	AA-1120084	01/01/2018	Lloyds Syndicate #1955	GBR	CAT/G	0L	0	0	0	11,021	0	0	0	0
00000	AA-1120084	01/01/2018	Lloyds Syndicate #1955	GBR	CAT/G	0L	0	0	0	668	0	0	0	0
00000	AA-1120113	01/01/2018	Lloyds Syndicate #3334	GBR	CAT/G	0L	0	0	0	11,021	0	0	0	0
00000	AA-1120113	01/01/2018	Lloyds Syndicate #3334	GBR	CAT/G	0L	0	0	0	668	0	0	0	0
00000	AA-1120055	01/01/2018	Lloyds Syndicate #3623	GBR	CAT/G	0L	0	0	0	110,212	0	0	0	0
00000	AA-1120055	01/01/2018	Lloyds Syndicate #3623	GBR	CAT/G	0L	0	0	0	6,681	0	0	0	0
00000	AA-1120116	01/01/2018	Lloyds Syndicate #3902	GBR	CAT/G	0L	0	0	0	77,147	0	0	0	0
00000	AA-1120116	01/01/2018	Lloyds Syndicate #3902	GBR	CAT/G	0L	0	0	0	4,677	0	0	0	0
00000	AA-1120080	01/01/2018	Lloyds Syndicate #5151	GBR	CAT/G	0L	0	0	0	44,085	0	0	0	0
00000	AA-1120080	01/01/2018	Lloyds Syndicate #5151	GBR	CAT/G	0L	0	0	0	2,672	0	0	0	0
00000	AA-1120145	01/01/2017	QBE REINS (U.K.) LTD	GBR	YRT/I	0L	71,138,564	750,000	800,000	750,000	0	0	0	0
00000	AA-1461000	01/01/2017	SWISS LIFE AG	CHE	YRT/I	0L	99,593,989	1,050,000	1,120,000	1,050,000	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	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
0999999. General Account - Authorized Non-U.S. Non-Affiliates							256,098,830	2,700,000	2,880,000	305,043,223	0	0	322,349,160	0
1099999. Total General Account - Authorized Non-Affiliates							416,639,516,952	4,653,184,181	4,572,881,536	1,168,745,734	430,689,715	450,367,063	402,937,179	0
1199999. Total General Account Authorized							419,560,233,809	5,522,529,562	5,716,039,378	1,687,606,552	517,051,489	498,735,142	1,199,178,215	0
14007	27-2278894	10/01/2010	Roaring River II, LLC	AZ	COFW/I	XXXL	1,074,460,926	41,923,228	0	1,227,146	0	0	0	19,216,078
13583	26-3355957	01/01/2009	Roaring River, LLC	MO	COMB/I	XXXL	30,177,568,423	405,973,689	372,059,699	42,984,285	0	0	237,580,734	0
15321	98-0138339	12/31/2009	Security Life of Denver International Ltd	AZ	COMB/I	XXXL	14,100,444,604	216,561,749	187,803,695	37,533,952	12,492,245	13,087,114	273,354,770	0
15321	98-0138339	10/01/2010	Security Life of Denver International Ltd	AZ	COFW/I	XXXL	0	0	42,662,772	(122,026)	0	0	0	0
15321	98-0138339	10/01/2016	Security Life of Denver International Ltd	AZ	COMB/I	XXXL	99,754,694,292	2,030,600,481	1,910,497,316	138,764,302	678,176,291	716,383,406	0	588,115,293
1299999. General Account - Unauthorized U.S. Affiliates - Captive							145,107,168,245	2,695,059,147	2,513,023,482	220,387,659	690,668,536	729,470,520	510,935,504	607,331,371
1499999. Total General Account - Unauthorized U.S. Affiliates							145,107,168,245	2,695,059,147	2,513,023,482	220,387,659	690,668,536	729,470,520	510,935,504	607,331,371
1799999. Total General Account - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
1899999. Total General Account - Unauthorized Affiliates							145,107,168,245	2,695,059,147	2,513,023,482	220,387,659	690,668,536	729,470,520	510,935,504	607,331,371
73547	75-1237547	12/01/1984	Colonial Security Life Ins Co	TX	MCO/I	OL	4,187,480	0	0	51,829	0	0	1,083,079	0
73547	75-1237547	03/01/1997	Colonial Security Life Ins Co	TX	MCO/I	OL	14,818,198	0	0	250,558	0	0	1,922,213	0
74071	75-1281078	10/01/2012	FNL Insurance Company, LTD.	HI	COFW/I	AXXX	1,219,079,279	1,047,107,074	1,018,870,620	39,429,380	7,479,278	8,780,022	0	610,692,824
74071	75-1281078	01/01/2013	FNL Insurance Company, LTD.	HI	COFW/I	XXXL	14,744,111,087	253,622,837	221,929,028	23,706,619	0	0	0	78,710,899
71595	43-1449395	05/01/1979	Lewer Life Ins Co.	MO	CO/I	FA	0	1,738,136	1,938,039	17,888	0	0	0	0
71595	43-1449395	05/01/1979	Lewer Life Insurance Company	MO	YRT/I	XXXLO	983,315	220,138	219,121	10,984	0	0	0	0
93580	84-0849721	01/01/1981	M Life Insurance Company	CO	YRT/I	XXXLO	367,241	0	0	27,613	0	0	0	0
93580	84-0849721	01/01/1998	M Life Insurance Company	CO	YRT/I	XXXLO	22,347	0	0	0	0	0	0	0
1999999. General Account - Unauthorized U.S. Non-Affiliates							15,983,568,947	1,302,688,185	1,242,956,808	63,494,871	7,479,278	8,780,022	3,005,292	689,403,723
00000	AA-1360182	01/01/1997	ALLIANZ S P A	ITA	YRT/I	OL	51,866,858	549,382	630,313	262,843	0	0	0	0
00000	AA-1360015	01/01/1997	ASSICURAZIONI GEN S P A	ITA	YRT/I	OL	249,780,680	2,737,450	2,828,847	912,948	0	0	0	0
00000	AA-3160075	01/01/1998	BMO REINS LTD	BRB	YRT/I	OL	449,205,162	5,407,380	5,577,469	1,523,102	0	0	0	0
00000	AA-3190180	01/01/1997	CATALINA GENERAL INSURANCE LTD	CHE	YRT/I	OL	70,598,899	503,491	522,907	313,618	0	0	0	0
00000	AA-0057338	01/01/1997	CCR RE	FRA	YRT/I	OL	240,494,178	2,595,189	2,674,443	904,238	0	0	0	0
00000	AA-3194154	01/01/1997	CHUBB TEMPEST LIFE REINS LTD	BMU	YRT/I	OL	815,375,805	9,586,194	9,896,618	2,820,484	0	0	0	0
00000	AA-3191178	04/01/2015	FITZWILLIAM INS LTD	BMU	YRT/G	OL	0	0	0	(144)	0	0	0	0
00000	AA-3191237	04/01/2014	Global Atlantic Re Limited	BMU	COFW/I	FA	0	719,195,910	778,102,893	21,663,158	5,461,881	5,687,113	0	704,993,164
00000	AA-5420050	01/01/2002	KOREAN REINS CO	KOR	YRT/I	OL	11,638,152	178,254	193,479	8,792	0	0	0	0
00000	AA-1123000	01/01/2017	LLOYDS OF LONDON (UNAUTHORIZED)	GBR	YRT/I	OL	28,455,426	300,000	320,000	300,000	0	0	0	0
00000	AA-1380008	01/01/1998	NN Re (Netherlands) N.V.	NLD	YRT/I	XXXLO	11,944,803	28,694	25,942	207,051	0	0	0	0
00000	AA-1380008	11/01/2001	NN Re (Netherlands) N.V.	NLD	YRT/I	XXXLO	115,640,268	425,824	382,390	2,479,310	0	0	0	0
00000	AA-1380008	06/01/2006	NN Re (Netherlands) N.V.	NLD	YRT/I	XXXLO	73,000,724	325,220	313,255	2,722,884	0	0	0	0
00000	AA-1340192	01/01/1997	R & V ALLGEMEINE VERSICHERUNG AG	DEU	YRT/I	OL	156,119,696	1,710,990	1,768,127	570,640	0	0	0	0
00000	AA-1560188	01/01/2010	RGA LIFE REINS CO OF CANADA	CAN	CO/G	OL	0	0	1	0	0	0	0	0
00000	AA-1320275	07/01/1980	SCOR Global Life	FRA	YRT/I	XXXLO	5,529	784	705	1,241	0	0	0	0
00000	AA-1320275	07/01/1980	SCOR Global Life	FRA	YRT/I	XXXLO	1,161,182	13,469	13,726	27,350	0	0	0	0
00000	AA-3160149	01/01/1998	SCOTIA REINS LTD	BRB	YRT/I	OL	218,308,742	2,506,412	2,583,010	761,596	0	0	0	0
00000	AA-1580095	01/01/2002	THE TOA REINS CO LTD	JPN	YRT/I	OL	23,257,564	356,221	386,647	17,569	0	0	0	0
00000	AA-1460075	01/01/1998	TRANS RE ZURICH	CHE	YRT/I	OL	293,722,123	3,158,522	3,243,902	1,082,305	0	0	0	0
00000	AA-1580095	11/01/2011	The TOA Reinsurance Co., Ltd	JPN	YRT/I	XXXLO	10,010,850	3,852	3,533	43,379	0	0	0	0
00000	AA-3194164	04/01/2006	Union Hamilton Reinsurance Ltd	BMU	COMB/I	XXXL	8,965,199,001	185,663,117	199,734,872	8,257,797	20,758,620	23,621,878	96,932,465	0
00000	AA-3191315	01/01/2000	XL BERMUDA LTD	BMU	YRT/I	OL	327,611,980	4,686,384	4,818,230	1,061,068	0	0	0	0
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates							12,113,397,622	939,932,739	1,014,021,309	45,941,229	26,220,501	29,308,991	96,932,465	704,993,164
2199999. Total General Account - Unauthorized Non-Affiliates							28,096,966,569	2,242,620,924	2,256,978,117	109,436,100	33,699,779	38,089,013	99,937,757	1,394,396,887
2299999. Total General Account Unauthorized							173,204,134,814	4,937,680,071	4,770,001,599	329,823,759	724,368,315	767,559,533	610,873,261	2,001,728,258
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							592,764,368,623	10,460,209,633	10,486,040,977	2,017,430,311	1,241,419,804	1,266,294,675	1,810,051,476	2,001,728,258
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

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
4199999. Total Separate Accounts - Authorized Affiliates							0	0	0	0	0	0	0	0
61492	44-0188050	06/01/2018	Athene Annuity & Life Assurance Company	DE	MCO/I	FA	0	0	0	3,819,790	0	0	4,077,678	0
4299999. Separate Accounts - Authorized U.S. Non-Affiliates							0	0	0	3,819,790	0	0	4,077,678	0
4499999. Total Separate Accounts - Authorized Non-Affiliates							0	0	0	3,819,790	0	0	4,077,678	0
4599999. Total Separate Accounts Authorized							0	0	0	3,819,790	0	0	4,077,678	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
00000	AA-3190982	06/01/2018	ATHENE LIFE RE LTD	BMU	MCO/I	FA	0	0	0	15,279,160	0	0	16,310,712	0
5499999. Separate Accounts - Unauthorized Non-U.S. Non-Affiliates							0	0	0	15,279,160	0	0	16,310,712	0
5599999. Total Separate Accounts - Unauthorized Non-Affiliates							0	0	0	15,279,160	0	0	16,310,712	0
5699999. Total Separate Accounts Unauthorized							0	0	0	15,279,160	0	0	16,310,712	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	19,098,950	0	0	20,388,390	0
6999999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999)							580,394,872,171	9,517,576,894	9,469,139,668	1,670,265,649	1,215,199,303	1,236,985,684	1,394,847,529	1,296,735,094
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)							12,369,496,452	942,632,739	1,016,901,309	366,263,612	26,220,501	29,308,991	435,592,337	704,993,164
9999999 - Totals							592,764,368,623	10,460,209,633	10,486,040,977	2,036,529,261	1,241,419,804	1,266,294,675	1,830,439,866	2,001,728,258

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
68713	84-0499703	12/31/2008	Security Life of Denver	CO	OTH/G	SLEL	868,972,514	0	0	0	0	0	293,317,190
0299999. General Account - Authorized U.S. Affiliates - Other							868,972,514	0	0	0	0	0	293,317,190
0399999. Total General Account - Authorized U.S. Affiliates							868,972,514	0	0	0	0	0	293,317,190
0699999. Total General Account - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0
0799999. Total General Account - Authorized Affiliates							868,972,514	0	0	0	0	0	293,317,190
15359	46-4265295	01/01/1998	CLEARWATER INS CO	MI	OTH/G	OH	5,914	0	34,086	0	0	0	0
71404	47-0463747	01/01/1995	Continental General Insurance Company	TX	OTH/I	OH	26	0	107,073	0	0	0	0
86258	13-2572994	03/01/1998	GENERAL RE LIFE CORP	CT	OTH/G	OH	235,946	0	50,625	0	0	0	0
86258	13-2572994	01/01/2006	General Re	CT	OTH/G	LTDI	0	0	717,861	0	0	0	0
65676	35-0472300	01/01/1991	Lincoln National Life Ins. Co.	IN	CO/I	OL	0	3,895	388,256	0	0	0	0
65781	39-0990296	07/01/1996	MADISON NATL LIFE INS CO INC	WI	QA/G	LTDI	0	0	925,911	0	0	0	0
23841	02-0172170	01/01/1998	NEW HAMPSHIRE INS CO	IL	OTH/G	OH	174,395	0	77,219	0	0	0	0
67814	06-0493340	03/01/1998	PHOENIX LIFE INS CO	NY	OTH/G	OH	(410,341)	0	215,158	0	0	0	0
00000	AA-9995050	10/01/1993	PINEHURST ACCIDENT REINS GRP	NJ	OTH/G	OH	0	0	16,967	0	0	0	0
67598	04-1768571	04/01/1988	Paul Revere Life Ins Co	MA	CO/I	OL	204,260	4,391	1,188,167	0	0	0	0
93572	43-1235868	01/01/2010	RGA REINS CO	MO	SSL/G	LTDI	0	0	83,126	0	0	0	0
93572	43-1235868	01/01/2010	RGA REINS CO	MO	QA/G	LTDI	0	0	335,679	0	0	0	0
93572	43-1235868	01/01/1995	Reinsurance Group of America Inc	MO	OTH/G	LTDI	0	0	406,885	0	0	0	0
93572	43-1235868	01/01/2002	Reinsurance Group of America Inc	MO	OTH/G	LTDI	0	0	5,662,760	0	0	0	0
93572	43-1235868	01/01/2015	Reinsurance Group of America Inc	MO	OTH/G	LTDI	57,365	0	0	0	0	0	0
87572	23-2038295	01/01/1990	SCOTTISH RE US INC	DE	OTH/G	OH	0	0	28,632	0	0	0	0
80802	38-1082080	09/01/2009	Sun Life & Health Insurance Company	MI	OTH/G	LTDI	81,790,453	0	193,637,026	0	0	0	0
80802	38-1082080	04/01/2011	Sun Life & Health Insurance Company	MI	OTH/I	STDI	3,858,082	26,317	1,630,541	0	0	0	0
80802	38-1082080	04/01/2011	Sun Life & Health Insurance Company	MI	OTH/G	STDI	39,311,560	0	4,963,209	0	0	0	0
82627	06-0839705	01/01/2016	Swiss Re Life & Health America	MO	OTH/G	SLEL	10,670,036	0	0	0	0	0	0
62235	01-0278678	08/01/1969	UNUM	ME	OTH/G	LTDI	0	0	125,238	0	0	0	0
80802	38-1082080	03/01/1998	US BR SUN LIFE ASSUR CO OF CANADA	MI	OTH/G	OH	0	0	215,158	0	0	0	0
39845	48-0921045	01/01/2003	Westport Insurance Corporation	MO	OTH/G	LTDI	0	0	6,356,244	0	0	0	0
20583	13-1290712	01/01/1999	XL REINS AMER INC	NY	QA/G	LTDI	0	0	16,738	0	0	0	0
0899999. General Account - Authorized U.S. Non-Affiliates							135,897,696	34,603	217,182,559	0	0	0	0
00000	AA-1127101	03/01/1998	LLOYD'S SYNDICATE NUMBER 1101	GBR	OTH/G	OH	0	0	25,313	0	0	0	0
0999999. General Account - Authorized Non-U.S. Non-Affiliates							0	0	25,313	0	0	0	0
1099999. Total General Account - Authorized Non-Affiliates							135,897,696	34,603	217,207,872	0	0	0	0
1199999. Total General Account Authorized							1,004,870,210	34,603	217,207,872	0	0	0	293,317,190
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
00000	AA-3191178	04/01/2015	FITZWILLIAM INS LTD	BMU	OTH/G	OH	(15,119)	0	140,681,443	4,856,490	5,223,018	0	0
00000	AA-1320276	01/01/1995	SCOR REASSUR	FRA	OTH/G	OH	0	0	102,467	0	0	0	0
00000	AA-1360240	01/01/1997	SWISS RE ITALIA SPA	ITA	OTH/G	OH	0	0	51,542	0	0	0	0
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates							(15,119)	0	140,835,452	4,856,490	5,223,018	0	0
2199999. Total General Account - Unauthorized Non-Affiliates							(15,119)	0	140,835,452	4,856,490	5,223,018	0	0
2299999. Total General Account Unauthorized							(15,119)	0	140,835,452	4,856,490	5,223,018	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							1,004,855,091	34,603	358,043,324	4,856,490	5,223,018	0	293,317,190
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

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
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)							1,004,870,210	34,603	217,182,559	0	0	0	293,317,190
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)							(15,119)	0	140,860,765	4,856,490	5,223,018	0	0
9999999 - Totals							1,004,855,091	34,603	358,043,324	4,856,490	5,223,018	0	293,317,190

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
15321	98-0138339	10/01/2010	Roaring River II, LLC	41,923,228	66,758	(132,520)	41,857,466	23,400,000	0001	0	19,216,081	0	2,510,941	41,857,466
13583	26-3355957	01/01/2009	Roaring River, LLC	405,973,689	5,347,970	5,489,568	416,811,227	364,000,000	0002	0	0	0	70,523,625	416,811,227
15321	98-0138339	12/31/2009	Security Life of Denver International, Limited	216,561,749	1,179,050	1,046,493	218,787,292	199,500,000	0003	0	0	0	45,203,723	218,787,292
15321	98-0138339	10/01/2016	Security Life of Denver International, Limited	2,030,600,481	43,608,019	1,894,301	2,076,102,801	0		1,364,658,704	588,115,293	0	131,614,659	2,076,102,801
0199999. General Account - Life and Annuity U.S. Affiliates - Captive				2,695,059,147	50,201,797	8,297,842	2,753,558,786	586,900,000	XXX	1,364,658,704	607,331,374	0	249,852,948	2,753,558,786
0399999. Total General Account - Life and Annuity U.S. Affiliates				2,695,059,147	50,201,797	8,297,842	2,753,558,786	586,900,000	XXX	1,364,658,704	607,331,374	0	249,852,948	2,753,558,786
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				2,695,059,147	50,201,797	8,297,842	2,753,558,786	586,900,000	XXX	1,364,658,704	607,331,374	0	249,852,948	2,753,558,786
73547	75-1237547	03/01/1997	Colonial Security Life Ins Co	0	2,500	0	2,500	0		0	0	0	35,015	2,500
73547	75-1237547	12/01/1964	Colonial Security Life Ins Co	0	0	0	0	0		0	0	0	5,513	0
74071	75-1281078	10/01/2012	FNL Insurance Company, LTD.	1,047,107,074	13,549,045	36,124,338	1,096,780,457	0		468,493,661	713,175,134	0	48,300,977	1,096,780,457
74071	75-1281078	01/01/2013	FNL Insurance Company, LTD.	253,622,837	7,681,297	3,104,568	264,408,702	0		166,210,126	78,710,901	0	26,883,624	264,408,702
71595	43-1449395	05/01/1979	Lewer Life Ins. Co.	1,738,136	0	0	1,738,136	0		0	0	0	0	0
71595	43-1449395	05/01/1979	Lewer Life Insurance Co	220,138	0	0	220,138	0		0	0	0	0	0
0899999. General Account - Life and Annuity U.S. Non-Affiliates				1,302,688,185	21,232,842	39,228,906	1,363,149,933	0	XXX	634,703,787	791,886,035	0	75,225,129	1,361,191,659
00000	AA-1360182	01/01/1997	ALLIANZ S P A	549,382	240,709	363	790,454	783,428	0004	0	0	0	(54,993)	728,435
00000	AA-1360015	01/01/1997	ASSICURAZIONI GEN S P A	2,737,450	577,652	16,551	3,331,653	3,290,672	0005	0	0	0	375,138	3,331,653
00000	AA-3160075	01/01/1998	BMO REINS LTD	5,407,380	1,068,542	30,544	6,506,466	6,432,117	0006	0	0	0	658,178	6,506,466
00000	AA-3190180	01/01/1997	CATALINA GENERAL INSURANCE LTD	503,491	174,588	4,170	682,249	713,425	0007	0	0	0	106,269	682,249
00000	AA-0057338	01/01/1997	CCR RE	2,595,189	582,633	55,730	3,233,552	3,159,973	0008	0	0	0	506,536	3,233,552
00000	AA-3194154	01/01/1997	CHUBB TEMPEST LIFE REINS LTD	9,586,194	2,323,623	204,051	12,113,868	11,443,596	0009	0	0	0	1,490,692	12,113,868
00000	AA-3191178	04/01/2015	FITZWILLIAM INSURANCE LIMITED	0	3,262,202	0	3,262,202	0		11,151,510	0	0	0	3,262,202
00000	AA-3191237	04/01/2014	Global Atlantic Re Limited	719,195,910	51	(11,457,049)	707,738,912	0		0	693,536,115	25,471,477	0	707,738,912
00000	AA-5420050	01/01/2002	KOREAN REINS CO	178,255	151,240	58	329,553	0		0	0	0	(27,701)	(27,701)
00000	AA-1123000	01/01/2017	LLOYDS OF LONDON (UNAUTHORIZED)	750,000	0	0	750,000	0		0	0	0	0	0
00000	AA-1380008	11/01/2001	NN Re (Netherlands) N.V.	779,738	0	0	779,738	0		0	0	0	0	0
00000	AA-1340192	01/01/1997	R & V ALLGEMEINE VERSICHERUNG AG	1,710,990	439,653	35,905	2,186,548	2,056,795	0010	0	0	0	302,533	2,186,548
00000	AA-1320275	07/01/1980	SCOR Global Life	14,252	43,463	0	57,715	56,000	0011	0	0	0	0	56,000
00000	AA-3160149	01/01/1998	SCOTIA REINS LTD	2,506,412	493,485	14,853	3,014,750	2,979,121	0012	0	0	0	329,025	3,014,750
00000	AA-1580095	01/01/2002	THE TOA REINS CO LTD	356,222	302,236	116	658,574	534,949	0013	0	0	0	(55,357)	479,592
00000	AA-1460075	01/01/1998	TRANS RE ZURICH	3,158,522	527,725	20,573	3,706,820	3,661,038	0014	0	0	0	491,737	3,706,820
00000	AA-1580095	11/01/2011	The TOA Reinsurance Co., Ltd	3,852	0	0	3,852	0		0	0	0	0	0
00000	AA-3194164	04/01/2006	Union Hamilton Reinsurance Ltd	185,663,117	4,147,500	2,249,354	192,059,971	0		196,679,547	0	0	6,758,897	192,059,971
00000	AA-3191315	01/01/2000	XL BERMUDA LTD	4,686,384	558,096	24,623	5,269,103	5,217,087	0015	0	0	0	561,520	5,269,103
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates				940,382,740	14,893,398	(8,800,158)	946,475,980	40,328,201	XXX	207,831,057	693,536,115	25,471,477	11,442,474	944,342,420
1099999. Total General Account - Life and Annuity Non-Affiliates				2,243,070,925	36,126,240	30,428,748	2,309,625,913	40,328,201	XXX	842,534,844	1,485,422,150	25,471,477	86,667,603	2,305,534,079
1199999. Total General Account Life and Annuity				4,938,130,072	86,328,037	38,726,590	5,063,184,699	627,228,201	XXX	2,207,193,548	2,092,753,524	25,471,477	336,520,551	5,059,092,865
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
00000	AA-3191178	04/01/2015	FITZWILLIAM INSURANCE LIMITED	140,681,443	7,827,088	0	148,508,531	0		170,785,289	0	0	0	148,508,531
00000	AA-1320276	01/01/1997	SCOR REASSUR	102,467	(20,312)	0	82,155	122,582	0016	0	0	0	0	82,155
00000	AA-1240175	12/31/1997	SECURA SOCIETE DE REASSUR	0	1,852	0	1,852	0		0	0	0	0	0
00000	AA-1360240	01/01/1997	SWISS RE ITALIA SPA	51,542	(15,411)	0	36,131	73,805	0017	0	0	0	0	36,131
2099999. General Account - Accident and Health Non-U.S. Non-Affiliates				140,835,452	7,793,217	0	148,628,669	196,387	XXX	170,785,289	0	0	0	148,626,817
2199999. Total General Account - Accident and Health Non-Affiliates				140,835,452	7,793,217	0	148,628,669	196,387	XXX	170,785,289	0	0	0	148,626,817
2299999. Total General Account Accident and Health				140,835,452	7,793,217	0	148,628,669	196,387	XXX	170,785,289	0	0	0	148,626,817
2399999. Total General Account				5,078,965,524	94,121,254	38,726,590	5,211,813,368	627,424,588	XXX	2,377,978,837	2,092,753,524	25,471,477	336,520,551	5,207,719,682
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)				3,997,747,332	71,434,639	47,526,748	4,116,708,719	586,900,000	XXX	1,999,362,491	1,399,217,409	0	325,078,077	4,114,750,445

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
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				1,081,218,192	22,686,615	(8,800,158)	1,095,104,649	40,524,588	XXX	378,616,346	693,536,115	25,471,477	11,442,474	1,092,969,237
9999999 - Totals				5,078,965,524	94,121,254	38,726,590	5,211,813,368	627,424,588	XXX	2,377,978,837	2,092,753,524	25,471,477	336,520,551	5,207,719,682

(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	1	26002545	Landesbank Hessen-Thuringen Girozentrale	23,400,000
0002	1	21000021	JPMorgan Chase Bank, N.A.	364,000,000
0003	1	26008044	Commerzbank , AG	65,000,000
0003	1	26002545	Landesbank Hessen-Thuringen Girozentrale	134,500,000
0004	1	26008808	UNICREDIT BANK AG	783,428
0005	1	21000089	CITIBANK N.A.	3,290,672
0006	1	71000288	BANK OF MONTREAL	6,432,117
0007	1	21000089	CITIBANK N.A.	713,425
0008	1	26008073	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK	3,159,973
0009	1	26009632	BANK OF TOKYO-MITSUBISHI UFJ, NEW YORK BRANCH	11,443,596
0010	1	21000089	CITIBANK N.A.	2,056,795
0011	1	26007689	BNP Paribas	56,000
0012	1	121000248	WELLS FARGO	2,979,121
0013	1	26010090	SUMITOMO MITSUI TRUST BANK, LIMITED, NEW YORK BRANCH	534,949
0014	1	121000248	WELLS FARGO	3,661,038
0015	2	26009632	BANK OF TOKYO-MITSUBISHI UFJ, NEW YORK BRANCH	5,217,087
0016	1	26007689	BNP Paribas	122,582
0017	1	21000089	Citibank Europe PLC/Citibank N.A.	73,805

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 2018	2 2017	3 2016	4 2015	5 2014
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	3,041,384	2,440,906	2,221,182	2,169,812	3,019,379
2.	Commissions and reinsurance expense allowances	382,215	408,207	550,403	422,229	336,847
3.	Contract claims	1,842,642	1,932,050	2,029,723	1,654,613	1,380,013
4.	Surrender benefits and withdrawals for life contracts	118,042	102,388	91,323	101,376	107,288
5.	Dividends to policyholders	159	164	179	193	210
6.	Reserve adjustments on reinsurance ceded	1,246,837	29,561	56,012	44,492	45,053
7.	Increase in aggregate reserve for life and accident and health contracts	(36,680)	426,586	255,135	635,396	1,785,895
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	1,362,574	463,350	336,401	344,965	408,337
9.	Aggregate reserves for life and accident and health contracts	10,811,874	10,848,940	10,421,858	10,167,258	9,530,971
10.	Liability for deposit-type contracts	6,414	6,028	6,524	5,989	6,880
11.	Contract claims unpaid	655,470	628,252	595,843	359,075	336,158
12.	Amounts recoverable on reinsurance	127,614	185,242	183,016	193,597	167,212
13.	Experience rating refunds due or unpaid	45,357	4,296	30,673	47,265	44,354
14.	Policyholders' dividends (not included in Line 10)	0	0	0	0	0
15.	Commissions and reinsurance expense allowances due	80,552	33,830	32,860	33,612	15,858
16.	Unauthorized reinsurance offset	4,032	4,494	5,756	9,126	6,566
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)	2,092,754	2,152,354	2,019,008	1,866,451	2,740,376
19.	Letters of credit (L)	627,425	561,235	1,660,337	436,066	1,037,646
20.	Trust agreements (T)	2,377,979	2,341,517	1,121,178	2,166,721	1,543,405
21.	Other (O)	25,471	28,076	30,815	227,424	320,180
	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)	17,637,676,882	10,753,704	17,648,430,586
2.	Reinsurance (Line 16)	1,172,703,294	(1,170,335,828)	2,367,466
3.	Premiums and considerations (Line 15)	(999,517,911)	1,362,574,378	363,056,468
4.	Net credit for ceded reinsurance	XXX	8,828,009,726	8,828,009,726
5.	All other admitted assets (balance)	412,330,462	0	412,330,462
6.	Total assets excluding Separate Accounts (Line 26)	18,223,192,728	9,031,001,980	27,254,194,708
7.	Separate Account assets (Line 27)	2,015,354,209	0	2,015,354,209
8.	Total assets (Line 28)	20,238,546,937	9,031,001,980	29,269,548,917
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	12,120,412,295	10,811,873,791	22,932,286,086
10.	Liability for deposit-type contracts (Line 3)	838,890,430	6,413,771	845,304,201
11.	Claim reserves (Line 4)	91,790,244	623,442,147	715,232,391
12.	Policyholder dividends/reserves (Lines 5 through 7)	19,314,237	0	19,314,237
13.	Premium & annuity considerations received in advance (Line 8)	1,699,557	1,368,463	3,068,020
14.	Other contract liabilities (Line 9)	245,557,331	(98,754,313)	146,803,018
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	4,093,686	(4,093,686)	0
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	2,015,931,003	(2,015,931,003)	0
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)	0	0	0
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)	0	0	0
19.	All other liabilities (balance)	1,252,567,740	(293,317,190)	959,250,550
20.	Total liabilities excluding Separate Accounts (Line 26)	16,590,256,523	9,031,001,980	25,621,258,503
21.	Separate Account liabilities (Line 27)	2,015,354,209	0	2,015,354,209
22.	Total liabilities (Line 28)	18,605,610,732	9,031,001,980	27,636,612,712
23.	Capital & surplus (Line 38)	1,632,936,205	XXX	1,632,936,205
24.	Total liabilities, capital & surplus (Line 39)	20,238,546,937	9,031,001,980	29,269,548,917
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	10,811,873,791		
26.	Claim reserves	623,442,147		
27.	Policyholder dividends/reserves	0		
28.	Premium & annuity considerations received in advance	1,368,463		
29.	Liability for deposit-type contracts	6,413,771		
30.	Other contract liabilities	(98,754,313)		
31.	Reinsurance ceded assets	1,170,335,828		
32.	Other ceded reinsurance recoverables	(10,753,704)		
33.	Total ceded reinsurance recoverables	12,503,925,983		
34.	Premiums and considerations	1,362,574,378		
35.	Reinsurance in unauthorized companies	4,093,686		
36.	Funds held under reinsurance treaties with unauthorized reinsurers	2,015,931,003		
37.	Reinsurance with Certified Reinsurers	0		
38.	Funds held under reinsurance treaties with Certified Reinsurers	0		
39.	Other ceded reinsurance payables/offsets	293,317,190		
40.	Total ceded reinsurance payable/offsets	3,675,916,257		
41.	Total net credit for ceded reinsurance	8,828,009,726		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama AL	L	16,789,511	515,320	9,529,653	0	26,834,484	0
2.	Alaska AK	L	3,383,375	2,703,542	10,252,795	0	16,339,713	0
3.	Arizona AZ	L	29,020,597	773,570	27,051,285	0	56,845,451	0
4.	Arkansas AR	L	10,367,758	1,101,093	8,640,595	0	20,109,446	0
5.	California CA	L	182,921,584	34,296,971	220,883,522	0	438,102,077	99,700
6.	Colorado CO	L	29,058,837	827,737	36,331,857	0	66,218,431	20,272
7.	Connecticut CT	L	30,525,457	299,908	10,544,463	0	41,369,828	0
8.	Delaware DE	L	6,725,797	86,921	3,156,524	0	9,969,242	0
9.	District of Columbia DC	L	3,829,377	186,374	1,945,062	0	5,960,813	0
10.	Florida FL	L	82,746,106	50,153,374	56,946,995	0	189,846,475	0
11.	Georgia GA	L	47,283,731	16,426,703	46,823,623	0	110,534,057	37,754
12.	Hawaii HI	L	4,687,648	4,349,372	721,508	0	9,758,527	0
13.	Idaho ID	L	5,210,953	656,313	2,568,034	0	8,435,301	0
14.	Illinois IL	L	75,177,643	5,674,779	52,198,332	0	133,050,754	0
15.	Indiana IN	L	18,094,789	1,469,793	24,986,819	0	44,551,400	0
16.	Iowa IA	L	23,487,024	868,584	9,742,766	0	34,098,374	0
17.	Kansas KS	L	11,175,320	1,268,958	11,625,947	0	24,070,226	0
18.	Kentucky KY	L	16,307,953	2,409,790	11,163,888	0	29,881,631	0
19.	Louisiana LA	L	18,686,477	2,371,654	16,315,407	0	37,373,538	34,694
20.	Maine ME	L	4,655,712	375,600	1,679,136	0	6,710,449	0
21.	Maryland MD	L	43,574,000	1,439,758	26,528,807	0	71,542,565	0
22.	Massachusetts MA	L	39,265,835	578,127	23,910,769	0	63,754,731	0
23.	Michigan MI	L	48,493,486	27,354,840	16,511,617	0	92,359,942	33,938
24.	Minnesota MN	L	76,583,844	7,391,791	26,456,511	0	110,432,146	6,052
25.	Mississippi MS	L	7,052,932	1,652,613	5,163,329	0	13,868,874	0
26.	Missouri MO	L	25,654,777	380,283	24,825,339	0	50,860,399	0
27.	Montana MT	L	9,280,678	1,255,971	1,763,656	0	12,300,304	0
28.	Nebraska NE	L	6,854,267	285,454	4,953,433	0	12,093,154	0
29.	Nevada NV	L	11,893,327	11,208,958	13,772,561	0	36,874,846	0
30.	New Hampshire NH	L	5,195,579	122,200	7,305,778	0	12,623,558	0
31.	New Jersey NJ	L	49,505,828	785,297	51,243,550	0	101,534,676	0
32.	New Mexico NM	L	6,101,514	4,885,810	4,095,433	0	15,082,757	12,303
33.	New York NY	0	11,513,253	159,084	17,047,038	0	28,719,376	0
34.	North Carolina NC	L	53,289,461	8,887,669	40,352,583	0	102,529,712	46,500
35.	North Dakota ND	L	9,128,271	75,033	1,748,967	0	10,952,270	0
36.	Ohio OH	L	42,776,161	7,343,146	48,296,835	0	98,416,142	0
37.	Oklahoma OK	L	10,942,073	2,140,318	8,690,471	0	21,772,863	48,008
38.	Oregon OR	L	11,971,616	3,552,610	8,845,532	0	24,369,757	0
39.	Pennsylvania PA	L	50,844,091	1,310,365	24,490,428	0	76,644,884	0
40.	Rhode Island RI	L	3,250,839	75,695	3,826,379	0	7,152,913	0
41.	South Carolina SC	L	18,083,209	13,450,391	16,699,670	0	48,233,270	109,096
42.	South Dakota SD	L	11,819,988	205,062	4,592,023	0	16,617,073	0
43.	Tennessee TN	L	27,404,348	2,410,703	24,576,078	0	54,391,129	64,951
44.	Texas TX	L	106,926,066	12,402,973	118,348,822	0	237,677,860	30,582
45.	Utah UT	L	17,203,757	3,788,058	20,337,512	0	41,329,327	0
46.	Vermont VT	L	2,178,685	2,000	5,580,933	0	7,761,618	0
47.	Virginia VA	L	42,903,328	8,632,152	29,212,682	0	80,748,161	0
48.	Washington WA	L	23,705,482	5,081,525	15,755,722	0	44,542,729	63,058
49.	West Virginia WV	L	3,434,280	1,579,712	2,966,992	0	7,980,984	31,048
50.	Wisconsin WI	L	31,245,987	470,185	46,788,737	0	78,504,908	14,487
51.	Wyoming WY	L	1,862,956	509,134	3,725,914	0	6,098,003	0
52.	American Samoa AS	N	940	0	0	0	940	0
53.	Guam GU	L	238,570	0	7,272	0	245,842	0
54.	Puerto Rico PR	L	3,209,151	0	33,492	0	3,242,644	0
55.	U.S. Virgin Islands VI	N	25,532	0	6,198	0	31,731	0
56.	Northern Mariana Islands MP	N	0	0	0	0	0	0
57.	Canada CAN	N	133,147	5,183	1,918	0	140,247	0
58.	Aggregate Other Alien OT	XXX	2,321,389	41,725	0	0	2,363,114	0
59.	Subtotal	XXX	1,436,004,296	256,280,178	1,211,571,192	0	2,903,855,666	652,442
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	7,785,373	0	0	0	7,785,373	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	1,758,743	0	0	0	1,758,743	0
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	1,445,548,412	256,280,178	1,211,571,192	0	2,913,399,783	652,442
96.	Plus reinsurance assumed	XXX	966,968,950	0	259	0	966,969,209	201,132,115
97	Totals (All Business)	XXX	2,412,517,362	256,280,178	1,211,571,451	0	3,880,368,992	201,784,557
98.	Less reinsurance ceded	XXX	1,079,168,971	21,302,433	1,005,163,373	0	2,105,634,777	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	1,333,348,391	234,977,745	(c) 206,408,078	0	1,774,734,215	201,784,557
	DETAILS OF WRITE-INS							
58001.	ZZZ Other alien	XXX	2,321,389	41,725	0	0	2,363,114	0
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	2,321,389	41,725	0	0	2,363,114	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

(a) Active Status Counts:

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 52
R - Registered - Non-domiciled RRGs 0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0
Q - Qualified - Qualified or accredited reinsurer 1
N - None of the above - Not allowed to write business in the state 4

(b) 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.

(c) 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

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	16,789,511	515,320	1,238,452	0	0	18,543,282
2. Alaska	AK	3,383,375	2,703,542	1,024,688	0	0	7,111,606
3. Arizona	AZ	29,020,597	773,570	3,157,110	978	0	32,952,254
4. Arkansas	AR	10,367,758	1,101,093	1,377,323	0	0	12,846,174
5. California	CA	182,921,584	34,296,971	19,314,948	48,371	99,700	236,681,575
6. Colorado	CO	29,058,837	827,737	4,896,278	0	20,272	34,803,125
7. Connecticut	CT	30,525,457	299,908	802,339	0	0	31,627,704
8. Delaware	DE	6,725,797	86,921	140,673	0	0	6,953,391
9. District of Columbia	DC	3,829,377	186,374	(785,759)	0	0	3,229,992
10. Florida	FL	82,746,106	50,153,374	4,349,402	0	0	137,248,881
11. Georgia	GA	47,283,731	16,426,703	5,247,394	0	37,754	68,995,581
12. Hawaii	HI	4,687,648	4,349,372	174,481	0	0	9,211,501
13. Idaho	ID	5,210,953	656,313	222,503	0	0	6,089,770
14. Illinois	IL	75,177,643	5,674,779	6,554,504	1,933	0	87,408,859
15. Indiana	IN	18,094,789	1,469,793	1,826,921	0	0	21,391,503
16. Iowa	IA	23,487,024	868,584	1,509,940	0	0	25,865,548
17. Kansas	KS	11,175,320	1,268,958	832,564	0	0	13,276,842
18. Kentucky	KY	16,307,953	2,409,790	1,655,070	0	0	20,372,813
19. Louisiana	LA	18,686,477	2,371,654	1,352,680	0	34,694	22,445,505
20. Maine	ME	4,655,712	375,600	152,187	0	0	5,183,500
21. Maryland	MD	43,574,000	1,439,758	4,382,804	0	0	49,396,562
22. Massachusetts	MA	39,265,835	578,127	1,623,901	0	0	41,467,863
23. Michigan	MI	48,493,486	27,354,840	2,884,701	4,026	33,938	78,770,990
24. Minnesota	MN	76,583,844	7,391,791	9,576,596	0	6,052	93,558,283
25. Mississippi	MS	7,052,932	1,652,613	526,577	0	0	9,232,122
26. Missouri	MO	25,654,777	380,283	1,013,168	0	0	27,048,227
27. Montana	MT	9,280,678	1,255,971	292,218	(186)	0	10,828,681
28. Nebraska	NE	6,854,267	285,454	382,698	0	0	7,522,419
29. Nevada	NV	11,893,327	11,208,958	1,455,027	0	0	24,557,312
30. New Hampshire	NH	5,195,579	122,200	660,584	0	0	5,978,364
31. New Jersey	NJ	49,505,828	785,297	1,511,882	0	0	51,803,008
32. New Mexico	NM	6,101,514	4,885,810	337,329	0	12,303	11,336,956
33. New York	NY	11,513,253	159,084	774,550	0	0	12,446,887
34. North Carolina	NC	53,289,461	8,887,669	6,274,914	0	46,500	68,498,545
35. North Dakota	ND	9,128,271	75,033	375,973	0	0	9,579,277
36. Ohio	OH	42,776,161	7,343,146	4,483,642	0	0	54,602,949
37. Oklahoma	OK	10,942,073	2,140,318	794,955	0	48,008	13,925,355
38. Oregon	OR	11,971,616	3,552,610	1,262,697	1,077	0	16,788,000
39. Pennsylvania	PA	50,844,091	1,310,365	3,037,284	1,538	0	55,193,277
40. Rhode Island	RI	3,250,839	75,695	1,456,929	0	0	4,783,463
41. South Carolina	SC	18,083,209	13,450,391	2,255,119	0	109,096	33,897,815
42. South Dakota	SD	11,819,988	205,062	277,004	0	0	12,302,053
43. Tennessee	TN	27,404,348	2,410,703	4,626,529	0	64,951	34,506,532
44. Texas	TX	106,926,066	12,402,973	9,846,701	0	30,582	129,206,321
45. Utah	UT	17,203,757	3,788,058	1,370,020	0	0	22,361,835
46. Vermont	VT	2,178,685	2,000	215,529	0	0	2,396,214
47. Virginia	VA	42,903,328	8,632,152	1,663,125	0	0	53,198,604
48. Washington	WA	23,705,482	5,081,525	666,819	0	63,058	29,516,883
49. West Virginia	WV	3,434,280	1,579,712	388,422	0	31,048	5,433,461
50. Wisconsin	WI	31,245,987	470,185	5,041,991	0	14,487	36,772,650
51. Wyoming	WY	1,862,956	509,134	61,929	0	0	2,434,019
52. American Samoa	AS	940	0	0	0	0	940
53. Guam	GU	238,570	0	2,280	0	0	240,850
54. Puerto Rico	PR	3,209,151	0	15,751	0	0	3,224,903
55. U.S. Virgin Islands	VI	25,532	0	348	0	0	25,881
56. Northern Mariana Islands	MP	0	0	0	0	0	0
57. Canada	CAN	133,147	5,183	193	0	0	138,522
58. Aggregate Other Alien	OT	2,321,389	41,725	0	0	0	2,363,114
59. Total		1,436,004,296	256,280,178	124,583,886	57,737	652,442	1,817,578,539

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
Pen-Cal Administrators, Inc.		94-2695108		CA
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
Voya Custom Investments LLC		27-2278894		DE
SLDI Georgia Holdings, Inc.		27-1108872		GA
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
Voya Benefits Company, LLC		83-0965809		DE
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 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 V L.P.		26-1939518		DE
Pomona Primary Associates II LLC		13-4152008		DE
Pomona Investors II, L.P.		13-4080969		DE
Pomona Holdings Associates II, LLC		13-4080968		DE
Pomona Primary Associates III LLC		13-4150602		DE
Pomona Holdings Associates III LLC		13-4150970		DE
Pomona Investors III, L.P.		13-4150966		DE
Pomona Primary Associates IV LLC		59-3794146		DE
Pomona Investors IV, L.P.		59-3794146		DE
Pomona Primary Associates V LLC		26-1939443		DE
Pomona Investors V L.P.		26-1939518		DE
Pomona Secondary Associates IV LLC		13-4152000		DE
Pomona Associates IV LP		13-4019251		DE
Pomona Secondary Associates V LLC		13-4196882		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 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 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
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
Voya Pomona Asia Pacific Private Equity Co-Invest I L.P.				DE
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
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

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		26-0037599				Australia Retirement Services Holding, LLC	DE	NIA	Voya Institutional Plan Services, LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		30-0841155				First Lien Loan Program LLC	DE	NIA	ReliaStar Life Insurance Company	Ownership	4.432	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		30-0841155				First Lien Loan Program LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	5.800	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		30-0841155				First Lien Loan Program LLC	DE	NIA	Third Party Shareholders	Ownership	86.602	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		41-1983894				IB Holdings LLC	VA	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						IIPS OF FLORIDA, LLC	FL	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		06-1067464				ILICA LLC	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
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.	N	
4832	VOYA FINANCIAL	15364	46-1051195				Langhorne I, LLC	MO	IA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
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.	N	
4832	VOYA FINANCIAL						Opportunity Investor P Associates, L.P.	DE	NIA	Opportunity Investor P Secondary Associates, LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Opportunity Investor P Associates, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Opportunity Investor P Secondary Associates, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Opportunity Investor P, L.P.	DE	NIA	Opportunity Investor P Associates, L.P.	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		94-2695108				Pen-Cal Administrators, Inc.	CA	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4019251				Pomona Associates IV LP	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4019251				Pomona Associates IV LP	DE	NIA	Pomona Secondary Associates IV LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4197230				Pomona Associates V, LP	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4197230				Pomona Associates V, LP	DE	NIA	Pomona Secondary Associates V LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		20-1779011				Pomona Associates VI, LP	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		20-1779011				Pomona Associates VI, LP	DE	NIA	Pomona Secondary Associates VI LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		26-1701070				Pomona Associates VII, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		26-1701070				Pomona Associates VII, L.P.	DE	NIA	Pomona Secondary Associates VII LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		37-1698452				Pomona Associates VIII, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	39.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		37-1698452				Pomona Associates VIII, L.P.	DE	NIA	Pomona Secondary Associates VIII, LLC	Management	1.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		37-1698452				Pomona Associates VIII, L.P.	DE	NIA	Third Party Shareholders	Ownership	60.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Capital Asia Limited	HKG	NIA	Pomona Management LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Capital Secondary Co-Investment, L.P.	DE	NIA	Pomona Secondary Co-Investment Associates, LP	Ownership	1.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Capital Secondary Co-Investment, L.P.	DE	NIA	Third Party Shareholders	Ownership	79.930	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Capital Secondary Co-Investment, L.P.	DE	NIA	Voya Investment Management Alternative Assets LLC	Ownership	19.070	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Capital VII, L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Capital VII, L.P.	DE	NIA	Pomona Associates VII, L.P.	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Capital VII, L.P.	DE	NIA	ReliaStar Life Insurance Company	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Capital VII, L.P.	DE	NIA	Security Life of Denver Insurance Company	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Energy Partners US, L.P.	DE	NIA	Pomona Capital VII, L.P.	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Engery Partners, L.P.	DE	NIA	Pomona Associates VII, L.P.	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Europe Advisers Limited	GBR	NIA	Pomona Europe, Ltd.	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Europe, Ltd.	GBR	NIA	Pomona Management LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4150600				Pomona G.P. Holdings LLC	DE	NIA	Voya Pomona Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4080968				Pomona Holdings Associates II, LLC	DE	NIA	Pomona Primary Associates II LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4150970				Pomona Holdings Associates III LLC	DE	NIA	Pomona Primary Associates III LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4080969				Pomona Investors II, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4080969				Pomona Investors II, L.P.	DE	NIA	Pomona Primary Associates II LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4150966				Pomona Investors III, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4150966				Pomona Investors III, L.P.	DE	NIA	Pomona Primary Associates III LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		59-3794146				Pomona Investors IV, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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4832	VOYA FINANCIAL		59-3794146				Pomona Investors IV, L.P.	DE	NIA	Pomona Primary Associates IV LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		26-1939518				Pomona Investors V L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		26-1939518				Pomona Investors V L.P.	DE	NIA	Pomona Primary Associates V LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4149700				Pomona Management LLC	DE	NIA	Voya Pomona Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4152008				Pomona Primary Associates II LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4150602				Pomona Primary Associates III LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		59-3794146				Pomona Primary Associates IV LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		26-1939443				Pomona Primary Associates V LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4152000				Pomona Secondary Associates IV LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4196882				Pomona Secondary Associates V LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		20-1779002				Pomona Secondary Associates VI LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		26-1668484				Pomona Secondary Associates VII LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		46-0666750				Pomona Secondary Associates VIII, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Secondary Co-Investment Associates, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Secondary Co-Investment Associates, LP	DE	NIA	Pomona Secondary Co-Investment Associates, LLC	Management	1.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Secondary Co-Investment Associates, LP	DE	NIA	Pomona G.P. Holdings LLC	Management	49.000	Voya Financial, Inc.	N	
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.	N	
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.	N	
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.	N	
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.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates III LP	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
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.	N	
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.	N	
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.	N	
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.	N	
4832	VOYA FINANCIAL		20-0554145				Pomona Voya (US) Holdings Associates LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates V, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
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.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Associates V, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
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.	N	
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.	N	
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.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co - Investment Associates L.P.	DE	NIA	Third Party Shareholders	Management	50.000	Voya Financial, Inc.	N	
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.	N	
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.	N	
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.	N	
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.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
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.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment II, L.P.	DE	NIA	ReliaStar Life Insurance Company	Ownership	17.980	Voya Financial, Inc.	N	
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.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings IV, L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Management	0.000	Voya Financial, Inc.	N	
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.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings IV, L.P.	DE	NIA	ReliaStar Life Insurance Company	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings IV, L.P.	DE	NIA	Security Life of Denver Insurance Company	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V L.P.	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	33.300	Voya Financial, Inc.	N	
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.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V L.P.	DE	NIA	ReliaStar Life Insurance Company	Ownership	26.640	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V L.P.	DE	NIA	Security Life of Denver Insurance Company	Ownership	22.640	Voya Financial, Inc.	N	
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.	N	
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.	N	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings V-A, L.P.	DE	NIA	ReliaStar Life Insurance Company	Ownership	27.250	Voya Financial, Inc.	N	
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.	N	
4832	VOYA FINANCIAL						Pomona Voya Asia Pacific Associates, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya Asia Pacific Associates, L.P.	DE	NIA	Pomona Voya Asia Pacific Associates, LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Voya Asia Pacific Associates, LLC	DE	NIA	Pomona G.P. Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		27-2987157				Rancho Mountain Properties, Inc.	DE	NIA	Voya II Custom Investments LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL	67105	41-0451140		0001108874	NYSE	ReliaStar Life Insurance Company	MN	RE	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL	61360	53-0242530		0001163710	NYSE	ReliaStar Life Insurance Company of New York	NY	DS	ReliaStar Life Insurance Company	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL	14007	27-2278894				Roaring River II, Inc.	AZ	IA	Security Life of Denver International Limited	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		46-3607309				Roaring River IV Holding, LLC	DE	NIA	Security Life of Denver Insurance Company	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL	15365	80-0955075				Roaring River IV, LLC	MO	IA	Roaring River IV Holding, LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL	13583	26-3355951				Roaring River, LLC	MO	DS	ReliaStar Life Insurance Company	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		84-1437826				Security Life Assignment Corporation	CO	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL	68713	84-0499703		0000848338	NYSE	Security Life of Denver Insurance Company	CO	IA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL	15321	98-0138339				Security Life of Denver International Limited	AZ	IA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Senior Secured Unitranche Loan Program LLC	DE	NIA	ReliaStar Life Insurance Company	Ownership	4.432	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Senior Secured Unitranche Loan Program LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	5.800	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Senior Secured Unitranche Loan Program LLC	DE	NIA	Third Party Shareholders	Ownership	86.602	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		27-1108872				SLDI Georgia Holdings, Inc.	GA	NIA	Roaring River II, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		98-0161114				The New Providence Insurance Company, Limited	CYM	NIA	IB Holdings LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		20-8811107				The Voya Proprietary Alpha Fund, LLC	DE	NIA	Voya Alternative Asset Management LLC	Ownership	1.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		20-8811107				The Voya Proprietary Alpha Fund, LLC	DE	NIA	ReliaStar Life Insurance Company	Ownership	30.200	Voya Financial, Inc.	N	
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.	N	
4832	VOYA FINANCIAL						Voya Alternative Asset Management Ireland Limited	IRL	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-3863170				Voya Alternative Asset Management LLC	DE	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
4832	VOYA FINANCIAL		84-1251388		0000921271	NYSE	Voya America Equities, Inc.	CO	NIA	Security Life of Denver Insurance Company	Ownership	100.000	Voya Financial, Inc.	Y	
4832	VOYA FINANCIAL		83-0965809				Voya Benefits Company, LLC	DE	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		86-1020892		0000882860	NYSE	Voya Capital, LLC	DE	NIA	Voya Investment Management LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		27-2278894				Voya Custom Investments LLC	DE	NIA	Roaring River II, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		41-0945505		0000073520	NYSE	Voya Financial Advisors, Inc.	MN	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		06-1375177		0000912650	NYSE	Voya Financial Partners, LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		26-1956344				Voya Financial Products Company, Inc.	DE	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		52-1222820			NYSE	Voya Financial, Inc.	DE	UIP	Third Party Shareholders	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		86-1020893		0001266464	NYSE	Voya Funds Services, LLC	DE	NIA	Voya Capital, LLC	Ownership	100.000	Voya Financial, Inc.	N	
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.	N	
4832	VOYA FINANCIAL		02-0488491				Voya Holdings Inc.	CT	UDP	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		27-1108872				Voya II Custom Investments LLC	DE	NIA	SLDI Georgia Holdings, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		04-3516284				Voya Institutional Plan Services, LLC	DE	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		46-5416028				Voya Institutional Trust Company	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		06-1465377				Voya Insurance Solutions, Inc.	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		06-0952776				Voya International Nominee Holdings, Inc.	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Voya Investment Management (Bermuda) Holdings Limited	BMU	NIA	Voya Investment Management Co. LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Voya Investment Management (UK) Limited	GBR	NIA	Voya Investment Management Co. LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4038444				Voya Investment Management Alternative Assets LLC	DE	NIA	Voya Investment Management LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		06-0888148		0000033670	NYSE	Voya Investment Management Co. LLC	DE	NIA	Voya Investment Management LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		58-2361003		0010542667	NYSE	Voya Investment Management LLC	DE	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		06-1440627				Voya Investment Trust Co.	CT	NIA	Voya Investment Management Co. LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		03-0485744		0000936854	NYSE	Voya Investments Distributor, LLC	DE	NIA	Voya Funds Services, LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		03-0402099				Voya Investments, LLC	AZ	NIA	Voya Funds Services, LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Voya Multi-Strategy Opportunity Fund LLC	DE	NIA	Voya Alternative Asset Management LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		52-2197204				Voya Payroll Management, Inc.	DE	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	N	
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.	N	
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.	N	
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.	N	
4832	VOYA FINANCIAL						Voya Pomona Asia Pacific Private Equity Co-Invest I L.P.	DE	NIA	Voya Pomona Asia Pacific G.P. Limited	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4152011				Voya Pomona Holdings LLC	DE	NIA	Voya Investment Management Alternative Assets LLC	Management	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-4003969				Voya Realty Group LLC	DE	NIA	Voya Investment Management Alternative Assets LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		22-1862786		0000028601	NYSE	Voya Retirement Advisors, LLC	NJ	NIA	Voya Institutional Plan Services, LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL	86509	71-0294708		0000837010	NYSE	Voya Retirement Insurance and Annuity Company	CT	IA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		52-1317217				Voya Services Company	DE	NIA	Voya Financial, Inc.	Ownership	100.000	Voya Financial, Inc.	N	

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)
	14-1984144	Directed Services	(49,000,000)	0	0	0	0	0		0	(49,000,000)	0
15364	46-1051195	Langhorne I, LLC	(49,699,124)	(160,300,876)	0	0	0	0		0	(210,000,000)	0
66109	35-0838945	Midwestern United Life Insurance Company	0	0	0	0	0	0		0	0	9,336
67105	41-0451140	ReliaStar Life Insurance Company	0	0	0	0	0	0		0	0	3,073,810,202
61360	53-0242530	ReliaStar Life Insurance Company of New York	0	0	0	0	0	0		0	0	1,301,919,102
14007	27-2278894	Roaring River II, LLC	8,102,508	(314,102,508)	0	0	0	0		0	(306,000,000)	(41,989,986)
15365	80-0955075	Roaring River IV, LLC	0	4,144,000	0	0	0	0		0	4,144,000	(1,333,670,931)
13583	26-3355951	Roaring River, LLC	0	0	0	0	0	0		0	0	(415,979,381)
68713	84-0499703	Security Life of Denver Insurance Company	(52,000,000)	162,836,631	0	0	0	0		0	110,836,631	3,508,044,150
15321	98-0138339	Security Life of Denver International Limited	0	(155,000,000)	0	0	0	0		0	(155,000,000)	(7,229,822,462)
	98-0138339	Voya Custom Investments, LLC	(8,102,508)	44,102,508	0	0	0	0		0	36,000,000	0
	52-1222820	Voya Financial Inc.	52,000,000	258,019,369	0	0	0	0		0	310,019,369	0
	06-1375177	Voya Financial Partners	(90,000,000)	0	0	0	0	0		0	(90,000,000)	0
	02-0488491	Voya Holdings	175,699,124	160,300,876	0	0	0	0		0	336,000,000	0
86509	71-0294708	Voya Retirement Insurance and Annuity Company	13,000,000	0	0	0	0	0		0	13,000,000	1,137,679,970
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 Adjustments to the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit (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 **if your company is engaged in the type of business covered by the supplement. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below.** If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

	MARCH FILING	
12.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
13.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	YES
14.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
15.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
18.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	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?	NO
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?	YES
29.	Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	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?	YES
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?	YES
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?	NO
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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49. Waived
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Bar Codes:

12. SIS Stockholder Information Supplement [Document Identifier 420]

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]

24. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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]

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

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

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

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

44. Credit Insurance Experience Exhibit [Document Identifier 230]

50. Actuarial Memorandum Required by Actuarial Guideline XXXVIII 8D [Document Identifier 435]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Liability of pension benefits	8,325,602	12,148,255
2505.	Miscellaneous liabilities	4,539,271	4,388,630
2506.	Reinsurer payable	3,751,911	20,531,550
2507.	Derivative payable	1,039,843	3,962,315
2508.	Suspense and clearing account	278,796	311,512
2509.	Other contingency reserves	100,000	100,000
2510.	Liability of other post-employment benefits	(5,453,655)	(6,209,122)
2597.	Summary of remaining write-ins for Line 25 from overflow page	12,581,768	35,233,140

Additional Write-ins for Summary of Operations Line 27

		1 Current Year	2 Prior Year
2704.	Deferred gain on reinsurance	40,322,269	0
2705.	Miscellaneous expenses	13,873,733	12,778,694
2706.	Other contingency expense	713,513	17,328
2707.	Foreign exchange	0	1,695
2797.	Summary of remaining write-ins for Line 27 from overflow page	54,909,515	12,797,717

Additional Write-ins for Summary of Operations Line 53

		1 Current Year	2 Prior Year
5304.	Amortization of other post-employment benefits	(755,467)	(1,313,556)
5397.	Summary of remaining write-ins for Line 53 from overflow page	(755,467)	(1,313,556)

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations Line 27

	1	2	Ordinary			6	Group		Accident and Health			12
	Total	Industrial Life	3 Life Insurance	4 Individual Annuities	5 Supplementary Contracts	Credit Life (Group and Individual)	7 Life Insurance (a)	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other	Aggregate of All Other Lines of Business
2704. Deferred gain on reinsurance	40,322,269	0	40,322,269	0	0	0	0	0	0	0	0	0
2705. Miscellaneous expense	13,873,733	0	13,605,339	0	0	0	46,624	0	221,770	0	0	0
2706. Other contingency expense	713,513	0	591,013	0	0	0	107,500	0	15,000	0	0	0
2797. Summary of remaining write-ins for Line 27 from overflow page	54,909,515	0	54,518,621	0	0	0	154,124	0	236,770	0	0	0

Additional Write-ins for Schedule H Part 1 Line 11

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		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 %
1104. Interest on deposit admin funds	24,109	0.0	24,109	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1105. Miscellaneous income	(757,655)	(0.4)	(757,655)	(0.4)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1197. Summary of remaining write-ins for Line 11 from overflow page	(733,546)	(0.3)	(733,546)	(0.3)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 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	576,167,667	3.267	576,167,667	0	576,167,667	3.267
	1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
	1.21 Issued by U.S. government agencies	53,169,631	0.301	53,169,631	0	53,169,631	0.301
	1.22 Issued by U.S. government sponsored agencies	7,027,266	0.040	7,027,266	0	7,027,266	0.040
	1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	294,579,209	1.670	294,579,209	0	294,579,209	1.670
	1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
	1.41 States, territories and possessions general obligations	226,319,899	1.283	226,319,899	0	226,319,899	1.283
	1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	190,942,696	1.083	190,942,696	0	190,942,696	1.083
	1.43 Revenue and assessment obligations	64,230,098	0.364	64,230,098	0	64,230,098	0.364
	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	602,672	0.003	602,672	0	602,672	0.003
	1.512 Issued or guaranteed by FNMA and FHLMC	17,845,620	0.101	17,845,620	0	17,845,620	0.101
	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	882,003,895	5.000	882,003,895	0	882,003,895	5.001
	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	4,701	0.000	4,701	0	4,701	0.000
	1.523 All other	870,141,542	4.933	870,141,542	0	870,141,542	4.933
2.	Other debt and other fixed income securities (excluding short-term):						
	2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	7,387,696,356	41.884	7,387,696,356	0	7,387,696,356	41.886
	2.2 Unaffiliated non-U.S. securities (including Canada)	2,523,389,891	14.306	2,523,389,891	0	2,523,389,891	14.307
	2.3 Affiliated securities	96,195,435	0.545	96,195,435	0	96,195,435	0.545
3.	Equity interests:						
	3.1 Investments in mutual funds	30,450	0.000	30,450	0	30,450	0.000
	3.2 Preferred stocks:						
	3.21 Affiliated	0	0.000	0	0	0	0.000
	3.22 Unaffiliated	73,898,557	0.419	73,898,557	0	73,898,557	0.419
	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	278,748,732	1.580	278,748,732	0	278,748,732	1.580
	3.42 Unaffiliated	13,808,473	0.078	13,808,473	0	13,808,473	0.078
	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	8,959,826	0.051	8,959,826	0	8,959,826	0.051
	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	516,846,052	2.930	516,846,052	0	516,846,052	2.930
	4.5 Commercial loans	1,631,235,009	9.248	1,631,235,009	0	1,631,235,009	9.249
	4.6 Mezzanine real estate loans	0	0.000	0	0	0	0.000
5.	Real estate investments:						
	5.1 Property occupied by company	39,249,799	0.223	39,249,799	0	39,249,799	0.223
	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)	162,187	0.001	162,187	0	162,187	0.001
6.	Contract loans	553,807,157	3.140	552,850,052	0	552,850,052	3.134
7.	Derivatives	20,997,280	0.119	20,997,280	0	20,997,280	0.119
8.	Receivables for securities	6,449,336	0.037	6,449,336	0	6,449,336	0.037
9.	Securities Lending (Line 10, Asset Page reinvested collateral)	393,984,156	2.234	393,984,156	XXX	XXX	XXX
10.	Cash, cash equivalents and short-term investments	190,186,793	1.078	190,186,793	393,984,156	584,170,949	3.312
11.	Other invested assets	719,953,602	4.082	719,953,601	0	719,953,601	4.082
12.	Total invested assets	17,638,633,987	100.000	17,637,676,883	393,984,156	17,637,676,882	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		5,162,187
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	39,735,000	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	39,735,000
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		12,389,472
5.	Deduct amounts received on disposals, Part 3, Column 15		17,389,472
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	485,201	
	8.2 Totals, Part 3, Column 9	0	485,201
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		39,411,986
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		39,411,986

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		2,163,825,420
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	182,876,737	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	85,836,789	268,713,526
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		93,563
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		(199,013)
7.	Deduct amounts received on disposals, Part 3, Column 15		275,219,810
8.	Deduct amortization of premium and mortgage interest points and commitment fees		172,799
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)		2,157,040,887
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus 12)		2,157,040,887
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		2,157,040,887

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		587,996,716
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	241,208,150	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	114,202,322	355,410,472
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	27,492,381	
	5.2 Totals, Part 3, Column 9	(999,583)	26,492,798
6.	Total gain (loss) on disposals, Part 3, Column 19		(75,957)
7.	Deduct amounts received on disposals, Part 3, Column 16		247,772,076
8.	Deduct amortization of premium and depreciation		65,852
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	(220,356)	
	9.2 Totals, Part 3, Column 14	0	(220,356)
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	4,164,045	
	10.2 Totals, Part 3, Column 11	0	4,164,045
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		717,601,701
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		717,601,701

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		13,013,923,334
2.	Cost of bonds and stocks acquired, Part 3, Column 7		2,775,240,239
3.	Accrual of discount		(38,272,849)
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	2,954,669	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	5,292,164	
	4.4. Part 4, Column 11	55,956	8,302,788
5.	Total gain (loss) on disposals, Part 4, Column 19		(4,653,533)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		2,169,389,189
7.	Deduct amortization of premium		21,076,301
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	(5,322,024)	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	(26,446)	
	8.4. Part 4, Column 15	0	(5,348,470)
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	10,535,164	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	308	10,535,472
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Notes 5R, Line 5R(2)		8,612,232
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		13,556,802,779
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		13,556,802,779

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	636,967,234	685,407,902	643,286,497	644,132,241
Governments	2.	Canada	11,209,268	11,986,985	12,218,101	10,900,000
(Including all obligations guaranteed by governments)	3.	Other Countries	283,369,941	278,715,398	283,353,407	285,116,000
	4.	Totals	931,546,443	976,110,285	938,858,005	940,148,241
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	285,690,440	282,016,938	288,388,610	261,590,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	188,802,252	191,201,619	192,532,084	158,558,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	906,854,226	943,826,495	969,449,126	694,224,893
Industrial and Miscellaneous, SVO Identified Funds, Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	8,230,106,473	8,342,296,404	8,277,203,813	8,054,357,738
	9.	Canada	499,127,131	513,439,273	500,593,319	482,981,875
	10.	Other Countries	2,051,994,184	2,022,881,884	2,050,920,554	2,079,350,608
	11.	Totals	10,781,227,788	10,878,617,561	10,828,717,686	10,616,690,221
Parent, Subsidiaries and Affiliates	12.	Totals	96,195,436	92,476,618	96,063,830	97,118,062
	13.	Total Bonds	13,190,316,585	13,364,249,516	13,314,009,341	12,768,329,417
PREFERRED STOCKS	14.	United States	72,822,157	77,674,219	72,822,157	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	0	0	0	
	16.	Other Countries	1,076,400	2,260,800	1,076,400	
	17.	Totals	73,898,557	79,935,019	73,898,557	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	73,898,557	79,935,019	73,898,557	
COMMON STOCKS	20.	United States	13,829,813	13,829,813	13,629,901	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	0	0	0	
	22.	Other Countries	9,110	9,110	616,832	
	23.	Totals	13,838,923	13,838,923	14,246,733	
Parent, Subsidiaries and Affiliates	24.	Totals	278,748,732	278,748,732	283,016,428	
	25.	Total Common Stocks	292,587,655	292,587,655	297,263,161	
	26.	Total Stocks	366,486,212	372,522,674	371,161,718	
	27.	Total Bonds and Stocks	13,556,802,797	13,736,772,190	13,685,171,059	

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 11.7	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	564	14,057,196	138,604,967	388,417,264	95,887,244	XXX	636,967,235	4.8	688,383,948	5.4	636,967,236	(1)
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	564	14,057,196	138,604,967	388,417,264	95,887,244	XXX	636,967,235	4.8	688,383,948	5.4	636,967,236	(1)
2. All Other Governments												
2.1 NAIC 1	969,280	15,945,722	55,678,389	12,839,213	7,552,861	XXX	92,985,465	0.7	67,925,533	0.5	13,925,064	79,060,401
2.2 NAIC 2	0	15,065,015	98,485,655	28,126,713	36,700,643	XXX	178,378,026	1.4	106,224,801	0.8	64,513,147	113,864,879
2.3 NAIC 3	0	2,007,735	2,328,392	326,802	7,710,798	XXX	12,373,727	0.1	19,234,507	0.2	10,169,593	2,204,134
2.4 NAIC 4	524,513	2,457,916	6,750,000	0	0	XXX	9,732,429	0.1	6,750,000	0.1	0	9,732,429
2.5 NAIC 5	0	1,109,559	0	0	0	XXX	1,109,559	0.0	0	0.0	0	1,109,559
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	1,493,793	36,585,947	163,242,436	41,292,728	51,964,302	XXX	294,579,206	2.2	200,134,841	1.6	88,607,804	205,971,402
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	1,163,924	5,456,090	51,585,835	99,816,419	91,430,763	XXX	249,453,031	1.9	302,055,354	2.4	249,453,030	1
3.2 NAIC 2	0	1,197,904	20,173,522	9,381,964	5,484,024	XXX	36,237,414	0.3	39,924,644	0.3	36,237,414	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	1,163,924	6,653,994	71,759,357	109,198,383	96,914,787	XXX	285,690,445	2.2	341,979,998	2.7	285,690,444	1
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	83,418	5,036,067	25,276,550	80,339,277	60,693,650	XXX	171,428,962	1.3	193,168,995	1.5	171,428,961	1
4.2 NAIC 2	83,860	1,669,800	3,119,422	1,850,169	10,330,037	XXX	17,053,288	0.1	17,232,415	0.1	16,445,977	607,311
4.3 NAIC 3	14,320	45,680	0	0	0	XXX	60,000	0.0	60,000	0.0	0	60,000
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	180,000	0	0	0	80,000	XXX	260,000	0.0	260,000	0.0	260,000	0
4.7 Totals	361,598	6,751,547	28,395,972	82,189,446	71,103,687	XXX	188,802,250	1.4	210,721,410	1.7	188,134,938	667,312
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	141,201	5,968,479	48,043,886	310,212,846	542,487,805	XXX	906,854,217	6.9	895,729,971	7.1	905,846,980	1,007,237
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	141,201	5,968,479	48,043,886	310,212,846	542,487,805	XXX	906,854,217	6.9	895,729,971	7.1	905,846,980	1,007,237

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 11.7	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	182,519,793	779,116,778	1,164,399,123	1,522,263,607	1,478,799,376	XXX	5,127,098,677	38.9	5,177,002,126	40.8	3,488,460,767	1,638,637,910
6.2 NAIC 2	175,532,649	1,208,453,500	1,031,295,405	1,121,908,814	1,393,456,937	XXX	4,930,647,305	37.4	4,440,501,502	35.0	2,693,761,287	2,236,886,018
6.3 NAIC 3	21,817,777	193,644,929	144,002,405	55,498,757	24,235,456	XXX	439,199,324	3.3	419,619,061	3.3	227,673,704	211,525,620
6.4 NAIC 4	9,433,615	51,146,439	32,041,421	2,303,468	22,896,312	XXX	117,821,255	0.9	154,621,249	1.2	60,421,048	57,400,207
6.5 NAIC 5	0	21,914,271	21,052	492,395	1,100,089	XXX	23,527,807	0.2	4,975,433	0.0	1,613,536	21,914,271
6.6 NAIC 6	154,000	2,733,942	0	344,085	0	XXX	3,232,027	0.0	2,000,727	0.0	358,804	2,873,223
6.7 Totals	389,457,834	2,257,009,859	2,371,759,406	2,702,811,126	2,920,488,170	XXX	10,641,526,395	80.7	10,198,720,098	80.5	6,472,289,146	4,169,237,249
7. Hybrid Securities												
7.1 NAIC 1	13,000,000	0	10,195,920	0	0	XXX	23,195,920	0.2	7,000,000	0.1	23,195,920	0
7.2 NAIC 2	0	0	30,648,186	3,425,503	27,886,502	XXX	61,960,191	0.5	77,296,552	0.6	36,319,606	25,640,585
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	13,000,000	0	40,844,106	3,425,503	27,886,502	XXX	85,156,111	0.6	84,296,552	0.7	59,515,526	25,640,585
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	9,549,087	455,200	68,522,368	0	0	XXX	78,526,655	0.6	45,582,188	0.4	0	78,526,655
8.2 NAIC 2	345,500	0	2,357,642	0	0	XXX	2,703,142	0.0	3,570,111	0.0	0	2,703,142
8.3 NAIC 3	742,825	0	5,474,024	0	0	XXX	6,216,849	0.0	1,897,003	0.0	0	6,216,849
8.4 NAIC 4	0	0	2,454,064	0	0	XXX	2,454,064	0.0	193,459	0.0	0	2,454,064
8.5 NAIC 5	212,431	0	1,842,579	2,407,075	0	XXX	4,462,085	0.0	0	0.0	0	4,462,085
8.6 NAIC 6	0	657,585	352,573	822,481	0	XXX	1,832,639	0.0	3,351,333	0.0	0	1,832,639
8.7 Totals	10,849,843	1,112,785	81,003,250	3,229,556	0	XXX	96,195,434	0.7	54,594,094	0.4	0	96,195,434
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
10. Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.2 NAIC 2	73,661	10,609,693	0	0	0	XXX	10,683,354	0.1	XXX	XXX	0	10,683,354
10.3 NAIC 3	0	19,213,352	0	0	0	XXX	19,213,352	0.1	XXX	XXX	0	19,213,352
10.4 NAIC 4	64,611	17,432,038	4,730,756	0	0	XXX	22,227,405	0.2	XXX	XXX	0	22,227,405
10.5 NAIC 5	39,920	3,872,252	0	0	0	XXX	3,912,172	0.0	XXX	XXX	0	3,912,172
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.7 Totals	178,192	51,127,335	4,730,756	0	0	XXX	56,036,283	0.4	XXX	XXX	0	56,036,283

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 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 207,427,267	826,035,532	1,562,307,038	2,413,888,626	2,276,851,699	0	7,286,510,162	55.2	XXX	XXX	5,489,277,958	1,797,232,204
11.2 NAIC 2	(d) 176,035,670	1,236,995,912	1,186,079,832	1,164,693,163	1,473,858,143	0	5,237,662,720	39.7	XXX	XXX	2,847,277,431	2,390,385,289
11.3 NAIC 3	(d) 22,574,922	214,911,696	151,804,821	55,825,559	31,946,254	0	477,063,252	3.6	XXX	XXX	237,843,297	239,219,955
11.4 NAIC 4	(d) 10,022,739	71,036,393	45,976,241	2,303,468	22,896,312	0	152,235,153	1.2	XXX	XXX	60,421,048	91,814,105
11.5 NAIC 5	(d) 252,351	26,896,082	1,863,631	2,899,470	1,100,089	0	(c) 33,011,623	0.3	XXX	XXX	1,613,536	31,398,087
11.6 NAIC 6	(d) 334,000	3,391,527	352,573	1,166,566	80,000	0	(c) 5,324,666	0.0	XXX	XXX	618,804	4,705,862
11.7 Totals	416,646,949	2,379,267,142	2,948,384,136	3,640,776,852	3,806,732,497	0	(b) 13,191,807,576	100.0	XXX	XXX	8,637,052,074	4,554,755,502
11.8 Line 11.7 as a % of Col. 7	3.2	18.0	22.4	27.6	28.9	0.0	100.0	XXX	XXX	XXX	65.5	34.5
12. Total Bonds Prior Year												
12.1 NAIC 1	128,442,811	981,045,021	1,661,019,615	1,735,227,707	2,871,112,961	0	XXX	XXX	7,376,848,115	58.2	5,888,903,796	1,487,944,319
12.2 NAIC 2	144,466,994	1,205,826,839	1,212,584,415	833,000,165	1,288,871,612	0	XXX	XXX	4,684,750,025	37.0	2,520,346,741	2,164,403,284
12.3 NAIC 3	18,945,833	246,685,901	109,700,541	42,544,251	22,934,045	0	XXX	XXX	440,810,571	3.5	217,538,966	223,271,605
12.4 NAIC 4	17,047,068	56,935,551	47,688,630	15,050,142	24,843,317	0	XXX	XXX	161,564,708	1.3	80,725,217	80,839,491
12.5 NAIC 5	1,738,091	2,688,922	0	548,420	0	0	XXX	XXX	(c) 4,975,433	0.0	548,420	4,427,013
12.6 NAIC 6	0	1,745,978	1,359,470	2,426,612	80,000	0	XXX	XXX	(c) 5,612,060	0.0	820,727	4,791,333
12.7 Totals	310,640,797	2,494,928,212	3,032,352,671	2,628,797,297	4,207,841,935	0	XXX	XXX	(b) 12,674,560,912	100.0	8,708,883,867	3,965,677,045
12.8 Line 12.7 as a % of Col. 9	2.5	19.7	23.9	20.7	33.2	0.0	XXX	XXX	100.0	XXX	68.7	31.3
13. Total Publicly Traded Bonds												
13.1 NAIC 1	105,371,019	424,590,613	940,803,644	2,086,887,724	1,931,624,958	0	5,489,277,958	41.6	5,888,903,796	46.5	5,489,277,958	XXX
13.2 NAIC 2	55,765,069	335,807,621	402,617,532	782,570,587	1,270,516,621	0	2,847,277,430	21.6	2,520,346,741	19.9	2,847,277,430	XXX
13.3 NAIC 3	6,670,090	95,418,399	66,736,732	37,217,101	31,800,976	0	237,843,298	1.8	217,538,966	1.7	237,843,298	XXX
13.4 NAIC 4	6,845,012	18,527,509	11,117,708	1,034,507	22,896,312	0	60,421,048	0.5	80,725,217	0.6	60,421,048	XXX
13.5 NAIC 5	0	0	21,052	492,395	1,100,089	0	1,613,536	0.0	548,420	0.0	1,613,536	XXX
13.6 NAIC 6	180,000	14,719	0	344,085	80,000	0	618,804	0.0	820,727	0.0	618,804	XXX
13.7 Totals	174,831,190	874,358,861	1,421,296,668	2,908,546,399	3,258,018,956	0	8,637,052,074	65.5	8,708,883,867	68.7	8,637,052,074	XXX
13.8 Line 13.7 as a % of Col. 7	2.0	10.1	16.5	33.7	37.7	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	1.3	6.6	10.8	22.0	24.7	0.0	65.5	XXX	XXX	XXX	65.5	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	102,056,248	401,444,919	621,503,394	327,000,902	345,226,741	0	1,797,232,204	13.6	1,487,944,319	11.7	XXX	1,797,232,204
14.2 NAIC 2	120,270,601	901,188,291	783,462,300	382,122,576	203,341,522	0	2,390,385,290	18.1	2,164,403,284	17.1	XXX	2,390,385,290
14.3 NAIC 3	15,904,832	119,493,297	85,068,089	18,608,458	145,278	0	239,219,954	1.8	223,271,605	1.8	XXX	239,219,954
14.4 NAIC 4	3,177,727	52,508,884	34,858,533	1,268,961	0	0	91,814,105	0.7	80,839,491	0.6	XXX	91,814,105
14.5 NAIC 5	252,351	26,896,082	1,842,579	2,407,075	0	0	31,398,087	0.2	4,427,013	0.0	XXX	31,398,087
14.6 NAIC 6	154,000	3,376,808	352,573	822,481	0	0	4,705,862	0.0	4,791,333	0.0	XXX	4,705,862
14.7 Totals	241,815,759	1,504,908,281	1,527,087,468	732,230,453	548,713,541	0	4,554,755,502	34.5	3,965,677,045	31.3	XXX	4,554,755,502
14.8 Line 14.7 as a % of Col. 7	5.3	33.0	33.5	16.1	12.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	1.8	11.4	11.6	5.6	4.2	0.0	34.5	XXX	XXX	XXX	XXX	34.5

(a) Includes $ 1,768,820,480 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 44,733,130 current year of bonds with Z designations, $ 208,898,213 prior year of bonds with Z designations and $ 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 $ 5,339,866 current year of bonds with 5GI designations, $ 0 prior year of bonds with 5* or 5GI designations and $ 1,832,639 current year, $ 302,169 prior year of bonds with 6* designations. "5GI" 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 $ 899,227 ; NAIC 2 $ 591,776 ; 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 11.7	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	14,054,712	138,604,967	388,299,603	95,405,282	XXX	636,364,564	4.8	687,428,044	5.4	636,364,565	(1)
1.2 Residential Mortgage-Backed Securities	564	2,484	0	117,661	481,962	XXX	602,671	0.0	955,905	0.0	602,672	(1)
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	564	14,057,196	138,604,967	388,417,264	95,887,244	XXX	636,967,235	4.8	688,383,949	5.4	636,967,237	(2)
2. All Other Governments												
2.1 Issuer Obligations	1,493,793	36,585,948	163,242,436	41,292,729	51,964,302	XXX	294,579,208	2.2	200,134,841	1.6	88,607,804	205,971,404
2.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 Totals	1,493,793	36,585,948	163,242,436	41,292,729	51,964,302	XXX	294,579,208	2.2	200,134,841	1.6	88,607,804	205,971,404
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations	1,163,924	6,653,994	71,759,357	109,198,383	96,914,787	XXX	285,690,445	2.2	341,979,998	2.7	285,690,444	1
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	1,163,924	6,653,994	71,759,357	109,198,383	96,914,787	XXX	285,690,445	2.2	341,979,998	2.7	285,690,444	1
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	361,598	6,751,547	28,395,972	82,189,446	71,103,687	XXX	188,802,250	1.4	210,721,411	1.7	188,134,938	667,312
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	361,598	6,751,547	28,395,972	82,189,446	71,103,687	XXX	188,802,250	1.4	210,721,411	1.7	188,134,938	667,312
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	0	0	4,014,963	2,761,821	223,216	XXX	7,000,000	0.1	7,622,500	0.1	7,000,000	0
5.2 Residential Mortgage-Backed Securities	141,201	5,968,479	41,373,104	231,337,056	325,456,250	XXX	604,276,090	4.6	601,749,469	4.7	603,268,855	1,007,235
5.3 Commercial Mortgage-Backed Securities	0	0	2,655,819	76,113,968	216,808,339	XXX	295,578,126	2.2	286,358,004	2.3	295,578,126	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	141,201	5,968,479	48,043,886	310,212,845	542,487,805	XXX	906,854,216	6.9	895,729,973	7.1	905,846,981	1,007,235
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	368,217,468	2,136,016,505	1,845,102,822	2,493,956,913	2,803,420,691	XXX	9,646,714,399	73.1	9,273,128,328	73.2	5,847,419,160	3,799,295,239
6.2 Residential Mortgage-Backed Securities	859,563	10,861,028	186,295,846	170,648,170	117,067,479	XXX	485,732,086	3.7	395,864,600	3.1	385,411,571	100,320,515
6.3 Commercial Mortgage-Backed Securities	0	91,895,363	288,981,496	3,532,597	0	XXX	384,409,456	2.9	233,703,739	1.8	237,045,641	147,363,815
6.4 Other Loan-Backed and Structured Securities	20,380,803	18,236,963	51,379,243	34,673,447	0	XXX	124,670,456	0.9	296,023,430	2.3	2,412,774	122,257,682
6.5 Totals	389,457,834	2,257,009,859	2,371,759,407	2,702,811,127	2,920,488,170	XXX	10,641,526,397	80.7	10,198,720,097	80.5	6,472,289,146	4,169,237,251
7. Hybrid Securities												
7.1 Issuer Obligations	13,000,000	0	40,844,105	3,425,503	27,886,502	XXX	85,156,110	0.6	84,296,552	0.7	59,515,526	25,640,584
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	13,000,000	0	40,844,105	3,425,503	27,886,502	XXX	85,156,110	0.6	84,296,552	0.7	59,515,526	25,640,584
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	10,849,843	1,112,785	81,003,251	3,229,557	0	XXX	96,195,436	0.7	54,594,093	0.4	0	96,195,436
8.5 Totals	10,849,843	1,112,785	81,003,251	3,229,557	0	XXX	96,195,436	0.7	54,594,093	0.4	0	96,195,436

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 11.7	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. Bank Loans												
10.1 Bank Loans - Issued	0	7,131,832	0	0	0	XXX	7,131,832	0.1	XXX	XXX	0	7,131,832
10.2 Bank Loans - Acquired	178,193	43,995,503	4,730,756	0	0	XXX	48,904,452	0.4	XXX	XXX	0	48,904,452
10.3 Totals	178,193	51,127,335	4,730,756	0	0	XXX	56,036,284	0.4	XXX	XXX	0	56,036,284
11. Total Bonds Current Year												
11.1 Issuer Obligations	384,236,783	2,200,062,706	2,291,964,622	3,121,124,398	3,146,918,467	XXX	11,144,306,976	84.5	XXX	XXX	7,112,732,437	4,031,574,539
11.2 Residential Mortgage-Backed Securities	1,001,328	16,831,991	227,668,950	402,102,887	443,005,691	XXX	1,090,610,847	8.3	XXX	XXX	989,283,098	101,327,749
11.3 Commercial Mortgage-Backed Securities	0	91,895,363	291,637,315	79,646,565	216,808,339	XXX	679,987,582	5.2	XXX	XXX	532,623,767	147,363,815
11.4 Other Loan-Backed and Structured Securities	31,230,646	19,349,748	132,382,494	37,903,004	0	XXX	220,865,892	1.7	XXX	XXX	2,412,774	218,453,118
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.6 Bank Loans	178,193	51,127,335	4,730,756	0	0	XXX	56,036,284	0.4	XXX	XXX	0	56,036,284
11.7 Totals	416,646,950	2,379,267,143	2,948,384,137	3,640,776,854	3,806,732,497	0	13,191,807,581	100.0	XXX	XXX	8,637,052,076	4,554,755,505
11.8 Line 11.7 as a % of Col. 7	3.2	18.0	22.4	27.6	28.9	0.0	100.0	XXX	XXX	XXX	65.5	34.5
12. Total Bonds Prior Year												
12.1 Issuer Obligations	291,808,322	2,358,356,591	2,474,874,993	2,126,489,961	3,553,781,807	XXX	XXX	XXX	10,805,311,674	85.3	7,282,224,690	3,523,086,984
12.2 Residential Mortgage-Backed Securities	1,884,403	10,059,775	196,506,015	369,503,702	420,616,079	XXX	XXX	XXX	998,569,974	7.9	957,720,950	40,849,024
12.3 Commercial Mortgage-Backed Securities	0	21,384,756	197,139,841	74,175,482	227,361,664	XXX	XXX	XXX	520,061,743	4.1	435,999,046	84,062,697
12.4 Other Loan-Backed and Structured Securities	16,948,073	105,127,090	163,831,821	58,628,153	6,082,386	XXX	XXX	XXX	350,617,523	2.8	32,939,184	317,678,339
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.6 Bank Loans	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.7 Totals	310,640,798	2,494,928,212	3,032,352,670	2,628,797,298	4,207,841,936	0	XXX	XXX	12,674,560,914	100.0	8,708,883,870	3,965,677,044
12.8 Line 12.7 as a % of Col. 9	2.5	19.7	23.9	20.7	33.2	0.0	XXX	XXX	100.0	XXX	68.7	31.3
13. Total Publicly Traded Bonds												
13.1 Issuer Obligations	173,411,051	806,900,922	1,013,513,308	2,450,794,863	2,668,112,291	XXX	7,112,732,435	53.9	7,282,224,690	57.5	7,112,732,435	XXX
13.2 Residential Mortgage-Backed Securities	1,001,282	14,582,550	218,963,371	381,637,568	373,098,326	XXX	989,283,097	7.5	957,720,950	7.6	989,283,097	XXX
13.3 Commercial Mortgage-Backed Securities	0	50,881,470	188,819,990	76,113,968	216,808,339	XXX	532,623,767	4.0	435,999,046	3.4	532,623,767	XXX
13.4 Other Loan-Backed and Structured Securities	418,857	1,993,917	0	0	0	XXX	2,412,774	0.0	32,939,184	0.3	2,412,774	XXX
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.6 Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	XXX
13.7 Totals	174,831,190	874,358,859	1,421,296,669	2,908,546,399	3,258,018,956	0	8,637,052,073	65.5	8,708,883,870	68.7	8,637,052,073	XXX
13.8 Line 13.7 as a % of Col. 7	2.0	10.1	16.5	33.7	37.7	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	1.3	6.6	10.8	22.0	24.7	0.0	65.5	XXX	XXX	XXX	65.5	XXX
14. Total Privately Placed Bonds												
14.1 Issuer Obligations	210,825,732	1,393,161,784	1,278,451,314	670,329,535	478,806,176	XXX	4,031,574,541	30.6	3,523,086,984	27.8	XXX	4,031,574,541
14.2 Residential Mortgage-Backed Securities	46	2,249,441	8,705,579	20,465,319	69,907,365	XXX	101,327,750	0.8	40,849,024	0.3	XXX	101,327,750
14.3 Commercial Mortgage-Backed Securities	0	41,013,893	102,817,325	3,532,597	0	XXX	147,363,815	1.1	84,062,697	0.7	XXX	147,363,815
14.4 Other Loan-Backed and Structured Securities	30,811,789	17,355,831	132,382,494	37,903,004	0	XXX	218,453,118	1.7	317,678,339	2.5	XXX	218,453,118
14.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.6 Bank Loans	178,193	51,127,335	4,730,756	0	0	XXX	56,036,284	0.4	XXX	XXX	XXX	56,036,284
14.7 Totals	241,815,760	1,504,908,284	1,527,087,468	732,230,455	548,713,541	0	4,554,755,508	34.5	3,965,677,044	31.3	XXX	4,554,755,508
14.8 Line 14.7 as a % of Col. 7	5.3	33.0	33.5	16.1	12.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	1.8	11.4	11.6	5.6	4.2	0.0	34.5	XXX	XXX	XXX	XXX	34.5

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	73,050,000	50,000	0	0	73,000,000
2. Cost of short-term investments acquired	1,948,160,024	27,987,805	0	0	1,920,172,219
3. Accrual of discount	138	138	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	(9,472)	(9,472)	0	0	0
6. Deduct consideration received on disposals	2,019,516,335	26,344,116	0	0	1,993,172,219
7. Deduct amortization of premium	193,351	193,351	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,491,004	1,491,004	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	1,491,004	1,491,004	0	0	0

(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)			2,061,232
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	756,299		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	1,354,950		2,111,249
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	(6,254,828)		
	3.2 Section 2, Column 19	6,169,242		(85,586)
4.	Total gain (loss) on termination recognized, Section 2, Column 22			(1,470,463)
5.	Considerations received/(paid) on terminations, Section 2, Column 15			2,274,081
6.	Amortization:			
	6.1 Section 1, Column 19	418,800		
	6.2 Section 2, Column 21	1,218,199		1,636,999
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	5,345,496		
	8.2 Section 2, Column 20	0		5,345,496
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)			7,324,846
10.	Deduct nonadmitted assets			0
11.	Statement value at end of current period (Line 9 minus Line 10)			7,324,846

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	(1,739,806)			
	3.14 Section 1, Column 18, prior year	(2,088,394)	348,588	348,588	
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	(1,739,806)			
	3.24 Section 1, Column 19, prior year	(2,088,394)	348,588	348,588	
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)		2,104,406		
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)	2,104,406	2,104,406		
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
9999999999 - Totals						XXX	XXX	XXX			XXX	XXX	XXX		

NONE

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	11	261,977,185	8	230,049,722	8	229,508,730	8	229,302,807	11	261,977,185
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	3	31,726,864	0	0	0	0	8	229,302,807	11	261,029,671
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	200,599	XXX	540,992	XXX	205,923	XXX	0	XXX	947,514
7. Ending Inventory	8	230,049,722	8	229,508,730	8	229,302,807	0	0	0	0

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	7,324,846	
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)		7,324,846
4.	Part D, Section 1, Column 5	20,997,280	
5.	Part D, Section 1, Column 6	(13,672,434)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	5,275,159	
8.	Part B, Section 1, Column 13	(142,638)	
9.	Total (Line 7 plus Line 8)		5,132,521
10.	Part D, Section 1, Column 8	29,291,492	
11.	Part D, Section 1, Column 9	(24,158,971)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	44,002,995	
14.	Part B, Section 1, Column 20	880,035	
15.	Part D, Section 1, Column 11	44,883,029	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	50,000,000	0	50,000,000	0
2. Cost of cash equivalents acquired	714,919,554	149,919,554	565,000,000	0
3. Accrual of discount	78,565	78,565	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	(69)	(69)	0	0
6. Deduct consideration received on disposals	764,998,050	149,998,050	615,000,000	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
5780 Powers Ferry Road - Building		Atlanta	GA	06/01/2018	01/16/2018	39,735,000	0	39,249,799	39,735,000	485,201	0	0	(485,201)	0	5,664,314	4,835,482
0299999. Property occupied by the reporting entity - Administrative						39,735,000	0	39,249,799	39,735,000	485,201	0	0	(485,201)	0	5,664,314	4,835,482
0399999. Total Property occupied by the reporting entity						39,735,000	0	39,249,799	39,735,000	485,201	0	0	(485,201)	0	5,664,314	4,835,482
23rd Avenue Northwest Land		Minot	ND	01/01/1999	04/05/2017	162,187	0	162,187	900,000	0	0	0	0	0	0	14,274
0599999. Properties held for sale						162,187	0	162,187	900,000	0	0	0	0	0	0	14,274
0699999 - Totals						39,897,187	0	39,411,986	40,635,000	485,201	0	0	(485,201)	0	5,664,314	4,849,756

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
5780 Powers Ferry Road - Building	Atlanta	GA	06/01/2018		39,735,000	(59,210)	39,675,790	0
0199999. Acquired by Purchase					39,735,000	(59,210)	39,675,790	0
0399999 - Totals					39,735,000	(59,210)	39,675,790	0

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Year, Including Payments During the Final Year on “Sales Under Contract”

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3				Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost			Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
661 Spring & 660 West Peachtree ...	Atlanta	GA	11/13/2018	Cousins 3MP Land LLC	5,000,000	0	5,000,000	0	0	0	0	0	0	17,389,472	0	12,389,472	12,389,472	197,629	2,998
0199999. Property Disposed					5,000,000	0	5,000,000	0	0	0	0	0	0	17,389,472	0	12,389,472	12,389,472	197,629	2,998
0399999 - Totals					5,000,000	0	5,000,000	0	0	0	0	0	0	17,389,472	0	12,389,472	12,389,472	197,629	2,998

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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
28988		AUBURN	AL		12/27/2013	5.170	2,999,244	0	0	0	0	0	5,529,412	10/21/2013
29101		BIRMINGHAM	AL		09/10/2014	4.450	2,230,641	0	0	0	0	0	3,917,526	07/25/2014
29341		ENTERPRISE	AL		12/18/2015	3.850	910,700	0	0	0	0	0	1,638,000	12/10/2015
29170		FT SMITH	AR		04/29/2015	4.050	458,180	0	0	0	0	0	855,000	03/27/2015
29171		HOT SPRINGS	AR		04/29/2015	4.050	586,200	0	0	0	0	0	982,500	03/27/2015
27218		MESA	AZ		05/31/2018	4.100	612,016	0	288	0	0	0	1,258,871	10/03/2012
27219		MESA	AZ		05/31/2018	3.850	697,184	0	298	0	0	0	1,420,351	08/24/2012
27308		MESA	AZ		09/19/2003	3.800	6,821,664	0	0	0	0	0	14,905,247	10/30/2012
27322		APACHE JUNCTION	AZ		10/02/2003	3.800	11,439,948	0	0	0	0	0	19,767,132	11/06/2012
27878		PHOENIX	AZ		04/17/2006	5.700	626,497	0	0	0	0	0	4,735,000	01/30/2006
28588		TUCSON	AZ		02/22/2012	5.400	5,017,078	0	0	0	0	0	19,600,000	01/12/2012
28771		PHOENIX	AZ		08/29/2012	4.030	667,762	0	0	0	0	0	1,609,250	11/19/2005
28926		PHOENIX	AZ		04/01/2014	4.410	3,237,678	0	0	0	0	0	6,476,832	03/03/2014
28955		NOGALES	AZ		12/06/2013	4.750	244,976	0	0	0	0	0	462,500	09/14/2013
28956		NOGALES	AZ		12/06/2013	4.750	187,641	0	0	0	0	0	325,000	09/11/2013
28966		TUCSON	AZ		11/26/2013	4.540	5,497,909	0	0	0	0	0	13,174,906	10/03/2013
29142		TEMPE	AZ		01/15/2015	4.300	2,917,394	0	0	0	0	0	5,956,140	11/19/2014
29144		YUMA	AZ		01/15/2015	4.300	818,105	0	0	0	0	0	1,548,597	11/19/2014
29326		PHOENIX	AZ		01/07/2016	2.900	1,035,154	0	0	0	0	0	2,896,833	01/05/2016
29327		PHOENIX	AZ		01/07/2016	2.900	1,146,461	0	0	0	0	0	3,255,204	01/05/2016
29328		CAVE CREEK	AZ		01/07/2016	2.900	946,108	0	0	0	0	0	2,687,783	01/05/2016
29329		PHOENIX	AZ		01/07/2016	2.900	1,792,041	0	0	0	0	0	5,076,923	12/30/2015
29463		MESA	AZ		11/01/2016	4.260	2,601,022	0	275	0	0	0	7,090,322	09/15/2016
29548		Glendale	AZ		06/29/2017	4.400	1,451,808	0	0	0	0	0	5,363,636	12/20/2016
29549		Glendale	AZ		06/29/2017	4.400	1,451,808	0	0	0	0	0	5,363,636	12/20/2016
29561		SCOTTSDALE	AZ		04/03/2017	4.630	5,276,486	0	0	0	0	0	9,684,000	03/23/2017
29587		Phoenix	AZ		05/24/2017	3.770	1,059,491	0	0	0	0	0	2,156,250	03/06/2017
29592		Tempe	AZ		05/24/2017	3.960	3,004,695	0	0	0	0	0	5,930,000	03/14/2017
29594		Phoenix	AZ		05/24/2017	3.770	1,178,495	0	0	0	0	0	2,625,000	03/13/2017
29599		Phoenix	AZ		05/24/2017	3.770	461,724	0	0	0	0	0	926,339	03/06/2017
29780		Phoenix	AZ		10/16/2018	4.380	503,010	0	0	0	0	0	889,764	09/14/2018
2842506		PHOENIX	AZ		05/18/2011	5.210	782,812	0	0	0	0	0	1,536,064	04/06/2011
26814		FOUNTAIN VALLEY	CA		05/31/2018	4.960	865,610	0	(2,152)	0	0	0	1,840,000	09/05/2013
27120		SANTA ANA	CA		06/27/2002	5.100	6,180,351	0	0	0	0	0	17,920,000	10/26/2011
27257		ANAHEIM	CA		05/01/2012	4.500	5,436,140	0	0	0	0	0	18,534,142	03/15/2012
27309		SANTA MARIA	CA		05/31/2018	4.780	456,489	0	(690)	0	0	0	1,509,259	10/15/2013
27365		SAN FRANCISCO	CA		07/03/2013	4.100	5,588,698	0	0	0	0	0	18,059,524	06/12/2013
27444		SHERMAN OAKS	CA		05/31/2018	5.770	313,253	0	(3,768)	0	0	0	6,700,000	08/26/2004
27677		LAKEWOOD	CA		09/22/2005	5.900	514,569	0	0	0	0	0	5,100,000	06/14/2005
27775		LAKE FOREST	CA		10/04/2005	5.350	2,304,676	0	0	0	0	0	8,608,108	07/28/2005
27956		AMERICAN CANYON	CA		12/21/2006	6.340	1,115,242	0	0	0	0	0	3,866,667	06/24/2006
28033		LOS ANGELES	CA		02/02/2007	5.580	1,016,382	0	0	0	0	0	2,974,713	12/22/2006
28097		ORANGE	CA		09/10/2007	5.875	459,309	0	707	0	0	0	1,606,842	06/24/2003
28099		COSTA MESA	CA		09/10/2007	5.580	627,357	0	2,215	0	0	0	2,070,211	07/01/2005
28100		REDONDO BEACH	CA		09/10/2007	6.100	1,482,843	0	(1,500)	0	0	0	3,662,105	06/15/2004
28104		LOS ANGELES	CA		09/10/2007	5.840	1,002,276	0	551	0	0	0	11,023,684	10/01/2005
28163		CHATSWORTH	CA		11/14/2007	6.250	2,179,906	0	0	0	0	0	14,600,000	10/25/2007
28202		SAN DIEGO	CA		06/16/2008	6.000	4,876,695	0	0	0	0	0	15,300,000	02/15/2008
28294		SANTA CRUZ	CA		08/26/2010	6.100	4,803,401	0	0	0	0	0	16,400,000	07/07/2010
28333		SACRAMENTO	CA		12/22/2010	4.850	1,831,777	0	0	0	0	0	7,453,125	10/20/2010
28342		HUNTINGTON BEACH	CA		02/17/2011	4.900	1,670,196	0	(708)	0	0	0	4,043,158	12/01/2010
28405		SANTA CLARITA	CA		04/28/2011	5.930	675,004	0	0	0	0	0	1,546,875	02/21/2011
28406		LOS ANGELES	CA		05/09/2011	5.550	1,758,612	0	0	0	0	0	3,106,145	03/31/2011
28412		CONCORD	CA		06/14/2011	5.550	2,622,952	0	0	0	0	0	12,345,000	04/30/2011
28415		GARDENA	CA		05/31/2018	5.510	2,037,001	0	(4,783)	0	0	0	5,019,337	04/18/2011
28417		CASTRO VALLEY	CA		06/29/2011	5.640	4,509,375	0	0	0	0	0	16,550,000	04/15/2011
28419		LOS ANGELES	CA		11/01/2011	5.100	1,207,333	0	(3,662)	0	0	0	3,800,000	08/21/2011
28438		HARBOR CITY	CA		05/31/2011	5.140	1,025,851	0	(2,055)	0	0	0	3,525,926	04/19/2011
28476		MOUNTAIN VIEW	CA		08/31/2011	5.100	5,979,912	0	0	0	0	0	20,000,000	06/07/2011
28491		COSTA MESA	CA		09/15/2011	5.890	3,795,472	0	0	0	0	0	10,414,286	05/19/2011
28523		HUNTINGTON BEACH	CA		11/14/2011	5.200	4,677,670	0	0	0	0	0	11,000,000	09/22/2011

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
28524		ANAHEIM	CA		11/10/2011	5.350	2,219,142	0	0	0	0	0	7,020,800	09/19/2011
28562		FOSTER CITY	CA		01/20/2012	4.500	11,838,540	0	(1,459)	0	0	0	22,329,000	11/28/2011
28592		FRESNO	CA		04/05/2012	5.100	5,785,703	0	0	0	0	0	13,680,000	03/06/2012
28819		LOS ANGELES	CA		12/19/2012	4.150	3,363,002	0	0	0	0	0	14,225,133	09/02/2016
28832		MALIBU	CA		02/26/2013	3.450	1,961,403	0	0	0	0	0	11,129,075	01/02/2013
28834		LOS ANGELES	CA		02/26/2013	3.450	3,769,022	0	0	0	0	0	11,990,478	01/05/2013
28835		LOS ANGELES	CA		02/26/2013	3.450	3,732,942	0	0	0	0	0	10,809,938	01/11/2013
28850		BEVERLY HILLS	CA		02/26/2013	3.450	3,345,515	0	0	0	0	0	9,212,410	01/02/2013
28873		LOS ANGELES	CA		04/09/2013	3.850	7,931,185	0	0	0	0	0	18,421,052	03/13/2013
28874		GARDEN GROVE	CA		05/09/2013	4.300	2,975,333	0	0	0	0	0	8,173,636	03/11/2013
28887		LOS ANGELES	CA		05/30/2013	4.220	1,615,139	0	0	0	0	0	4,534,951	04/05/2013
28902		LONG BEACH	CA		06/26/2013	2.990	2,467,684	0	0	0	0	0	14,797,333	04/16/2013
28903		THOUSAND OAKS	CA		06/19/2013	2.990	4,119,241	0	0	0	0	0	13,981,585	04/25/2013
28912		NEWPORT BEACH	CA		10/31/2013	4.500	11,830,258	0	0	0	0	0	41,634,000	07/24/2013
28932		ROSEVILLE	CA		08/13/2013	3.750	7,166,311	0	0	0	0	0	15,098,824	07/24/2013
28939		SANTA MONICA	CA		12/06/2013	4.750	1,355,188	0	0	0	0	0	2,875,000	09/14/2013
28944		SAN FRANCISCO	CA		12/06/2013	4.750	1,120,637	0	0	0	0	0	2,250,000	09/04/2013
28945		PLACENTI	CA		12/06/2013	4.750	964,269	0	0	0	0	0	1,812,500	09/24/2013
28946		SAN DIEGO	CA		12/06/2013	4.750	510,802	0	0	0	0	0	990,000	09/01/2013
28947		SAN DIEGO	CA		12/06/2013	4.750	385,708	0	0	0	0	0	733,750	08/13/2013
28948		EL CAJON	CA		12/06/2013	4.750	416,964	0	0	0	0	0	875,000	09/24/2013
28949		STANTON	CA		12/06/2013	4.750	271,038	0	0	0	0	0	530,000	08/23/2013
28950		SAN DIEGO	CA		12/06/2013	4.750	260,613	0	0	0	0	0	687,500	09/15/2013
28951		LA MESA	CA		12/06/2013	4.750	195,460	0	0	0	0	0	412,500	09/01/2013
28967		IRVINE	CA		11/07/2013	4.450	12,887,637	0	(1,384)	0	0	0	24,171,428	10/02/2013
28973		SAN FRANCISCO	CA		11/26/2013	4.460	20,237,704	0	(873)	0	0	0	43,476,172	11/20/2013
28986		HIGHLAND PARK	CA		12/20/2013	4.850	3,434,476	0	0	0	0	0	8,784,549	06/03/2013
28993		CULVER CITY	CA		05/09/2014	4.610	941,141	0	0	0	0	0	2,166,400	01/21/2014
28994		SANTA CLARA	CA		02/07/2014	3.990	6,166,300	0	193	0	0	0	12,983,334	10/04/2013
29006		PASADENA	CA		02/25/2014	3.900	10,434,719	0	115	0	0	0	21,547,946	01/03/2014
29007		SAN DIEGO	CA		05/09/2014	5.010	442,373	0	0	0	0	0	1,159,945	04/01/2014
29022		RIVERSIDE	CA		05/01/2014	3.000	2,427,182	0	0	0	0	0	5,400,000	12/31/2014
29041		WOODLAND HILLS	CA		05/28/2014	3.830	3,635,801	0	67	0	0	0	9,101,176	03/11/2014
29049		TORRANCE	CA		08/06/2014	4.220	5,928,963	0	0	0	0	0	12,673,510	07/15/2014
29068		SACRAMENTO	CA		07/30/2014	4.850	15,050,878	0	(651)	0	0	0	26,640,003	06/17/2014
29070		TORRANCE	CA		08/06/2014	4.220	558,569	0	0	0	0	0	1,161,828	06/13/2014
29082		RANCHO CORDOVA	CA		08/08/2014	4.090	921,171	0	0	0	0	0	2,766,666	07/24/2014
29100		RESADA	CA		10/14/2014	4.240	940,547	0	0	0	0	0	1,745,363	07/25/2014
29112		SANTA MONICA	CA		11/05/2014	4.400	3,796,313	0	177	0	0	0	7,333,333	09/12/2014
29129		LA JOLLA	CA		06/01/2015	4.220	4,647,412	0	0	0	0	0	8,272,727	05/22/2015
29132		SACRAMENTO	CA		12/18/2014	3.750	5,081,317	0	0	0	0	0	12,210,000	10/24/2014
29136		HOLLYWOOD	CA		12/23/2014	2.950	643,001	0	0	0	0	0	2,482,558	12/13/2014
29140		SANTEE	CA		01/15/2015	4.300	4,136,834	0	0	0	0	0	7,334,561	11/17/2014
29141		SAN JOSE	CA		01/15/2015	4.300	3,596,576	0	0	0	0	0	6,670,877	11/06/2014
29146		SYLMAR	CA		01/15/2015	4.300	4,152,270	0	0	0	0	0	7,742,983	11/19/2014
29158		SAN BERNARDINO	CA		03/06/2015	3.950	16,556,725	0	0	0	0	0	65,136,126	03/01/2015
29161		LA PUENTE	CA		03/06/2015	3.950	9,821,052	0	0	0	0	0	37,867,857	02/28/2015
29163		EL MONTE	CA		03/06/2015	3.950	1,574,147	0	0	0	0	0	6,073,147	02/27/2015
29165		COVINA	CA		03/06/2015	3.950	5,143,175	0	0	0	0	0	20,947,486	02/28/2015
29204		SAN FRANCISCO	CA		04/01/2015	3.850	3,069,631	0	0	0	0	0	8,420,689	01/28/2015
29205		LOS ANGELES	CA		05/01/2015	4.000	1,820,466	0	0	0	0	0	5,014,245	02/11/2015
29206		LOS ANGELES	CA		04/23/2015	4.400	4,136,393	0	(797)	0	0	0	7,980,000	04/21/2015
29239		LOS ANGELES	CA		07/01/2015	4.290	1,973,403	0	0	0	0	0	5,092,500	06/23/2015
29243		INDIAN WELLS	CA		05/31/2018	3.750	3,911,017	0	1,705	0	0	0	17,275,000	06/12/2015
29252		SAN JOSE	CA		08/03/2015	4.850	3,886,531	0	0	0	0	0	9,180,000	07/13/2015
29263		YORBA LINDA	CA		12/15/2015	4.000	11,812,341	0	0	0	0	0	35,350,000	08/14/2015
29314		CULVER CITY	CA		12/08/2015	3.810	3,118,251	0	0	0	0	0	11,100,000	10/07/2015
29321		ROSEVILLE	CA		01/05/2016	4.330	3,265,726	0	0	0	0	0	6,633,064	12/29/2015
29346		SAN DIEGO	CA		02/26/2016	3.830	2,500,000	0	0	0	0	0	6,517,856	12/30/2015
29347		LOS ANGELES	CA		12/22/2015	4.020	1,500,000	0	0	0	0	0	5,103,750	12/10/2015
29349		CITY OF INDUSTRY	CA		01/28/2016	4.200	7,677,646	0	1,629	0	0	0	13,154,087	12/17/2015

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
29350		ENCINO	CA		01/28/2016	3.450	4,083,256	0	0	0	0	0	10,526,245	01/25/2016
29370		LOS ANGELES	CA		03/24/2016	4.850	583,751	0	0	0	0	0	2,216,493	02/11/2016
29373		ORANGE	CA		06/01/2016	4.270	1,434,929	0	0	0	0	0	3,600,000	01/02/2016
29383		LOS ANGELES	CA		04/14/2016	5.400	1,955,972	0	108	0	0	0	4,422,564	03/21/2016
29384		SAN FRANCISCO	CA		04/01/2016	3.590	10,500,000	0	0	0	0	0	33,000,000	03/15/2016
29388		REDONDO BEACH	CA		05/11/2016	4.130	6,724,907	0	1,521	0	0	0	15,979,355	03/18/2016
29447		BELMONT	CA		05/24/2016	3.680	1,500,000	0	0	0	0	0	4,784,250	05/10/2016
29449		LONG BEACH	CA		06/28/2016	5.010	5,802,358	0	0	0	0	0	17,352,941	05/15/2016
29460		ALHAMBRA	CA		08/04/2016	3.900	3,305,426	0	0	0	0	0	14,555,172	07/05/2016
29462		SAN DIEGO	CA		08/03/2016	3.670	6,666,431	0	630	0	0	0	11,179,652	06/08/2016
29464		BEVERLY HILLS	CA		05/31/2018	3.580	455,567	0	651	0	0	0	1,240,914	06/23/2016
29477		LOS ANGELES	CA		09/29/2016	3.250	13,000,000	0	0	0	0	0	78,300,000	08/12/2016
29478		LOS ANGELES	CA		09/29/2016	3.250	13,000,000	0	0	0	0	0	61,600,000	08/12/2016
29483		LOS ANGELES	CA		09/29/2016	3.250	13,000,000	0	0	0	0	0	79,100,000	08/12/2016
29485		LOS ANGELES	CA		09/29/2016	3.250	13,000,000	0	0	0	0	0	69,000,000	08/12/2016
29550		ENCINITAS	CA		02/07/2017	4.290	5,784,910	0	954	0	0	0	13,920,000	11/18/2016
29562		COVINA	CA		04/03/2017	4.630	4,200,778	0	0	0	0	0	7,708,645	03/23/2017
29563		CARLSBAD	CA		04/03/2017	4.630	7,623,736	0	0	0	0	0	13,988,903	03/22/2017
29602		San Francisco	CA		07/13/2017	3.760	26,943,387	0	0	0	0	0	202,335,000	04/26/2017
29603		Garden Grove	CA		06/29/2017	4.550	2,830,035	0	(420)	0	0	0	6,464,968	03/23/2017
29607		Los Angeles	CA		08/11/2017	3.090	1,336,819	0	0	0	0	0	25,961,540	06/12/2017
29630		Rialto	CA		11/01/2017	3.650	7,265,680	0	1,085	0	0	0	13,557,692	08/29/2017
29631		Rancho Cucamonga	CA		11/01/2017	3.650	6,779,221	0	1,085	0	0	0	12,687,500	08/30/2017
29671		Roseville	CA		05/31/2018	3.630	6,204,476	0	2,136	0	0	0	11,189,677	11/16/2017
29674		Rancho Cucamonga	CA		05/31/2018	3.630	7,764,268	0	2,374	0	0	0	14,096,318	11/15/2017
29710		North Hollywood	CA		04/06/2018	4.540	4,953,721	0	0	0	0	0	9,312,500	02/09/2018
29716		PLACENTI	CA		05/01/2018	4.360	4,934,688	0	0	0	0	0	15,625,000	01/30/2018
29732		NORTHRIDGE	CA		07/24/2018	4.500	594,633	0	0	0	0	0	1,268,571	06/11/2018
29758		San Diego	CA		08/17/2018	5.749	3,140,467	0	0	0	0	0	6,972,974	07/03/2018
29785		Harbor City	CA		11/21/2018	4.680	2,500,000	0	0	0	0	0	5,022,727	11/15/2018
29795		Long Beach	CA		12/14/2018	4.800	3,160,000	0	0	0	0	0	5,312,664	12/11/2018
1543860		SAN DIEGO	CA		05/02/2000	8.500	314,276	0	0	0	0	0	5,150,000	03/20/2000
2777502		LAKE FOREST	CA		08/24/2006	6.600	326,658	0	0	0	0	0	8,608,108	07/28/2005
2843106		FREMONT	CA		05/18/2011	5.210	681,008	0	0	0	0	0	1,506,382	03/09/2011
2881902		LOS ANGELES	CA		10/14/2016	4.150	2,521,591	0	0	0	0	0	14,225,133	09/02/2016
2915802		SAN BERNARDINO	CA		03/06/2015	6.290	7,966,102	0	0	0	0	0	65,136,126	03/01/2015
2916102		LA PUENTE	CA		03/06/2015	6.290	4,724,104	0	0	0	0	0	37,867,859	02/28/2015
2916302		EL MONTE	CA		03/06/2015	6.290	757,821	0	0	0	0	0	6,073,147	02/27/2015
2916502		COVINA	CA		03/06/2015	6.290	2,474,014	0	0	0	0	0	20,947,486	02/28/2015
3004020		ANAHEIM	CA		06/29/1990	6.150	467,774	0	0	0	0	0	2,797,500	06/29/2011
3004030		ANAHEIM	CA		06/29/1990	6.150	467,774	0	0	0	0	0	2,797,500	06/29/2011
10200132		SANTA ANA	CA		04/06/2001	7.800	272,963	0	0	0	0	0	2,525,000	09/01/2000
28031		STEAMBOAT SPRINGS	CO		01/10/2007	5.820	6,629,715	0	0	0	0	0	15,741,852	11/23/2006
28516		WHEAT RIDGE	CO		09/23/2011	4.850	1,277,946	0	0	0	0	0	3,865,979	12/16/2015
28768		Denver	CO		08/29/2012	4.030	11,503,557	0	0	0	0	0	21,753,321	08/02/2012
28829		DENVER	CO		01/09/2013	4.550	9,395,819	0	(1,255)	0	0	0	22,356,182	12/14/2012
28851		WESTMINSTER	CO		02/12/2013	4.450	9,620,659	0	(987)	0	0	0	34,923,357	12/14/2012
28899		AURORA	CO		06/26/2013	3.100	2,456,008	0	0	0	0	0	11,617,058	06/05/2013
28989		FORT COLLINS	CO		12/27/2013	4.500	9,143,148	0	(339)	0	0	0	16,023,808	11/26/2013
29081		PARKER	CO		07/29/2014	4.700	4,628,259	0	(2,244)	0	0	0	11,923,963	07/02/2014
29093		BOULDER	CO		12/24/2014	5.200	4,000,000	0	0	0	0	0	10,933,332	08/29/2014
29117		LITTLETON	CO		05/01/2015	4.140	2,644,264	0	0	0	0	0	5,202,424	03/18/2015
29339		ASPEN	CO		01/06/2016	3.770	3,239,210	0	0	0	0	0	8,945,455	12/10/2015
29371		FREDERICK	CO		03/24/2016	4.850	1,587,952	0	0	0	0	0	3,721,002	02/15/2016
29382		BOULDER	CO		03/29/2016	3.760	4,500,000	0	0	0	0	0	11,273,684	03/16/2016
29662		Lakewood	CO		03/01/2018	3.850	15,290,906	0	0	0	0	0	28,571,429	11/17/2017
29708		Denver	CO		06/28/2018	4.050	6,040,705	0	0	0	0	0	9,780,165	03/16/2018
2909302		BOULDER	CO		11/23/2015	8.200	1,333,333	0	0	0	0	0	11,733,333	08/19/2015
28410		NORWALK	CT		06/29/2011	5.130	1,322,910	0	0	0	0	0	2,946,207	04/08/2011
28576		STRATFORD	CT		02/14/2012	4.850	4,806,370	0	0	0	0	0	9,810,000	11/15/2011
28577		STRATFORD	CT		02/14/2012	4.850	2,469,328	0	0	0	0	0	6,661,053	11/15/2011

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
28954		EAST HARTFORD	CT		12/06/2013	4.750	127,700	0	0	0	0	0	237,500	09/14/2013
29045		VERNON	CT		07/15/2014	4.240	4,177,143	0	0	0	0	0	13,157,657	04/29/2014
29050		VERNON	CT		07/15/2014	4.240	923,368	0	0	0	0	0	13,157,658	04/29/2014
29051		VERNON	CT		07/15/2014	4.240	1,231,158	0	0	0	0	0	13,157,658	04/29/2014
29080		GREENWICH	CT		10/10/2014	4.070	1,386,431	0	0	0	0	0	2,908,163	06/12/2014
29413		STAMFORD	CT		07/20/2016	3.890	4,630,400	0	1,646	0	0	0	9,881,081	03/30/2016
2880904		WESTPORT	CT		12/19/2012	5.420	1,958,153	0	0	0	0	0	17,200,000	10/02/2012
2881004		WESTPORT	CT		12/19/2012	5.420	1,223,846	0	0	0	0	0	10,700,000	10/02/2012
2881204		NORWALK	CT		12/19/2012	5.420	1,557,622	0	0	0	0	0	13,100,000	10/02/2012
27174		WASHINGTON	DC		12/16/2002	6.050	4,401,224	0	0	0	0	0	9,000,000	11/21/2002
28936		WASHINGTON	DC		10/10/2013	4.460	7,252,874	0	(377)	0	0	0	16,200,000	07/23/2013
28976		WASHINGTON	DC		12/05/2013	4.940	10,126,721	0	(515)	0	0	0	19,548,573	09/25/2013
29115		WASHINGTON	DC		10/31/2014	4.020	1,847,373	0	0	0	0	0	3,681,818	09/18/2014
29147		WASHINGTON	DC		05/01/2015	4.500	934,109	0	0	0	0	0	3,765,500	12/11/2014
29377		WASHINGTON	DC		03/22/2016	4.300	4,884,167	0	0	0	0	0	12,823,078	03/15/2016
28728		WILMINGTON	DE		05/17/2012	4.100	1,402,414	0	0	0	0	0	4,971,112	04/13/2012
29359		NEWARK	DE		01/11/2016	3.800	3,500,000	0	0	0	0	0	8,011,364	12/23/2015
29667		Dover	DE		01/31/2018	4.360	6,491,146	0	326	0	0	0	10,774,243	12/19/2017
2738303		NEWARK	DE		07/03/2013	3.450	9,951,298	0	0	0	0	0	27,948,596	05/07/2013
26967		MIAMI LAKES	FL		05/31/2018	7.700	495,768	0	(10,774)	0	0	0	3,900,000	03/13/2001
26968		MIAMI	FL		05/31/2018	7.700	247,884	0	(5,387)	0	0	0	1,700,000	03/13/2001
26969		MIAMI	FL		05/31/2018	7.700	630,977	0	(13,712)	0	0	0	4,800,000	03/13/2001
26970		MIAMI	FL		05/31/2018	7.700	405,626	0	(8,815)	0	0	0	3,160,000	03/13/2001
27758		JACKSONVILLE	FL		12/09/2005	5.230	315,014	0	0	0	0	0	2,800,000	07/11/2005
28139		JACKSONVILLE	FL		09/27/2007	6.070	694,192	0	0	0	0	0	5,060,000	06/15/2007
28354		FT LAUDERDALE	FL		03/25/2011	4.300	14,286	0	0	0	0	0	141,315	11/28/2010
28355		FT LAUDERDALE	FL		03/25/2011	4.300	19,418	0	0	0	0	0	196,271	11/28/2010
28356		FT MYERS	FL		03/25/2011	4.300	19,373	0	0	0	0	0	174,681	11/24/2010
28357		PALM BEACH GDNS	FL		03/25/2011	4.300	11,407	0	0	0	0	0	113,837	11/28/2010
28372		OAKLAND PARK	FL		03/25/2011	4.300	13,002	0	0	0	0	0	133,464	11/28/2010
28376		LUTZ	FL		03/25/2011	4.300	14,113	0	0	0	0	0	141,315	11/24/2010
28377		AVENTURA	FL		03/07/2011	5.250	509,031	0	(927)	0	0	0	1,600,000	01/10/2011
28482		DAVIE	FL		08/23/2011	4.840	1,313,922	0	0	0	0	0	3,080,000	06/30/2011
28689		MELBOURNE	FL		06/01/2012	4.730	5,840,658	0	0	0	0	0	13,952,895	05/01/2012
28730		HOLLYWOOD	FL		12/03/2012	4.600	8,589,222	0	0	0	0	0	18,788,571	08/13/2012
28739		NEWPORT RICHEY	FL		10/10/2012	5.150	1,710,127	0	0	0	0	0	3,434,615	08/06/2012
28759		ALTAMONTE SPGS	FL		07/02/2012	4.650	1,941,666	0	0	0	0	0	3,891,129	04/23/2012
28760		MIAMI	FL		07/16/2012	4.250	958,364	0	0	0	0	0	4,665,167	03/19/2012
28762		ORLANDO	FL		07/02/2012	4.650	4,318,265	0	0	0	0	0	9,319,043	04/23/2012
28803		CLEARWATER	FL		11/21/2012	4.500	1,667,348	0	0	0	0	0	4,357,768	09/17/2012
28805		BROOKSVILLE	FL		11/21/2012	4.500	1,208,204	0	0	0	0	0	2,818,154	09/18/2012
28816		DESTIN	FL		12/17/2012	4.750	1,870,941	0	0	0	0	0	3,382,100	10/10/2012
28817		DESTIN	FL		12/17/2012	4.750	1,250,152	0	0	0	0	0	2,733,750	10/10/2012
28838		ORANGE PARK	FL		03/28/2013	4.440	2,489,550	0	0	0	0	0	4,671,731	11/29/2012
28841		JACKSONVILLE	FL		03/28/2013	4.440	1,466,965	0	0	0	0	0	2,702,873	11/19/2012
28842		JACKSONVILLE	FL		03/28/2013	4.440	1,889,337	0	0	0	0	0	3,723,076	11/19/2012
28843		JACKSONVILLE	FL		03/28/2013	4.440	2,111,639	0	0	0	0	0	6,317,306	11/29/2012
28844		JACKSONVILLE	FL		03/28/2013	4.440	2,956,383	0	0	0	0	0	8,837,339	11/20/2012
28845		JACKSONVILLE	FL		03/28/2013	4.440	2,200,559	0	0	0	0	0	8,837,339	11/20/2012
28846		FERNANDINA BEACH	FL		03/28/2013	4.440	955,673	0	0	0	0	0	2,436,562	11/29/2012
28847		JACKSONVILLE	FL		03/28/2013	4.440	777,831	0	0	0	0	0	2,180,846	11/29/2012
28848		JACKSONVILLE	FL		03/28/2013	4.440	2,133,869	0	0	0	0	0	3,717,778	11/19/2012
28901		WELLINGTON	FL		08/01/2013	3.660	4,964,188	0	0	0	0	0	9,252,381	05/01/2013
28910		COCOA BEACH	FL		11/12/2013	4.250	794,335	0	0	0	0	0	1,792,143	08/16/2013
28911		COCOA BEACH	FL		11/12/2013	4.250	1,206,977	0	0	0	0	0	2,443,831	08/16/2013
28921		ORLANDO	FL		07/30/2013	4.350	10,491,228	0	0	0	0	0	19,888,712	07/02/2013
28922		NEWPORT RICHEY	FL		07/30/2013	4.350	5,245,614	0	0	0	0	0	10,075,643	06/12/2013
28927		BRADENTON	FL		04/01/2014	4.410	3,453,523	0	0	0	0	0	6,641,584	03/11/2014
28957		WEST PALM BEACH	FL		12/06/2013	4.750	177,217	0	0	0	0	0	375,000	09/19/2013
28958		WEST PALM BEACH	FL		12/06/2013	4.750	104,245	0	0	0	0	0	175,000	09/25/2013
28959		WEST PALM BEACH	FL		12/06/2013	4.750	114,670	0	0	0	0	0	225,000	09/14/2013

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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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
29035		TAMPA	FL		05/01/2014	4.750	3,838,442	0	(911)	0	0	0	7,500,000	04/13/2014
29083		NAPLES	FL		08/28/2014	5.500	1,191,620	0	0	0	0	0	4,433,824	07/01/2014
29109		MIAMI	FL		01/02/2015	4.560	14,815,152	0	(257)	0	0	0	33,405,716	08/16/2014
29174		ST. AUGUSTINE	FL		03/30/2015	4.100	549,506	0	0	0	0	0	1,098,000	02/28/2015
29176		ST. AUGUSTINE	FL		03/30/2015	4.100	321,854	0	0	0	0	0	637,200	03/17/2015
29177		JACKSONVILLE	FL		03/30/2015	4.100	596,607	0	0	0	0	0	1,134,000	03/17/2015
29178		JACKSONVILLE	FL		03/30/2015	4.100	455,305	0	0	0	0	0	855,000	03/12/2015
29179		ORANGE PARK	FL		03/30/2015	4.100	293,593	0	0	0	0	0	567,000	03/19/2015
29180		JACKSONVILLE	FL		03/30/2015	4.100	1,318,815	0	0	0	0	0	2,479,500	03/18/2015
29181		PONTE VEDRA	FL		03/30/2015	4.100	824,259	0	0	0	0	0	1,539,000	03/16/2015
29182		JACKSONVILLE	FL		03/30/2015	4.100	811,699	0	0	0	0	0	1,548,000	03/09/2015
29183		JACKSONVILLE	FL		03/30/2015	4.100	298,303	0	0	0	0	0	612,000	03/13/2015
29184		JACKSONVILLE	FL		03/30/2015	4.100	722,208	0	0	0	0	0	1,362,600	03/18/2015
29185		JACKSONVILLE	FL		03/30/2015	4.100	596,607	0	0	0	0	0	1,143,000	03/16/2015
29186		JACKSONVILLE	FL		03/30/2015	4.100	769,309	0	0	0	0	0	1,440,000	03/09/2015
29187		JACKSONVILLE	FL		03/30/2015	4.100	455,305	0	0	0	0	0	882,000	03/16/2015
29188		JACKSONVILLE	FL		03/30/2015	4.100	444,315	0	0	0	0	0	855,000	03/09/2015
29189		JACKSONVILLE	FL		03/30/2015	4.100	710,276	0	0	0	0	0	1,350,000	03/09/2015
29190		JACKSONVILLE	FL		03/30/2015	4.100	401,925	0	0	0	0	0	757,800	03/12/2015
29191		JACKSONVILLE	FL		03/30/2015	4.100	370,367	0	0	0	0	0	754,200	03/12/2015
29192		ST. AUGUSTINE	FL		03/30/2015	4.100	615,761	0	0	0	0	0	1,188,000	02/28/2015
29193		JACKSONVILLE	FL		03/30/2015	4.100	562,066	0	0	0	0	0	1,099,800	03/17/2015
29194		JACKSONVILLE	FL		03/30/2015	4.100	657,052	0	0	0	0	0	1,332,000	03/09/2015
29212		MIAMI	FL		05/08/2015	4.100	2,723,242	0	0	0	0	0	5,022,000	04/10/2015
29228		GREENACRES	FL		06/24/2015	4.000	5,822,465	0	0	0	0	0	10,608,000	06/12/2015
29237		JACKSONVILLE	FL		08/03/2015	4.440	1,025,311	0	0	0	0	0	2,133,152	06/30/2015
29238		JACKSONVILLE	FL		08/03/2015	4.000	2,757,095	0	0	0	0	0	5,352,751	06/30/2015
29285		JACKSONVILLE	FL		01/12/2016	4.320	462,664	0	0	0	0	0	912,459	12/16/2015
29286		JACKSONVILLE	FL		01/12/2016	4.320	2,035,723	0	0	0	0	0	3,570,492	12/15/2015
29287		JACKSONVILLE	FL		01/12/2016	4.320	1,480,526	0	0	0	0	0	3,431,639	10/29/2015
29288		JACKSONVILLE	FL		01/12/2016	4.320	508,931	0	0	0	0	0	1,031,475	10/26/2015
29289		ST. AUGUSTINE	FL		01/12/2016	4.320	1,128,901	0	0	0	0	0	1,924,098	12/15/2015
29290		JACKSONVILLE	FL		01/12/2016	4.320	592,210	0	0	0	0	0	1,120,738	12/15/2015
29291		YULEE	FL		01/12/2016	4.320	732,860	0	0	0	0	0	1,785,246	10/22/2015
29292		JACKSONVILLE	FL		01/12/2016	4.320	490,424	0	0	0	0	0	912,459	10/31/2015
29293		PONTE VEDRA	FL		01/12/2016	4.320	416,398	0	0	0	0	0	714,098	12/15/2015
29294		ORANGE PARK	FL		01/12/2016	4.320	259,092	0	0	0	0	0	595,082	10/26/2015
29295		JACKSONVILLE	FL		01/12/2016	4.320	582,957	0	0	0	0	0	1,309,180	12/16/2015
29296		ST. AUGUSTINE	FL		01/12/2016	4.320	470,067	0	0	0	0	0	1,229,836	10/31/2015
29297		ST. AUGUSTINE	FL		01/12/2016	4.320	1,887,670	0	0	0	0	0	3,253,115	12/17/2015
29298		JACKSONVILLE	FL		01/12/2016	4.320	1,489,779	0	0	0	0	0	2,638,197	12/17/2015
29299		JACKSONVILLE	FL		01/12/2016	4.320	508,931	0	0	0	0	0	1,537,295	10/15/2015
29300		ATLANTIC BEACH	FL		01/12/2016	4.320	638,477	0	0	0	0	0	1,428,197	10/15/2015
29301		JACKSONVILLE	FL		01/12/2016	4.320	536,691	0	0	0	0	0	991,803	10/31/2015
29302		JACKSONVILLE	FL		01/12/2016	4.320	721,756	0	0	0	0	0	1,269,508	12/15/2015
29303		JACKSONVILLE	FL		01/12/2016	4.320	573,704	0	0	0	0	0	1,110,820	12/17/2015
29304		JACKSONVILLE	FL		01/12/2016	4.320	296,105	0	0	0	0	0	956,098	12/16/2015
29305		JACKSONVILLE	FL		01/12/2016	4.320	934,582	0	0	0	0	0	1,824,918	12/17/2015
29306		JACKSONVILLE	FL		01/12/2016	4.320	2,063,483	0	0	0	0	0	3,868,033	12/15/2015
29307		JACKSONVILLE	FL		01/12/2016	4.320	999,355	0	0	0	0	0	2,380,328	10/31/2015
29308		JACKSONVILLE	FL		01/12/2016	4.320	962,342	0	0	0	0	0	1,646,393	12/15/2015
29309		CALLAHAN	FL		01/12/2016	4.320	342,372	0	0	0	0	0	654,590	11/06/2015
29310		JACKSONVILLE	FL		01/12/2016	4.320	805,036	0	0	0	0	0	2,360,492	12/16/2015
29311		ST. AUGUSTINE	FL		01/12/2016	4.320	656,983	0	0	0	0	0	1,388,525	12/15/2015
29320		MAITLAND	FL		01/13/2016	4.250	2,713,218	0	0	0	0	0	4,866,667	12/10/2015
29336		TAMPA	FL		01/14/2016	4.000	2,134,908	0	0	0	0	0	4,252,717	01/08/2016
29340		NAPLES	FL		02/10/2016	3.960	3,003,392	0	0	0	0	0	6,300,000	02/08/2016
29345		DELTONA	FL		12/18/2015	3.850	667,380	0	0	0	0	0	1,400,000	12/08/2015
29461		MIAMI BEACH	FL		07/14/2016	4.500	4,266,666	0	0	0	0	0	8,683,333	06/10/2016
29495		LAKE WORTH	FL		01/09/2017	3.620	1,381,433	0	1,831	0	0	0	3,000,000	10/17/2016
29534		CORAL GABLES	FL		02/08/2017	3.660	3,500,000	0	0	0	0	0	7,676,667	01/09/2017

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29535		JACKSONVILLE BEACH	FL		03/02/2017	3.620	470,722	0	0	0	0	0	812,500	12/05/2016
29666		Pembroke Pines	FL		02/05/2018	6.349	1,000,000	0	0	0	0	0	1,960,000	10/16/2017
29668		Naples	FL		12/19/2017	3.560	1,000,000	0	0	0	0	0	2,253,333	11/09/2017
29779		Palmetto	FL		10/16/2018	4.380	1,571,905	0	0	0	0	0	2,897,638	08/24/2018
2881602		DESTIN	FL		02/12/2015	6.250	224,960	0	0	0	0	0	2,445,658	02/12/2015
2881702		DESTIN	FL		02/12/2015	6.250	150,317	0	0	0	0	0	3,792,623	02/12/2015
2946102		MIAMI BEACH	FL		06/09/2017	5.179	366,535	0	0	0	0	0	8,683,333	06/10/2016
4038720		TAMPA	FL		02/07/1997	5.490	1,332,161	0	0	0	0	0	16,100,000	07/27/2005
28378		MACON	GA		03/21/2011	5.000	5,847,804	0	0	0	0	0	10,100,000	02/13/2011
28441		AUGUSTA	GA		06/01/2011	5.190	8,552,522	0	0	0	0	0	16,551,111	05/03/2011
28604		BRUNSWICK	GA		04/20/2012	5.400	6,632,217	0	0	0	0	0	16,474,706	12/13/2011
28830		ALPHARETTA	GA		05/31/2018	4.750	455,075	0	(938)	0	0	0	859,375	08/16/2014
28987		ATLANTA	GA		12/12/2013	4.120	2,360,651	0	0	0	0	0	6,337,500	12/09/2013
29092		MCDONOUGH	GA		08/08/2014	3.930	1,188,000	0	0	0	0	0	2,051,009	06/02/2014
29122		MILLEDGEVILLE	GA		12/12/2014	4.200	2,544,876	0	0	0	0	0	4,538,461	11/03/2014
29135		DULUTH	GA		12/23/2014	2.950	1,600,026	0	0	0	0	0	4,476,743	12/13/2014
29197		PERRY	GA		03/27/2015	3.900	827,750	0	0	0	0	0	1,627,500	02/24/2015
29531		ATLANTA	GA		01/06/2017	3.500	2,526,417	0	0	0	0	0	3,996,157	11/15/2016
29564		ATLANTA	GA		03/15/2017	4.587	4,851,536	0	0	0	0	0	16,299,626	08/02/2016
29687		Canton	GA		04/13/2018	3.930	765,222	0	0	0	0	0	1,712,954	11/25/2017
29692		Stone Mountain	GA		04/13/2018	3.930	557,686	0	0	0	0	0	1,151,069	11/30/2017
2956402		ATLANTA	GA		03/15/2017	7.737	808,589	0	0	0	0	0	16,299,626	08/02/2016
2956403		ATLANTA	GA		03/15/2017	10.287	404,295	0	0	0	0	0	16,299,626	08/02/2016
2956404		ATLANTA	GA		09/05/2017	4.587	717,366	0	0	0	0	0	16,299,626	08/02/2016
2956405		ATLANTA	GA		09/05/2017	7.737	119,561	0	0	0	0	0	16,299,627	08/02/2016
2956406		ATLANTA	GA		09/05/2017	10.287	59,781	0	0	0	0	0	16,299,624	08/02/2016
28833		HONOLULU	HI		02/26/2013	3.450	4,505,625	0	0	0	0	0	12,795,182	12/01/2012
29609		Honolulu	HI		07/27/2017	3.450	6,331,283	0	0	0	0	0	12,566,667	06/22/2017
28358		CLINTON	IA		03/25/2011	4.300	13,909	0	0	0	0	0	166,830	11/17/2010
28231		CHICAGO	IL		11/05/2008	6.000	2,073,326	0	0	0	0	0	10,246,429	05/02/2008
28324		CHICAGO	IL		02/14/2011	4.300	1,244,143	0	(726)	0	0	0	6,512,871	11/17/2010
28359		CHICAGO	IL		03/25/2011	4.300	12,924	0	0	0	0	0	137,390	11/20/2010
28360		SCHILLER PARK	IL		03/25/2011	4.300	18,274	0	0	0	0	0	194,308	11/20/2010
28407		HODGKINS	IL		05/05/2011	5.100	6,803,537	0	(1,715)	0	0	0	13,538,518	03/16/2011
28513		AURORA	IL		09/23/2011	4.850	1,562,984	0	0	0	0	0	2,577,319	07/28/2011
28685		CHICAGO	IL		03/30/2012	4.400	7,792,802	0	0	0	0	0	19,656,552	03/02/2012
28837		CHICAGO	IL		03/28/2013	4.000	5,173,979	0	0	0	0	0	9,556,427	12/17/2012
28862		CHICAGO	IL		04/04/2013	4.050	3,186,227	0	0	0	0	0	8,396,219	02/05/2013
28920		WARREN	IL		08/23/2013	4.480	4,119,089	0	0	0	0	0	10,174,200	08/14/2013
29042		ARLINGTON HEIGHTS	IL		05/01/2014	3.720	3,662,329	0	0	0	0	0	8,054,795	04/10/2014
29047		LISLE	IL		06/19/2014	4.300	3,113,563	0	0	0	0	0	5,384,772	05/27/2014
29052		LISLE	IL		06/19/2014	4.300	1,701,598	0	0	0	0	0	3,394,924	05/27/2014
29053		LISLE	IL		06/19/2014	4.300	1,426,446	0	0	0	0	0	2,672,081	05/27/2014
29054		LISLE	IL		06/19/2014	4.300	2,447,405	0	0	0	0	0	4,531,980	05/27/2014
29057		MELROSE	IL		07/09/2014	4.180	3,967,510	0	0	0	0	0	8,682,065	04/22/2014
29127		BURR RIDGE	IL		12/05/2014	5.100	2,601,547	0	0	0	0	0	11,545,856	10/27/2014
29234		CHICAGO	IL		09/22/2015	4.500	1,606,535	0	(552)	0	0	0	2,231,121	07/14/2015
29258		DEERFIELD	IL		08/27/2015	3.500	11,500,000	0	0	0	0	0	23,149,351	06/02/2015
29337		CHICAGO	IL		01/06/2016	4.270	16,731,955	0	1,340	0	0	0	40,087,385	12/14/2015
29378		SCHAUMBURG	IL		03/15/2016	3.850	1,042,857	0	0	0	0	0	1,885,714	03/04/2016
29379		GLEN ELLYN	IL		03/15/2016	3.850	678,571	0	0	0	0	0	1,428,571	03/04/2016
29491		CHICAGO	IL		12/23/2016	7.000	1,845,422	0	0	0	0	0	2,824,122	10/12/2016
29583		CHICAGO	IL		04/20/2017	5.150	1,076,775	0	0	0	0	0	2,811,982	07/01/2019
29793		Naperville	IL		12/07/2018	4.410	1,000,000	0	0	0	0	0	2,441,667	10/15/2018
2912702		BURR RIDGE	IL		12/05/2014	7.681	837,406	0	0	0	0	0	11,545,857	10/27/2014
28316		INDIANAPOLIS	IN		12/16/2010	5.400	327,419	0	0	0	0	0	861,724	10/20/2010
28317		INDIANAPOLIS	IN		12/16/2010	5.400	159,060	0	0	0	0	0	424,267	10/21/2010
29079		INDIANAPOLIS	IN		08/01/2014	4.110	1,437,736	0	0	0	0	0	2,307,692	06/23/2014
29091		PLAINFIELD	IN		08/08/2014	3.930	1,284,782	0	0	0	0	0	2,229,320	05/29/2014
29380		CLARKSVILLE	IN		03/15/2016	3.850	1,028,571	0	0	0	0	0	2,042,857	03/07/2016
29399		SOUTH BEND	IN		05/31/2018	6.847	510,839	0	2,715	0	0	0	867,106	04/01/2016

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
28532		LEAWOOD	KS		01/17/2012	5.000	15,184,790	0	0	0	0	0	31,049,352	11/17/2011
28787		LEAWOOD	KS		10/25/2012	4.250	7,516,029	0	0	0	0	0	13,402,579	09/12/2012
29118		WICHITA	KS		11/18/2014	3.960	4,730,029	0	0	0	0	0	9,286,624	10/27/2014
29087		HEBRON	KY		08/08/2014	3.930	1,362,522	0	0	0	0	0	2,561,168	06/30/2014
29094		HEBRON	KY		08/08/2014	3.930	455,739	0	0	0	0	0	802,497	06/04/2008
29097		HEBRON	KY		08/08/2014	3.930	635,348	0	0	0	0	0	1,089,961	07/16/2014
29123		LOUISVILLE	KY		12/12/2014	4.200	2,205,559	0	0	0	0	0	4,615,385	11/03/2014
29200		COVINGTON	LA		03/27/2015	3.900	658,933	0	0	0	0	0	1,324,167	02/25/2015
29528		ST ROSE	LA		01/06/2017	3.500	2,276,657	0	0	0	0	0	3,546,590	11/18/2016
29143		DENNIS	MA		01/15/2015	4.300	1,204,004	0	0	0	0	0	2,168,035	01/09/2015
29202		CHICOPEE	MA		03/27/2015	3.900	454,300	0	0	0	0	0	956,667	02/24/2015
2679804		BEVERLY	MA		12/19/2012	5.420	8,447,684	0	0	0	0	0	69,675,000	12/11/2012
28479		FREDERICK	MD		09/28/2011	5.300	5,661,277	0	0	0	0	0	11,200,000	06/01/2011
28531		TIMONIUM	MD		11/30/2011	4.550	6,534,024	0	0	0	0	0	13,500,000	10/20/2011
28600		TIMONIUM	MD		02/28/2012	4.500	3,502,531	0	0	0	0	0	8,867,832	01/16/2012
28769		HUNT VALLEY	MD		08/29/2012	4.030	526,470	0	0	0	0	0	947,808	07/02/2012
28821		UPPER MARLBORO	MD		01/30/2013	4.070	3,540,070	0	0	0	0	0	9,320,569	11/12/2012
28849		SILVER SPRINGS	MD		07/11/2013	4.300	16,603,468	0	0	0	0	0	31,306,783	03/13/2013
29376		BOWIE	MD		03/21/2016	4.560	1,408,698	0	0	0	0	0	3,253,125	03/03/2016
29453		HYATTSVILLE	MD		06/24/2016	4.120	1,836,250	0	0	0	0	0	3,788,773	04/27/2016
29756		Rockville	MD		11/06/2018	4.250	2,397,000	0	0	0	0	0	9,843,000	08/22/2018
2884902		SILVER SPRINGS	MD		06/06/2014	5.320	736,497	0	0	0	0	0	31,306,626	03/13/2013
28199		BANGOR	ME		05/08/2008	5.750	4,432,132	0	0	0	0	0	11,900,000	01/16/2008
28361		DETROIT	MI		03/25/2011	4.300	6,477	0	0	0	0	0	86,359	12/07/2010
28362		STERLING HEIGHTS	MI		03/25/2011	4.300	6,980	0	0	0	0	0	105,986	12/07/2010
28373		DETROIT	MI		03/25/2011	4.300	11,875	0	0	0	0	0	166,830	12/07/2010
28374		HIGHLAND PARK	MI		03/25/2011	4.300	11,670	0	0	0	0	0	162,905	12/07/2010
28984		ANN ARBOR	MI		12/18/2013	4.270	2,399,612	0	472	0	0	0	4,931,373	11/25/2013
29034		ROCHESTER HILLS	MI		05/01/2014	3.720	2,894,984	0	0	0	0	0	6,367,124	12/31/2013
29523		ANN ARBOR	MI		03/21/2017	3.400	500,000	0	0	0	0	0	1,219,895	09/28/2016
29615		Canton	MI		09/08/2017	6.387	2,300,000	0	0	0	0	0	7,187,500	11/21/2016
2708802		BATTLE CREEK	MI		06/10/2004	5.240	288,576	0	0	0	0	0	18,275,740	05/31/2004
27232		OAK PARK	MN		04/21/2003	5.500	3,518,040	0	0	0	0	0	52,458,520	04/01/2003
28485		INVER GROVE HEIGHTS	MN		11/16/2011	5.050	998,968	0	0	0	0	0	2,605,714	09/09/2011
28506		EAGAN	MN		09/23/2011	4.850	3,548,985	0	0	0	0	0	5,823,132	07/18/2011
28507		BROOKLYN PARK	MN		09/23/2011	4.850	3,098,040	0	0	0	0	0	9,532,862	07/18/2011
28773		SHAKOPEE	MN		08/29/2012	4.030	1,457,467	0	0	0	0	0	2,873,876	07/02/2012
28799		ST PAUL	MN		10/30/2012	3.750	4,611,377	0	5	0	0	0	10,570,576	09/14/2012
28975		MINNEAPOLIS	MN		01/06/2014	4.830	3,534,685	0	(610)	0	0	0	6,220,276	11/19/2013
29088		SAVAGE	MN		08/08/2014	3.930	472,826	0	0	0	0	0	804,557	06/02/2014
29095		SAVAGE	MN		08/08/2014	3.930	511,696	0	0	0	0	0	930,446	06/02/2014
29096		SHAKOPEE	MN		08/08/2014	3.930	824,609	0	0	0	0	0	1,521,806	06/02/2014
29099		MINNETONKA	MN		11/03/2014	4.120	1,849,502	0	109	0	0	0	3,255,681	09/16/2014
29106		MAPLEWOOD	MN		09/24/2014	4.010	3,042,178	0	0	0	0	0	5,500,000	09/02/2014
29510		MINNEAPOLIS	MN		01/03/2017	3.610	5,683,090	0	1,325	0	0	0	11,155,555	11/11/2016
29610		Bloomington	MN		06/29/2017	6.597	971,535	0	0	0	0	0	2,641,860	06/02/2017
29632		Woodbury	MN		10/12/2017	3.400	500,000	0	0	0	0	0	910,965	07/31/2017
29705		Saint Paul	MN		04/20/2018	4.640	8,887,098	0	0	0	0	0	19,664,000	02/26/2018
28363		SPRINGFIELD	MO		03/25/2011	4.300	14,799	0	0	0	0	0	160,942	12/08/2010
28891		KANSAS CITY	MO		06/06/2013	3.700	880,095	0	0	0	0	0	1,805,644	05/08/2013
28892		KANSAS CITY	MO		06/06/2013	3.700	399,092	0	0	0	0	0	799,969	05/08/2013
28893		KANSAS CITY	MO		06/06/2013	3.700	428,319	0	0	0	0	0	799,969	05/08/2013
28894		KANSAS CITY	MO		06/06/2013	3.700	585,332	0	0	0	0	0	1,188,525	05/08/2013
28895		KANSAS CITY	MO		06/06/2013	3.700	623,315	0	0	0	0	0	1,499,370	05/08/2013
29472		JEFFERSON CITY	MO		08/26/2016	3.650	928,571	0	0	0	0	0	1,700,000	07/12/2016
29086		SOUTHAVEN	MS		08/08/2014	3.930	1,414,435	0	0	0	0	0	2,437,314	05/20/2014
2061330		SOUTHAVEN	MS		08/15/2000	8.010	429,218	0	0	0	0	0	3,500,000	05/29/2000
28028		NAGS HEAD	NC		12/27/2006	5.940	3,508,245	0	0	0	0	0	10,909,091	05/14/2014
28409		WILMINGTON	NC		08/01/2011	5.250	1,315,796	0	0	0	0	0	2,598,387	06/22/2011
28924		CEDAR POINT	NC		04/01/2014	4.710	1,390,209	0	0	0	0	0	2,106,983	12/24/2013
28925		NEWPORT	NC		04/01/2014	4.710	3,851,564	0	0	0	0	0	6,435,644	12/24/2013

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
28974		RALEIGH	NC		11/25/2013	5.230	9,767,409	0	(2,668)	0	0	0	17,725,333	10/25/2013
29002		CHARLOTTE	NC		03/06/2014	4.700	1,263,986	0	0	0	0	0	7,018,421	08/28/2018
29203		KANNAPOLIS	NC		03/27/2015	3.900	462,700	0	0	0	0	0	974,167	02/24/2015
29342		SALISBURY	NC		12/18/2015	3.850	841,680	0	0	0	0	0	1,750,000	12/08/2015
29343		MOORESVILLE	NC		12/18/2015	3.850	558,460	0	0	0	0	0	1,057,000	12/08/2015
29344		BREVARD	NC		12/18/2015	3.850	521,780	0	0	0	0	0	959,000	12/08/2015
29454		CHARLOTTE	NC		07/06/2016	3.910	2,244,953	0	0	0	0	0	4,145,454	06/23/2016
29455		CHARLOTTE	NC		07/06/2016	9.750	591,239	0	0	0	0	0	4,145,454	06/23/2016
29557		HIGH POINT	NC		03/10/2017	6.822	6,490,912	0	0	0	0	0	21,285,056	01/24/2017
29619		Wilmington	NC		10/05/2017	4.090	7,268,229	0	2,314	0	0	0	12,254,033	07/24/2017
29753		Candler	NC		08/31/2018	4.360	4,500,000	0	0	0	0	0	7,875,000	07/03/2018
2802802		NAGS HEAD	NC		06/03/2014	5.940	1,177,056	0	0	0	0	0	10,909,091	05/14/2014
2900202		CHARLOTTE	NC		09/26/2018	4.840	940,496	0	0	0	0	0	7,018,421	08/28/2018
27160		OMAHA	NE		05/31/2018	4.150	395,565	0	(103)	0	0	0	1,289,240	10/26/2012
29001		ELKHORN	NE		02/21/2014	5.450	3,701,659	0	0	0	0	0	7,555,556	01/28/2014
28162		DOVER	NH		11/21/2007	6.230	725,995	0	0	0	0	0	3,520,000	10/28/2007
28866		MORRISON	NJ		05/08/2013	3.750	3,811,471	0	0	0	0	0	10,725,000	05/08/2013
29043		BURLINGTON	NJ		07/01/2014	4.370	5,063,177	0	(146)	0	0	0	9,588,334	06/25/2014
29116		HOLMDEL	NJ		01/15/2015	4.340	6,166,579	0	(408)	0	0	0	13,701,493	11/21/2014
29120		KINNELON	NJ		12/15/2014	3.850	1,617,976	0	0	0	0	0	3,273,772	11/20/2014
29131		WYCKOFF	NJ		12/15/2014	3.850	1,215,585	0	0	0	0	0	2,425,016	11/10/2014
29133		MIDLAND PARK	NJ		12/15/2014	3.850	3,062,097	0	0	0	0	0	6,441,449	11/10/2014
29134		POMPTON LAKES	NJ		12/15/2014	3.850	2,892,448	0	0	0	0	0	5,456,286	11/10/2014
29253		SWEDESBORO	NJ		09/18/2015	3.950	52,066,295	0	0	0	0	0	105,631,193	07/28/2015
29497		SUMMIT	NJ		02/15/2017	3.440	4,816,747	0	1,853	0	0	0	10,353,000	11/02/2016
29544		HOBOKEN	NJ		02/27/2017	3.430	477,195	0	0	0	0	0	1,308,458	12/13/2016
29605		Morristown	NJ		07/28/2017	3.700	4,500,000	0	0	0	0	0	8,231,708	06/16/2017
29658		New Milford	NJ		12/14/2017	3.720	7,024,097	0	1,432	0	0	0	20,988,000	11/07/2017
29688		Lyndhurst	NJ		04/13/2018	3.930	1,102,427	0	0	0	0	0	2,877,734	11/28/2017
29690		Lyndhurst	NJ		04/13/2018	3.930	207,514	0	0	0	0	0	356,288	11/28/2017
2881104		WESTFIELD	NJ		12/19/2012	5.420	689,804	0	0	0	0	0	6,000,000	10/03/2012
8006650		SANTE FE	NM		04/09/1999	7.300	112,538	0	0	0	0	0	6,353,100	01/25/1999
27657		LAS VEGAS	NV		07/22/2005	5.330	515,481	0	0	0	0	0	3,700,000	05/20/2005
28101		LAS VEGAS	NV		09/10/2007	5.860	1,133,961	0	1,157	0	0	0	4,783,158	10/26/2005
28391		LAS VEGAS	NV		03/30/2011	6.150	1,085,235	0	0	0	0	0	1,966,519	03/15/2011
28855		LAS VEGAS	NV		03/22/2013	3.500	3,187,468	0	0	0	0	0	5,960,818	02/05/2013
28856		LAS VEGAS	NV		03/22/2013	3.500	3,128,189	0	0	0	0	0	6,512,458	02/05/2013
29033		LAS VEGAS	NV		06/05/2014	4.110	1,600,482	0	0	0	0	0	4,307,143	03/12/2014
29048		LAS VEGAS	NV		06/13/2014	3.300	2,864,521	0	0	0	0	0	6,000,000	04/21/2014
29235		LAS VEGAS	NV		07/01/2015	3.460	3,200,000	0	0	0	0	0	7,268,572	05/29/2015
29676		Las Vegas	NV		01/31/2018	3.610	5,306,762	0	2,297	0	0	0	10,534,959	11/20/2017
2765702		LAS VEGAS	NV		07/22/2005	5.330	396,041	0	0	0	0	0	4,800,000	05/20/2005
2765703		LAS VEGAS	NV		07/22/2005	5.330	2,545,975	0	0	0	0	0	5,400,000	05/20/2005
20009		WOODHAVEN	NY		07/28/2014	8.000	665,489	0	153	0	0	0	1,250,000	06/21/2008
27047		HENRIETTA	NY		04/25/2002	7.550	639,549	0	0	0	0	0	15,885,000	07/12/2001
28705		SCARSDALE	NY		12/27/2012	4.800	13,045,865	0	0	0	0	0	38,000,000	10/08/2012
28868		NEW YORK	NY		05/02/2013	3.850	4,096,626	0	0	0	0	0	16,043,800	03/22/2013
28871		NEW YORK	NY		05/09/2013	3.850	15,118,837	0	0	0	0	0	34,520,921	04/15/2013
28882		BROOKLYN CENTER	NY		05/10/2013	3.800	20,172,248	0	0	0	0	0	36,548,865	04/04/2013
28914		RYE	NY		08/27/2013	3.990	915,203	0	0	0	0	0	1,437,500	06/10/2013
28915		RYE	NY		08/27/2013	3.990	1,244,125	0	0	0	0	0	1,937,500	06/10/2013
28916		RYE	NY		08/27/2013	3.990	4,284,429	0	0	0	0	0	6,669,643	06/10/2013
28953		Cohoes	NY		12/06/2013	4.750	312,736	0	0	0	0	0	625,000	09/27/2013
28981		RIVERHEAD	NY		02/19/2014	4.230	1,331,615	0	(404)	0	0	0	2,967,857	11/01/2013
29003		NEW YORK	NY		05/12/2014	4.750	6,859,753	0	(763)	0	0	0	14,173,163	03/19/2014
29014		NEW YORK	NY		05/08/2014	4.750	6,625,145	0	(577)	0	0	0	15,720,833	03/17/2014
29073		BROOKLYN CENTER	NY		08/08/2014	3.990	15,722,307	0	260	0	0	0	26,871,431	06/02/2014
29405		LAKEWOOD	NY		05/16/2016	4.700	1,367,767	0	(606)	0	0	0	2,153,444	07/03/2015
29763		Brooklyn	NY		08/09/2018	4.130	493,948	0	0	0	0	0	1,788,462	07/20/2018
27731		WESTLAKE	OH		07/12/2005	5.590	302,239	0	0	0	0	0	3,510,000	06/16/2005
27967		MIDDLEBURG HEIGHTS	OH		09/18/2006	6.420	1,616,174	0	0	0	0	0	4,800,000	08/14/2006

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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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
28364		DAYTON	OH		03/25/2011	4.300	15,467	0	0	0	0	0	157,017	11/24/2010
28365		DAYTON	OH		03/25/2011	4.300	13,424	0	0	0	0	0	133,464	11/24/2010
28366		DAYTON	OH		03/25/2011	4.300	16,625	0	0	0	0	0	160,942	11/24/2010
28367		KETTERING	OH		03/25/2011	4.300	11,773	0	0	0	0	0	124,436	11/24/2010
28368		TOLEDO	OH		03/25/2011	4.300	15,917	0	0	0	0	0	157,017	11/19/2010
28375		TOLEDO	OH		03/25/2011	4.300	14,926	0	0	0	0	0	149,166	11/19/2010
28508		GLENWILLOW	OH		09/23/2011	4.850	2,621,934	0	0	0	0	0	4,349,226	07/27/2011
28510		GLENWILLOW	OH		09/23/2011	4.850	1,535,204	0	0	0	0	0	2,577,320	07/27/2011
28561		BROADVIEW HEIGHTS	OH		05/03/2012	5.000	1,940,781	0	0	0	0	0	3,673,077	04/10/2012
28860		CLEVELAND	OH		03/08/2013	4.000	7,964,554	0	0	0	0	0	16,433,333	01/21/2013
28961		CINCINNATI	OH		12/06/2013	4.750	114,670	0	0	0	0	0	210,000	09/20/2013
28995		BEACHWOOD	OH		02/20/2014	4.140	2,998,674	0	(264)	0	0	0	10,461,538	02/07/2014
29196		CANTON	OH		03/27/2015	3.900	843,967	0	0	0	0	0	1,831,667	02/24/2015
29201		COLUMBUS	OH		03/27/2015	3.900	474,367	0	0	0	0	0	1,032,500	02/24/2015
29242		OLMSTEAD FALLS	OH		12/28/2015	4.000	1,325,249	0	0	0	0	0	2,608,835	10/05/2015
29401		COLUMBUS	OH		05/31/2018	4.150	463,117	0	3,795	0	0	0	723,085	03/29/2016
29403		FAIRFIELD	OH		05/31/2018	4.380	473,026	0	808	0	0	0	732,942	03/29/2016
29406		SPRINGDALE	OH		05/31/2018	4.480	465,981	0	2,983	0	0	0	746,508	03/29/2016
29473		GROVE CITY	OH		08/26/2016	3.650	2,035,714	0	0	0	0	0	3,914,286	07/17/2016
29474		SPRINGFIELD	OH		08/26/2016	3.650	1,607,143	0	0	0	0	0	2,935,714	07/14/2016
29532		COLUMBUS	OH		03/30/2017	3.400	700,000	0	0	0	0	0	1,293,671	01/04/2017
29198		OKLAHOMA CITY	OK		03/27/2015	3.900	683,433	0	0	0	0	0	1,516,667	02/23/2015
27431		WILSONVILE	OR		05/31/2018	6.400	3,811,861	0	(6,837)	0	0	0	7,408,602	06/07/2004
28919		EUGENE	OR		08/13/2013	4.580	1,668,484	0	(1,118)	0	0	0	4,360,533	06/19/2013
28972		PORTLAND	OR		11/06/2013	4.480	4,498,500	0	0	0	0	0	13,470,000	09/16/2013
29173		PORTLAND	OR		09/01/2015	4.500	8,372,586	0	50	0	0	0	16,940,588	08/14/2015
2843506		GRESHAM	OR		05/18/2011	5.210	417,569	0	0	0	0	0	964,678	03/03/2011
27145		BUTLER	PA		10/15/2002	6.110	958,198	0	0	0	0	0	3,382,250	09/12/2002
27146		BUTLER	PA		10/15/2002	6.110	1,916,398	0	0	0	0	0	6,250,000	09/12/2002
27507		WILLOW GROVE	PA		04/29/2005	5.250	2,198,481	0	0	0	0	0	10,714,286	07/14/2016
27876		WILLOW GROVE	PA		09/29/2006	5.450	1,214,745	0	0	0	0	0	3,750,600	08/17/2006
28379		FRANKLIN PARK	PA		09/13/2011	4.990	5,524,496	0	0	0	0	0	15,107,143	06/01/2011
28716		WILLOW GROVE	PA		10/02/2012	4.400	3,223,410	0	0	0	0	0	8,822,857	07/27/2012
28900		HORSHAM	PA		06/28/2013	3.400	5,338,697	0	0	0	0	0	11,741,538	05/17/2013
28978		SOUTH PARK	PA		05/01/2014	5.000	2,576,566	0	(1,586)	0	0	0	7,500,000	04/14/2014
28979		NEW CASTLE	PA		12/09/2013	4.610	3,587,238	0	(1,328)	0	0	0	10,254,546	11/05/2013
28980		MONROEVILLE	PA		03/14/2014	4.900	2,560,049	0	(1,414)	0	0	0	6,280,000	01/28/2014
29046		ALLENTOWN	PA		09/11/2014	4.410	9,670,524	0	18	0	0	0	16,667,431	06/30/2014
29149		MECHANICSBURG	PA		02/02/2015	4.150	532,503	0	0	0	0	0	1,450,714	11/03/2014
29150		MECHANICSBURG	PA		02/02/2015	4.150	770,578	0	0	0	0	0	2,061,777	01/01/2015
29151		LANCASTER	PA		02/02/2015	4.150	407,199	0	0	0	0	0	1,117,062	01/14/2015
29152		LANCASTER	PA		02/02/2015	4.150	476,112	0	0	0	0	0	1,278,255	01/14/2015
29153		CAMP HILL	PA		02/02/2015	4.150	524,663	0	0	0	0	0	4,352,068	01/14/2015
29154		CAMP HILL	PA		02/02/2015	4.150	202,033	0	0	0	0	0	566,026	01/14/2015
29156		CAMP HILL	PA		02/02/2015	4.150	197,339	0	0	0	0	0	1,034,613	01/14/2015
29195		SEVEN FIELDS	PA		03/27/2015	3.900	878,500	0	0	0	0	0	1,855,000	02/24/2015
29522		CRANBERRY TOWNSHIP	PA		01/19/2017	3.760	936,313	0	0	0	0	0	1,834,848	12/07/2016
29524		EAST UNION TOWNSHIP	PA		12/16/2016	3.400	898,751	0	0	0	0	0	1,819,639	11/14/2016
29537		JENKINS TOWNSHIP	PA		01/25/2017	3.400	14,091,347	0	0	0	0	0	25,577,970	11/21/2016
29538		PITTSTON TOWNSHIP	PA		01/25/2017	3.400	12,555,751	0	0	0	0	0	23,500,013	11/14/2016
29539		JENKINS TOWNSHIP	PA		01/25/2017	3.400	14,181,676	0	0	0	0	0	26,388,497	11/21/2016
29540		HANOVER	PA		01/25/2017	3.400	12,917,068	0	0	0	0	0	23,768,696	11/17/2016
29560		New Kensington	PA		05/30/2017	7.822	1,000,000	0	0	0	0	0	1,698,925	02/07/2017
29664		Hazleton	PA		01/11/2018	3.730	3,544,136	0	0	0	0	0	6,352,804	12/04/2017
29755		Warrington	PA		09/27/2018	4.340	4,963,768	0	0	0	0	0	9,444,594	06/08/2018
2750702		WILLOW GROVE	PA		06/28/2007	5.750	214,640	0	0	0	0	0	10,714,284	07/14/2016
2750703		WILLOW GROVE	PA		09/06/2016	4.750	1,428,571	0	0	0	0	0	10,714,286	07/14/2016
28923		SPARTANBURG	SC		08/23/2013	4.340	5,216,412	0	(137)	0	0	0	10,434,783	07/16/2013
29199		COLUMBIA	SC		03/27/2015	3.900	695,800	0	0	0	0	0	1,534,167	02/24/2015
29451		MYRTLE BEACH	SC		07/01/2016	3.900	470,046	0	0	0	0	0	779,032	05/26/2016
29689		Rock Hill	SC		02/21/2018	4.250	4,781,435	0	0	0	0	0	8,198,077	01/16/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
29691		Myrtle Beach	SC		04/13/2018	3.930	1,322,929	0	0	0	0	0	3,179,252	11/29/2017
29695		Myrtle Beach	SC		04/13/2018	3.930	142,026	0	0	0	0	0	550,908	11/29/2017
29697		Greenville	SC		04/13/2018	3.930	1,361,830	0	0	0	0	0	3,384,785	11/24/2017
27608		BRENTWOOD	TN		04/01/2005	5.150	184,856	0	0	0	0	0	2,725,000	03/14/2005
28079		MURFREESBORO	TN		06/22/2007	5.890	3,609,142	0	0	0	0	0	9,800,000	04/26/2007
26637		CARROLLTON	TX		05/31/2018	7.140	670,735	0	(1,213)	0	0	0	2,600,000	07/01/1998
27363		DALLAS	TX		01/28/2004	5.770	1,956,442	0	0	0	0	0	7,700,000	12/17/2003
27500		HOUSTON	TX		01/25/2005	5.550	653,144	0	0	0	0	0	4,335,000	12/17/2004
27918		HOUSTON	TX		08/14/2006	6.330	2,808,927	0	0	0	0	0	8,798,643	05/08/2006
27957		SAN ANTONIO	TX		07/03/2007	6.600	463,137	0	0	0	0	0	1,773,415	05/16/2007
28117		EL PASO	TX		08/27/2007	5.790	75,609	0	0	0	0	0	305,000	07/09/2007
28118		EL PASO	TX		09/27/2007	5.790	123,377	0	0	0	0	0	537,500	07/19/2007
28119		EL PASO	TX		09/27/2007	5.790	89,106	0	0	0	0	0	412,500	08/13/2007
28120		EL PASO	TX		09/27/2007	5.790	235,616	0	0	0	0	0	1,000,000	08/13/2007
28121		EL PASO	TX		09/17/2007	5.790	95,103	0	0	0	0	0	411,250	07/19/2007
28122		EL PASO	TX		09/17/2007	5.790	89,962	0	0	0	0	0	400,000	07/19/2007
28123		EL PASO	TX		09/27/2007	5.790	140,513	0	0	0	0	0	660,000	08/13/2007
28124		EL PASO	TX		09/17/2007	5.790	173,927	0	0	0	0	0	743,750	07/09/2007
28125		EL PASO	TX		09/27/2007	5.790	104,528	0	0	0	0	0	478,750	07/19/2007
28126		EL PASO	TX		08/27/2007	5.790	110,893	0	0	0	0	0	493,750	07/10/2007
28127		EL PASO	TX		08/27/2007	5.790	127,696	0	0	0	0	0	568,750	07/09/2007
28128		EL PASO	TX		08/27/2007	5.790	135,257	0	0	0	0	0	600,000	07/09/2007
28129		EL PASO	TX		09/17/2007	5.790	173,070	0	0	0	0	0	762,500	07/19/2007
28181		EL PASO	TX		02/12/2008	5.920	1,926,427	0	0	0	0	0	7,200,000	01/13/2008
28369		DALLAS	TX		03/25/2011	4.300	16,360	0	0	0	0	0	153,484	11/20/2010
28370		GRANBURY	TX		03/25/2011	4.300	15,997	0	0	0	0	0	153,484	11/20/2010
28371		SAN ANTONIO	TX		03/25/2011	4.300	18,699	0	0	0	0	0	199,019	11/19/2010
28514		PLANO	TX		09/23/2011	4.850	3,907,356	0	0	0	0	0	6,588,274	07/28/2011
28515		HOUSTON	TX		09/23/2011	4.850	1,500,653	0	0	0	0	0	2,609,536	07/28/2011
28597		HOUSTON	TX		03/07/2012	4.550	10,627,537	0	0	0	0	0	20,401,944	01/19/2012
28763		AUSTIN	TX		09/28/2012	4.950	5,813,056	0	0	0	0	0	13,810,498	09/01/2012
28770		DALLAS	TX		08/29/2012	4.030	3,404,727	0	0	0	0	0	8,417,388	07/02/2012
28779		DALLAS	TX		10/15/2012	4.500	28,380,177	0	0	0	0	0	57,739,000	06/27/2012
28784		AMARILLO	TX		05/31/2018	4.400	8,603,750	0	(5,645)	0	0	0	19,140,000	07/12/2012
28813		AUSTIN	TX		01/25/2013	3.890	6,151,759	0	0	0	0	0	26,391,132	06/17/2015
28854		IRVING	TX		03/22/2013	3.450	8,240,960	0	0	0	0	0	15,146,511	01/28/2013
28858		HOUSTON	TX		02/27/2013	4.500	2,093,525	0	0	0	0	0	5,886,949	01/26/2016
28886		KATY	TX		06/05/2013	2.950	2,710,076	0	0	0	0	0	15,190,553	04/04/2013
28960		VICTORIA	TX		12/06/2013	4.750	156,368	0	0	0	0	0	281,250	09/14/2013
29017		SAN ANTONIO	TX		07/02/2014	4.180	3,314,219	0	0	0	0	0	6,148,052	03/24/2014
29056		DALLAS	TX		06/13/2014	4.610	943,241	0	0	0	0	0	2,076,405	05/02/2014
29058		ARLINGTON	TX		06/13/2014	4.610	943,241	0	0	0	0	0	1,912,023	06/04/2014
29059		RICHARDSON	TX		06/13/2014	4.610	2,195,060	0	0	0	0	0	3,696,742	06/04/2014
29060		HOUSTON	TX		06/13/2014	4.610	1,428,898	0	0	0	0	0	2,669,663	06/04/2014
29089		GRAPEVINE	TX		08/08/2014	3.930	476,087	0	0	0	0	0	832,285	05/29/2014
29090		GRAPEVINE	TX		08/08/2014	3.930	1,678,304	0	0	0	0	0	3,071,458	07/16/2014
29108		SPRING	TX		10/30/2014	4.850	13,313,147	0	(495)	0	0	0	19,186,364	08/20/2014
29113		HOUSTON	TX		12/01/2014	3.700	15,586,821	0	267	0	0	0	32,611,430	11/19/2014
29130		HOUSTON	TX		12/09/2014	3.900	4,918,009	0	0	0	0	0	9,113,739	11/26/2014
29145		WESLACO	TX		01/15/2015	4.300	771,797	0	0	0	0	0	1,429,474	11/14/2014
29166		LUFKIN	TX		04/29/2015	4.050	707,483	0	0	0	0	0	1,376,250	03/31/2015
29169		WACO	TX		04/29/2015	4.050	303,207	0	0	0	0	0	607,500	03/10/2015
29261		SOCORRO	TX		09/10/2015	3.950	1,023,122	0	0	0	0	0	1,834,667	07/16/2015
29274		WOODLANDS	TX		12/17/2015	4.080	318,936	0	0	0	0	0	595,959	10/15/2015
29276		WOODLANDS	TX		12/17/2015	4.080	492,476	0	0	0	0	0	1,030,303	10/15/2015
29277		CONROE	TX		12/17/2015	4.080	741,057	0	0	0	0	0	1,272,724	10/15/2015
29278		WOODLANDS	TX		12/17/2015	4.080	403,367	0	0	0	0	0	828,295	10/15/2015
29279		SPRING	TX		12/17/2015	4.080	272,029	0	0	0	0	0	707,058	10/14/2015
29280		WOODLANDS	TX		12/17/2015	4.080	792,649	0	0	0	0	0	1,444,440	10/15/2015
29282		COPPELL	TX		12/17/2015	4.080	225,132	0	0	0	0	0	575,759	10/14/2015
29283		SPRING	TX		12/17/2015	4.080	150,082	0	0	0	0	0	333,321	10/14/2015

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29284		MANSFIELD	TX		12/17/2015	4.080	318,945	0	0	0	0	0	757,595	10/15/2015
29325		SAN ANTONIO	TX		09/01/2016	4.160	3,361,543	0	0	0	0	0	7,219,650	07/05/2016
29369		DALLAS	TX		01/28/2016	3.500	1,850,854	0	0	0	0	0	3,708,029	01/12/2016
29372		HOUSTON	TX		02/17/2016	3.540	7,600,000	0	0	0	0	0	17,428,182	01/22/2016
29448		HOUSTON	TX		07/13/2016	3.710	462,504	0	0	0	0	0	993,714	03/11/2016
29469		CARROLLTON	TX		10/28/2016	3.600	11,134,347	0	0	0	0	0	18,376,292	06/27/2016
29470		CARROLLTON	TX		10/28/2016	3.600	9,500,000	0	0	0	0	0	15,462,766	06/27/2016
29500		HOUSTON	TX		05/31/2018	3.600	3,361,861	0	8,458	0	0	0	7,874,575	10/03/2016
29525		CARROLLTON	TX		01/06/2017	3.500	557,157	0	0	0	0	0	1,024,015	11/10/2016
29526		HOUSTON	TX		01/06/2017	3.500	960,615	0	0	0	0	0	2,209,414	11/07/2016
29527		HOUSTON	TX		01/06/2017	3.500	1,863,593	0	0	0	0	0	3,006,724	07/08/2016
29529		HOUSTON	TX		01/06/2017	3.500	547,550	0	0	0	0	0	845,341	11/07/2016
29530		DALLAS	TX		01/06/2017	3.500	1,075,889	0	0	0	0	0	2,094,140	11/10/2016
29555		DALLAS	TX		03/09/2017	3.810	2,500,000	0	0	0	0	0	4,545,455	02/09/2017
29617		Mesquite	TX		08/30/2017	4.050	236,435	0	0	0	0	0	725,250	07/21/2017
29645		Baytown	TX		12/07/2017	3.530	10,594,133	0	0	0	0	0	19,104,463	09/14/2017
29794		College Station	TX		12/14/2018	4.670	2,000,000	0	0	0	0	0	3,380,000	12/05/2018
2830602		EL PASO	TX		10/07/2010	5.651	27,271,694	0	0	0	0	0	85,000,000	07/13/2010
2881302		AUSTIN	TX		01/25/2013	3.990	7,633,846	0	0	0	0	0	26,391,173	06/17/2015
2885802		HOUSTON	TX		02/04/2016	5.500	1,035,739	0	0	0	0	0	5,886,949	01/26/2016
28905		SANDY	UT		07/19/2013	4.550	7,256,660	0	0	0	0	0	12,600,000	06/04/2013
28917		ST GEORGE	UT		07/31/2013	4.250	4,941,227	0	0	0	0	0	10,912,946	07/15/2013
28930		SANDY	UT		07/31/2013	4.250	1,074,180	0	0	0	0	0	2,264,955	07/05/2013
28937		DRAPER	UT		10/28/2014	5.000	1,445,953	0	273	0	0	0	2,932,258	08/23/2014
29264		DRAPER	UT		01/14/2016	5.400	4,400,000	0	0	0	0	0	8,192,381	11/12/2015
29348		OREM	UT		01/22/2016	4.230	2,839,381	0	308	0	0	0	4,747,826	11/30/2015
29366		SALT LAKE CITY	UT		01/28/2016	4.320	2,262,670	0	0	0	0	0	4,125,000	12/22/2015
29408		RIVERTON	UT		09/27/2016	4.200	3,248,822	0	614	0	0	0	6,298,718	08/10/2016
29456		LINDON	UT		08/03/2016	3.120	973,074	0	0	0	0	0	1,935,714	07/15/2016
29457		LINDON	UT		12/20/2016	3.200	412,743	0	0	0	0	0	853,571	11/07/2016
29471		SALT LAKE CITY	UT		11/02/2016	3.600	14,259,033	0	4,128	0	0	0	25,877,370	07/07/2016
29496		MURRAY	UT		11/09/2016	3.540	1,857,455	0	0	0	0	0	3,714,286	09/20/2016
29546		SALT LAKE CITY	UT		03/01/2017	3.380	1,984,498	0	0	0	0	0	3,488,000	12/28/2016
29778		West Valley City	UT		10/16/2018	4.380	399,264	0	0	0	0	0	944,882	09/11/2018
2954602		Salt Lake City	UT		05/01/2017	3.430	1,840,209	0	0	0	0	0	2,992,000	12/28/2016
28003		ALEXANDRIA	VA		11/29/2006	6.260	11,746,399	0	0	0	0	0	24,559,091	10/21/2006
28456		MANASSAS	VA		05/31/2018	5.210	3,511,493	0	(7,495)	0	0	0	10,100,000	08/05/2011
28574		ALEXANDRIA	VA		02/14/2012	4.000	21,794,357	0	0	0	0	0	43,314,527	01/09/2012
28595		NORFOLK	VA		04/03/2012	4.550	5,465,943	0	0	0	0	0	15,600,000	02/22/2012
28741		MC LEAN	VA		06/01/2012	4.450	5,849,055	0	0	0	0	0	12,646,667	04/12/2012
28876		RICHMOND	VA		05/08/2013	4.280	6,144,553	0	0	0	0	0	10,953,272	03/20/2013
28952		HAMPTON	VA		12/06/2013	4.750	380,495	0	0	0	0	0	737,500	09/14/2013
28962		FAIRFAX	VA		12/06/2013	4.750	573,349	0	0	0	0	0	987,500	09/16/2013
29105		ARLINGTON HEIGHTS	VA		10/01/2014	4.210	1,927,395	0	0	0	0	0	3,668,572	09/23/2014
29175		CHARLOTTESVILLE	VA		03/27/2015	3.900	1,020,250	0	0	0	0	0	2,006,667	02/24/2015
29492		CHANTILLY	VA		11/09/2016	3.420	960,416	0	0	0	0	0	1,803,509	09/26/2016
29614		Alexandria	VA		01/11/2018	6.599	5,489,641	0	0	0	0	0	17,310,902	07/25/2017
29685		Urbanna	VA		02/15/2018	4.830	11,972,023	0	0	0	0	0	27,103,125	01/23/2018
29686		Topping	VA		02/15/2018	4.830	7,183,214	0	0	0	0	0	14,669,375	01/23/2018
29696		Virginia Beach	VA		04/13/2018	3.930	181,580	0	0	0	0	0	452,225	12/01/2017
28145		SEATTLE	WA		08/24/2007	6.340	1,896,239	0	0	0	0	0	4,500,000	07/23/2007
28480		SEATTLE	WA		08/09/2011	5.000	5,218,628	0	0	0	0	0	11,421,053	06/30/2011
28761		SEATTLE	WA		06/01/2012	4.500	10,226,888	0	0	0	0	0	19,858,909	05/04/2012
28990		BELLEVUE	WA		09/10/2014	4.800	2,344,322	0	(410)	0	0	0	5,674,847	08/26/2014
29114		EVERETT	WA		11/12/2014	4.750	9,643,010	0	10,646	0	0	0	22,941,176	10/22/2014
29231		SEATTLE	WA		12/22/2016	5.000	4,081,656	0	0	0	0	0	36,912,000	08/01/2016
29410		EDMONDS	WA		07/28/2016	3.830	1,889,589	0	661	0	0	0	3,975,580	11/12/2015
29412		LYNNWOOD	WA		06/28/2016	3.790	4,246,015	0	1,410	0	0	0	9,172,703	11/05/2015
29657		Olympia	WA		12/01/2017	3.750	5,382,081	0	447	0	0	0	16,644,737	10/20/2017
29722		Bellingham	WA		05/30/2018	4.340	4,628,366	0	0	0	0	0	9,228,333	03/28/2018
29726		Bellingham	WA		05/30/2018	4.340	3,471,275	0	0	0	0	0	6,875,556	03/28/2018

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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
2843706		KENT	WA		05/18/2011	5.210	330,898	0	0	0	0	0	905,313	03/15/2011
3007230		PUYALLUP	WA		09/23/1998	5.700	674,251	0	0	0	0	0	4,700,000	01/28/2005
28509		NEW BERLIN	WI		09/23/2011	4.850	609,798	0	0	0	0	0	934,278	07/28/2011
28772		NEW BERLIN	WI		08/29/2012	4.030	546,804	0	0	0	0	0	1,094,806	07/02/2012
28798		HOWARD	WI		11/15/2012	4.500	1,871,865	0	0	0	0	0	3,270,000	10/18/2012
29072		HOWARD	WI		07/28/2014	4.700	1,006,830	0	0	0	0	0	5,604,000	07/09/2014
29121		MILWAUKEE	WI		02/20/2015	4.290	12,635,624	0	0	0	0	0	23,553,596	11/12/2014
29318		WAUKESHA	WI		02/11/2016	3.980	2,871,273	0	685	0	0	0	7,388,333	12/04/2015
29381		MANITOWOC	WI		03/15/2016	3.850	1,392,857	0	0	0	0	0	2,742,857	03/03/2016
29559		MILWAUKEE	WI		03/10/2017	6.822	12,104,752	0	0	0	0	0	28,224,724	01/20/2017
29797		Franklin	WI		12/19/2018	4.940	3,130,000	0	0	0	0	0	6,806,546	12/12/2018
28182		CHARLESTON	WV		01/24/2008	5.810	3,783,871	0	0	0	0	0	33,000,000	11/13/2007
0599999. Mortgages in good standing - Commercial mortgages-all other							2,157,040,887	0	(36,010)	0	0	0	5,923,428,885	XXX
0899999. Total Mortgages in good standing							2,157,040,887	0	(36,010)	0	0	0	5,923,428,885	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							2,157,040,887	0	(36,010)	0	0	0	5,923,428,885	XXX

General Interrogatory:

1. Mortgages in good standing $ 210,709 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					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
27218	MESA	AZ		05/31/2018	4.100	621,672	0	1,258,871
27219	MESA	AZ		05/31/2018	3.850	708,605	0	1,420,351
27322	APACHE JUNCTION	AZ		10/02/2003	3.800	0	4,086,171	19,767,133
29055	PHOENIX	AZ		06/13/2014	4.250	0	478,523	6,538,753
29104	PHOENIX	AZ		09/11/2014	3.930	0	784,332	10,716,279
29463	MESA	AZ		11/01/2016	4.260	0	471,044	7,090,323
29780	Phoenix	AZ		10/16/2018	4.380	503,937	0	889,764
26814	FOUNTAIN VALLEY	CA		05/31/2018	4.960	892,447	0	1,840,000
27309	SANTA MARIA	CA		05/31/2018	4.780	465,868	0	1,509,259
27435	SANTA CLARA	CA		05/31/2018	4.500	857,729	0	4,341,580
27444	SHERMAN OAKS	CA		05/31/2018	5.770	533,166	0	6,700,000
28342	HUNTINGTON BEACH	CA		02/17/2011	4.900	0	459,984	4,043,158
28415	GARDENA	CA		05/31/2018	5.510	2,082,974	0	5,019,337
28419	LOS ANGELES	CA		11/01/2011	5.100	0	627,470	3,800,000
28438	HARBOR CITY	CA		05/31/2011	5.140	0	335,222	3,525,926
28562	FOSTER CITY	CA		01/20/2012	4.500	0	1,374,928	22,329,000
28967	IRVINE	CA		11/07/2013	4.450	0	3,186,923	24,171,429
28973	SAN FRANCISCO	CA		11/26/2013	4.460	0	1,639,928	43,476,172
28994	SANTA CLARA	CA		02/07/2014	3.990	0	955,470	12,983,333
29006	PASADENA	CA		02/25/2014	3.900	0	957,773	21,547,945
29041	WOODLAND HILLS	CA		05/28/2014	3.830	0	397,353	9,101,177
29068	SACRAMENTO	CA		07/30/2014	4.850	0	584,074	26,640,000
29112	SANTA MONICA	CA		11/05/2014	4.400	0	707,083	7,333,333
29206	LOS ANGELES	CA		04/23/2015	4.400	0	859,479	7,980,000
29243	INDIAN WELLS	CA		05/31/2018	3.750	4,087,780	0	17,275,000
29349	CITY OF INDUSTRY	CA		01/28/2016	4.200	0	1,362,899	13,139,246
29383	LOS ANGELES	CA		04/14/2016	5.400	0	884,338	4,422,564
29388	REDONDO BEACH	CA		05/11/2016	4.130	0	1,104,673	15,979,355
29462	SAN DIEGO	CA		08/03/2016	3.670	0	465,801	11,179,651
29464	BEVERLY HILLS	CA		05/31/2018	3.580	461,554	0	1,329,180
29550	ENCINITAS	CA		02/07/2017	4.290	0	1,926,270	13,920,000
29603	Garden Grove	CA		06/29/2017	4.550	0	421,531	6,464,968
29630	Rialto	CA		11/01/2017	3.650	0	462,556	13,557,692
29631	Rancho Cucamonga	CA		11/01/2017	3.650	0	462,556	12,687,500
29671	Roseville	CA		05/31/2018	3.630	6,331,722	0	11,189,677
29674	Rancho Cucamonga	CA		05/31/2018	3.630	7,924,136	0	14,096,318
29710	North Hollywood	CA		04/06/2018	4.540	5,000,000	0	9,312,500
29716	PLACENTI	CA		05/01/2018	4.360	5,000,000	0	15,625,000
29732	NORTHRIDGE	CA		07/24/2018	4.500	600,000	0	1,268,571
29758	San Diego	CA		08/17/2018	5.749	2,599,995	540,472	6,972,974
29785	Harbor City	CA		11/21/2018	4.680	2,500,000	0	5,022,727
29795	Long Beach	CA		12/14/2018	4.800	3,160,000	0	5,312,664
28829	DENVER	CO		01/09/2013	4.550	0	2,031,540	22,356,182
28851	WESTMINSTER	CO		02/12/2013	4.450	0	305,419	34,923,358
28989	FORT COLLINS	CO		12/27/2013	4.500	0	937,414	16,023,809
29081	PARKER	CO		07/29/2014	4.700	0	1,807,042	11,923,961
29093	BOULDER	CO		12/24/2014	5.200	0	614,716	10,933,332
29662	Lakewood	CO		03/01/2018	3.850	15,500,000	0	28,571,429
29708	Denver	CO		06/28/2018	4.050	6,100,000	0	9,780,165
2909302	BOULDER	CO		11/23/2015	8.200	0	204,905	11,733,333
29413	STAMFORD	CT		07/20/2016	3.890	0	1,391,601	9,881,081
28936	WASHINGTON	DC		10/01/2013	4.460	0	502,772	16,200,000
28976	WASHINGTON	DC		12/05/2013	4.940	0	483,278	19,548,571
29667	Dover	DE		01/31/2018	4.360	2,666,667	3,824,154	10,774,242
26967	MIAMI LAKES	FL		05/31/2018	7.700	622,736	0	3,776,208
26968	MIAMI	FL		05/31/2018	7.700	311,368	0	1,888,103
26969	MIAMI	FL		05/31/2018	7.700	792,573	0	4,806,078
26970	MIAMI	FL		05/31/2018	7.700	509,509	0	3,089,610
28377	AVENTURA	FL		05/31/2018	5.250	521,334	0	1,600,000
29035	TAMPA	FL		05/01/2014	4.750	0	453,204	7,500,000
29109	MIAMI	FL		01/02/2015	4.560	0	1,615,408	33,405,714
29495	LAKE WORTH	FL		01/09/2017	3.620	0	910,098	3,000,000
29666	Pembroke Pines	FL		02/05/2018	6.349	1,000,000	0	1,960,000
29779	Palmetto	FL		10/16/2018	4.380	1,574,803	0	2,897,638
2946102	MIAMI BEACH	FL		06/09/2017	5.179	0	75,301	8,683,333

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					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
28246	ATLANTA	GA		09/29/2008	6.410	0	3,967,820	11,008,696
28830	ALPHARETTA	GA		05/31/2018	4.750	467,077	0	859,375
29687	Canton	GA		04/13/2018	3.930	773,196	0	1,712,954
29692	Stone Mountain	GA		04/13/2018	3.930	563,498	0	1,151,069
2956404	ATLANTA	GA		09/05/2017	4.587	0	330,633	16,299,626
2956405	ATLANTA	GA		09/05/2017	7.737	0	55,106	16,299,627
2956406	ATLANTA	GA		09/05/2017	10.287	0	27,553	16,299,624
28324	CHICAGO	IL		02/14/2011	4.300	0	491,043	6,515,871
28407	HODGKINS	IL		05/05/2011	5.100	0	2,014,553	13,538,519
29234	CHICAGO	IL		09/22/2015	4.500	0	84,977	2,231,121
29337	CHICAGO	IL		01/06/2016	4.270	0	2,930,615	40,087,385
29491	CHICAGO	IL		12/23/2016	7.000	0	1,180,703	2,824,122
29583	CHICAGO	IL		04/20/2017	5.150	0	848,532	2,811,982
29793	Naperville	IL		12/07/2018	4.410	1,000,000	0	2,441,667
29399	SOUTH BEND	IN		05/31/2018	6.600	508,124	0	867,107
29756	Rockville	MD		11/06/2018	4.250	2,397,000	0	9,843,000
28984	ANN ARBOR	MI		12/18/2013	4.270	0	470,913	4,931,372
28799	ST PAUL	MN		10/30/2012	3.750	0	436,757	10,570,577
28975	MINNEAPOLIS	MN		01/06/2014	4.830	0	460,707	6,220,276
29099	MINNETONKA	MN		11/03/2014	4.120	0	466,121	3,255,682
29510	MINNEAPOLIS	MN		01/03/2017	3.610	0	447,368	3,255,682
29610	Bloomington	MN		06/29/2017	6.597	0	27,442	2,641,860
29705	Saint Paul	MN		04/20/2018	4.640	9,000,000	0	19,664,000
28974	RALEIGH	NC		11/25/2013	5.230	0	1,533,856	17,725,333
29619	Wilmington	NC		10/05/2017	4.090	0	1,892,743	12,254,032
29753	Candler	NC		08/31/2018	4.360	4,500,000	0	7,875,000
2900202	CHARLOTTE	NC		09/26/2018	4.840	1,241,379	0	7,018,421
27160	OMAHA	NE		05/31/2018	4.150	409,113	0	1,289,240
29043	BURLINGTON	NJ		07/01/2014	4.370	0	472,051	9,588,334
29116	HOLMDEL	NJ		01/15/2015	4.340	0	565,478	13,701,493
29497	SUMMIT	NJ		02/15/2017	3.440	0	530,467	10,353,000
29558	MT LAUREL	NJ		03/10/2017	6.103	0	67,714	13,924,803
29658	New Milford	NJ		12/14/2017	3.720	0	1,138,994	20,988,000
29688	Lyndhurst	NJ		04/13/2018	3.930	1,113,915	0	2,877,734
29690	Lyndhurst	NJ		04/13/2018	3.930	209,677	0	356,288
2956703	ROSELAND	NJ		05/05/2017	4.391	0	60,227	18,340,659
2956704	ROSELAND	NJ		05/05/2017	8.141	0	9,266	18,340,659
29676	Las Vegas	NV		01/31/2018	3.610	4,500,000	915,029	10,534,959
28981	RIVERHEAD	NY		02/19/2014	4.230	0	458,482	2,967,857
29003	NEW YORK	NY		05/12/2014	4.750	0	929,624	14,173,163
29014	NEW YORK	NY		05/08/2014	4.750	0	702,956	15,720,834
29073	BROOKLYN CENTER	NY		08/08/2014	3.990	0	829,938	2,153,443
29405	LAKEWOOD	NY		05/16/2016	4.700	0	475,927	2,153,443
29763	Brooklyn	NY		08/09/2018	4.130	500,000	0	1,788,462
28995	BEACHWOOD	OH		02/20/2014	4.140	0	455,583	10,461,538
29401	COLUMBUS	OH		05/31/2018	4.150	465,420	0	723,085
29403	FAIRFIELD	OH		05/31/2018	4.380	477,993	0	732,942
29406	SPRINGDALE	OH		05/31/2018	4.480	468,674	0	746,508
27431	WILSONVILE	OR		05/31/2018	6.400	3,929,565	0	7,408,602
28919	EUGENE	OR		08/13/2013	4.580	0	424,405	4,360,533
29173	PORTLAND	OR		09/01/2015	4.500	0	654,253	16,940,588
28978	SOUTH PARK	PA		05/01/2014	5.000	0	463,762	7,500,000
28979	NEW CASTLE	PA		12/09/2013	4.610	0	405,718	10,254,545
28980	MONROEVILLE	PA		03/14/2014	4.900	0	458,361	6,280,000
29046	ALLENTOWN	PA		09/11/2014	4.410	0	549,695	16,667,431
29664	Hazleton	PA		01/11/2018	3.730	3,700,001	0	6,352,804
29755	Warrington	PA		09/27/2018	4.340	5,000,000	0	9,444,594
28923	SPARTANBURG	SC		08/23/2013	4.340	0	421,014	10,434,783
29689	Rock Hill	SC		02/21/2018	4.250	4,900,000	0	8,198,077
29691	Myrtle Beach	SC		04/13/2018	3.930	1,336,715	0	3,179,252
29695	Myrtle Beach	SC		04/13/2018	3.930	143,506	0	550,908
29697	Greenville	SC		04/13/2018	3.930	1,376,021	0	3,384,785
26637	CARROLLTON	TX		05/31/2018	7.140	747,045	0	2,600,000
28784	AMARILLO	TX		05/31/2018	4.400	8,740,350	0	19,140,000
29108	SPRING	TX		10/30/2014	4.850	0	1,731,131	19,186,364

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					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
29113	HOUSTON	TX		12/01/2014	3.700	0	486,553	32,611,429
29400	SAN ANTONIO	TX		05/31/2018	6.551	497,470	0	688,372
29500	HOUSTON	TX		05/31/2018	3.600	3,444,121	0	7,874,575
29645	Baytown	TX		12/07/2017	3.530	0	1,184,615	19,104,463
29794	College Station	TX		12/14/2018	4.670	2,000,000	0	3,380,000
29348	OREM	UT		01/22/2016	4.230	0	469,838	4,740,000
29408	RIVERTON	UT		09/27/2016	4.200	0	950,848	6,298,718
29471	SALT LAKE CITY	UT		11/02/2016	3.600	0	2,505,112	25,877,370
29778	West Valley City	UT		10/16/2018	4.380	400,000	0	944,882
28456	MANASSAS	VA		05/31/2018	5.210	3,568,554	0	10,100,000
29614	Alexandria	VA		01/11/2018	6.599	5,489,641	0	17,310,902
29685	Urbanna	VA		02/15/2018	4.830	12,250,000	0	27,103,125
29686	Topping	VA		02/15/2018	4.830	7,350,000	0	14,669,375
29696	Virginia Beach	VA		04/13/2018	3.930	183,472	0	452,225
28393	LONGVIEW	WA		05/31/2018	5.250	3,997,968	0	7,826,087
28990	BELLEVUE	WA		09/10/2014	4.800	0	486,582	5,674,846
29011	SEATTLE	WA		03/05/2014	4.070	0	449,858	5,447,619
29012	SEATTLE	WA		03/05/2014	4.070	0	449,858	5,215,311
29231	SEATTLE	WA		12/22/2016	5.000	0	4,075,656	36,912,000
29410	EDMONDS	WA		07/28/2016	3.830	0	460,464	3,975,580
29412	LYNNWOOD	WA		06/28/2016	3.790	0	916,236	9,172,703
29657	Olympia	WA		12/01/2017	3.750	0	479,740	16,644,737
29722	Bellingham	WA		05/30/2018	4.340	4,666,667	0	9,228,333
29726	Bellingham	WA		05/30/2018	4.340	3,500,000	0	6,875,556
29318	WAUKESHA	WI		02/11/2016	3.980	0	455,724	7,388,333
29797	Franklin	WI		12/19/2018	4.940	3,130,000	0	6,806,546
28404	CHARLESTON	WV		05/02/2011	5.280	0	1,384,486	9,975,000
0599999. Mortgages in good standing - Commercial mortgages-all other						182,876,737	85,836,789	1,574,336,633
0899999. Total Mortgages in good standing						182,876,737	85,836,789	1,574,336,633
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						182,876,737	85,836,789	1,574,336,633

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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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
29055	PHOENIX	AZ		06/13/2014	09/19/2018	2,611,103	0	0	0	0	0	0	3,043,018	3,089,626	0	0	0
29104	PHOENIX	AZ		09/11/2014	10/29/2018	4,000,000	0	15,668	0	0	15,668	0	4,784,535	4,800,000	0	0	0
27435	SANTA CLARA	CA		05/31/2018	10/02/2018	0	0	(2,239)	0	0	(2,239)	0	841,945	855,490	0	0	0
27639	FONTANA	CA		04/22/2005	03/01/2018	420,504	0	0	0	0	0	0	393,144	420,504	0	0	0
27640	WEST COVINA	CA		04/22/2005	03/01/2018	589,068	0	0	0	0	0	0	550,740	589,068	0	0	0
27680	BEVERLY HILLS	CA		06/16/2005	01/19/2018	6,681,393	0	0	0	0	0	0	6,681,393	6,681,393	0	0	0
27872	HARBOR CITY	CA		04/20/2006	11/23/2018	2,323,113	0	0	0	0	0	0	2,225,383	2,323,113	0	0	0
28691	HUNTINGTON BEACH	CA		12/14/2012	09/27/2018	8,840,666	0	0	0	0	0	0	8,574,063	8,840,666	0	0	0
28897	ANAHEIM	CA		08/09/2013	07/02/2018	6,157,822	0	0	0	0	0	0	5,957,559	6,157,822	0	0	0
28898	VERNON	CA		08/09/2013	07/02/2018	3,647,627	0	0	0	0	0	0	3,529,000	3,647,627	0	0	0
2768002	BEVERLY HILLS	CA		07/21/2008	01/19/2018	1,398,950	0	0	0	0	0	0	1,398,950	1,398,950	0	0	0
2787202	HARBOR CITY	CA		09/18/2006	11/23/2018	1,059,677	0	0	0	0	0	0	1,015,414	1,059,677	0	0	0
2787203	HARBOR CITY	CA		03/19/2007	11/23/2018	850,547	0	0	0	0	0	0	815,272	850,547	0	0	0
28172	DENVER	CO		12/07/2007	06/20/2018	4,292,961	0	0	0	0	0	0	4,219,159	4,292,961	0	0	0
28501	COLORADO SPRINGS	CO		12/01/2011	12/03/2018	5,372,545	0	0	0	0	0	0	5,259,977	5,372,545	0	0	0
8006450	DENVER	CO		07/01/1998	06/12/2018	468,821	0	0	0	0	0	0	158,195	468,821	0	0	0
27923	FT MYERS	FL		08/10/2007	04/26/2018	1,910,082	0	0	0	0	0	0	1,648,593	1,910,082	0	0	0
28804	SEFFNER	FL		11/21/2012	07/31/2018	351,432	0	0	0	0	0	0	345,948	351,432	0	0	0
28928	SARASOTA	FL		09/20/2013	08/17/2018	6,855,054	0	0	0	0	0	0	6,677,504	6,855,054	0	0	0
28246	ATLANTA	GA		09/29/2008	12/31/2018	795,548	0	(1,793)	0	0	(1,793)	0	4,645,052	4,723,966	0	(37,609)	(37,609)
26702	BOISE	ID		05/05/2005	12/04/2018	312,598	0	(2,201)	0	0	(2,201)	0	49,302	310,397	0	0	0
28233	BERWYN	IL		12/04/2008	05/31/2018	5,704,210	0	0	0	0	0	0	5,638,706	5,704,210	0	0	0
2823302	BERWYN	IL		06/24/2011	05/31/2018	1,784,527	0	0	0	0	0	0	1,764,034	1,784,527	0	0	0
2823303	BERWYN	IL		10/24/2014	05/31/2018	2,224,543	0	0	0	0	0	0	2,197,471	2,224,543	0	0	0
28381	INDIANAPOLIS	IN		05/02/2011	02/28/2018	96,910	0	0	0	0	0	0	96,715	96,910	0	0	0
29256	INDIANAPOLIS	IN		09/24/2015	12/31/2018	14,005,275	0	0	0	0	0	0	13,562,712	14,005,275	0	0	0
29254	METAIRIE	LA		09/24/2015	12/31/2018	12,552,777	0	0	0	0	0	0	10,872,628	12,552,777	0	0	0
29257	NEW ORLEANS	LA		09/24/2015	12/31/2018	8,095,659	0	0	0	0	0	0	7,839,839	8,095,659	0	0	0
27345	ROCKVILLE	MD		12/22/2003	11/07/2018	4,773,633	0	0	0	0	0	0	4,622,665	4,773,633	0	0	0
28380	HAGERSTOWN	MD		05/02/2011	02/28/2018	508,720	0	0	0	0	0	0	507,694	508,720	0	0	0
28385	HAGERSTOWN	MD		05/02/2011	02/28/2018	418,491	0	0	0	0	0	0	417,647	418,491	0	0	0
26874	WAITE PARK	MN		07/29/2010	08/07/2018	4,416,744	0	0	0	0	0	0	4,329,733	4,416,744	0	0	0
28383	KANSAS CITY	MO		05/02/2011	02/28/2018	1,574,252	0	0	0	0	0	0	1,570,808	1,574,252	0	0	0
27458	KINGS MOUNTAIN	NC		12/09/2004	10/08/2018	769,089	0	0	0	0	0	0	502,235	769,089	0	0	0
29558	MT LAUREL	NJ		03/10/2017	03/26/2018	5,540,455	0	0	0	0	0	0	5,528,703	5,608,169	0	0	0
29567	ROSELAND	NJ		04/13/2017	04/30/2018	7,312,192	0	0	0	0	0	0	7,312,192	7,312,192	0	0	0
2956702	ROSELAND	NJ		04/13/2017	04/30/2018	1,124,953	0	0	0	0	0	0	1,124,953	1,124,953	0	0	0
2956703	ROSELAND	NJ		05/05/2017	04/30/2018	177,082	0	0	0	0	0	0	220,485	237,310	0	0	0
2956704	ROSELAND	NJ		05/05/2017	04/30/2018	27,243	0	0	0	0	0	0	33,921	36,509	0	0	0
27330	NEW HARTFORD	NY		10/30/2003	10/02/2018	1,420,361	0	0	0	0	0	0	263,834	1,420,361	0	0	0
28422	GROVEPORT	OH		07/14/2011	06/13/2018	1,537,868	0	0	0	0	0	0	1,517,387	1,537,868	0	0	0
28938	DUBLIN	OH		10/31/2013	06/25/2018	2,818,055	0	0	0	0	0	0	2,783,617	2,818,055	0	0	0
28940	DUBLIN	OH		10/31/2013	06/25/2018	1,448,719	0	0	0	0	0	0	1,431,014	1,448,719	0	0	0
28941	WESTERVILLE	OH		10/31/2013	06/25/2018	2,222,692	0	0	0	0	0	0	2,195,529	2,222,692	0	0	0
28942	COLUMBUS	OH		10/31/2013	06/25/2018	1,547,946	0	0	0	0	0	0	1,529,029	1,547,946	0	0	0
29027	COLUMBUS	OH		04/28/2014	01/08/2018	9,250,401	0	0	0	0	0	0	9,250,401	9,250,401	0	0	0
8006480	GARFIELD HEIGHTS	OH		10/09/1998	10/08/2018	1,543,413	0	0	0	0	0	0	1,469,384	1,543,413	0	0	0
27167	ABINGTON TOWNSHIP	PA		12/11/2002	01/08/2018	27,307	0	0	0	0	0	0	27,307	27,307	0	0	0
28384	ALLENTOWN	PA		05/02/2011	02/28/2018	508,952	0	0	0	0	0	0	507,926	508,952	0	0	0
28386	JESSUP	PA		05/02/2011	02/28/2018	95,602	0	0	0	0	0	0	95,409	95,602	0	0	0
28387	YORK	PA		05/02/2011	02/28/2018	582,336	0	0	0	0	0	0	581,162	582,336	0	0	0
28382	MT JULIET	TN		05/02/2011	02/28/2018	874,652	0	0	0	0	0	0	872,890	874,652	0	0	0
28116	CEDAR PARK	TX		07/02/2007	10/24/2018	1,442,266	0	0	0	0	0	0	1,376,762	1,442,266	0	0	0
29255	HOUSTON	TX		09/24/2015	12/31/2018	5,750,833	0	0	0	0	0	0	5,312,412	5,750,833	0	0	0
29400	SAN ANTONIO	TX		05/31/2018	06/13/2018	0	0	2,530	0	0	2,530	0	497,540	500,000	0	0	0
28933	SALT LAKE CITY	UT		11/22/2013	11/09/2018	7,085,081	0	0	0	0	0	0	6,981,487	7,085,081	0	0	0
28297	COLONIAL HEIGHTS	VA		09/23/2010	01/12/2018	5,338,671	0	0	0	0	0	0	5,338,671	5,338,671	0	0	0
28997	ALEXANDRIA	VA		02/05/2014	09/27/2018	5,199,409	0	0	0	0	0	0	499,924	5,184,042	0	(15,367)	(15,367)
28393	LONGVIEW	WA		05/31/2018	09/26/2018	0	0	(2,298)	0	0	(2,298)	0	3,963,463	3,851,397	0	(144,274)	(144,274)
29011	SEATTLE	WA		03/05/2014	09/28/2018	1,908,479	0	49	0	0	49	0	2,315,792	2,358,387	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
29012	SEATTLE	WA		03/05/2014	09/28/2018	1,817,599	0	49	0	0	49	0	2,226,721	2,267,506	0	0	0
1542110	VANCOUVER	WA		12/29/1998	10/11/2018	239,425	0	0	0	0	0	0	73,724	239,425	0	0	0
28404	CHARLESTON	WV		05/02/2011	10/08/2018	4,023,590	0	(52,991)	0	0	(52,991)	0	5,328,486	5,355,075	0	0	0
0199999. Mortgages closed by repayment						186,729,921	0	(43,225)	0	0	(43,225)	0	187,397,156	199,494,689	0	(197,249)	(197,249)
28988	AUBURN	AL		12/27/2013		3,137,940	0	0	0	0	0	0	0	138,696	0	0	0
29101	BIRMINGHAM	AL		09/10/2014		2,325,618	0	0	0	0	0	0	0	94,977	0	0	0
29170	FT SMITH	AR		04/29/2015		473,404	0	0	0	0	0	0	0	15,225	0	0	0
29171	HOT SPRINGS	AR		04/29/2015		605,679	0	0	0	0	0	0	0	19,478	0	0	0
27218	MESA	AZ		05/31/2018		0	0	0	0	0	0	0	0	9,944	0	0	0
27219	MESA	AZ		05/31/2018		0	0	0	0	0	0	0	0	11,719	0	0	0
27308	MESA	AZ		09/19/2003		6,977,777	0	0	0	0	0	0	0	156,113	0	0	0
27322	APACHE JUNCTION	AZ		10/02/2003		7,605,960	0	0	0	0	0	0	0	252,183	0	0	0
27878	PHOENIX	AZ		04/17/2006		861,584	0	0	0	0	0	0	0	235,087	0	0	0
28588	TUCSON	AZ		02/22/2012		5,487,252	0	0	0	0	0	0	0	470,174	0	0	0
28771	PHOENIX	AZ		08/29/2012		684,219	0	0	0	0	0	0	0	16,458	0	0	0
28926	PHOENIX	AZ		04/01/2014		3,382,320	0	0	0	0	0	0	0	144,642	0	0	0
28955	NOGALES	AZ		12/06/2013		255,838	0	0	0	0	0	0	0	10,862	0	0	0
28956	NOGALES	AZ		12/06/2013		195,961	0	0	0	0	0	0	0	8,320	0	0	0
28966	TUCSON	AZ		11/26/2013		5,498,327	0	0	0	0	0	0	0	418	0	0	0
29142	TEMPE	AZ		01/15/2015		3,000,176	0	0	0	0	0	0	0	82,781	0	0	0
29144	YUMA	AZ		01/15/2015		841,319	0	0	0	0	0	0	0	23,214	0	0	0
29326	PHOENIX	AZ		01/07/2016		1,163,256	0	0	0	0	0	0	0	128,103	0	0	0
29327	PHOENIX	AZ		01/07/2016		1,288,338	0	0	0	0	0	0	0	141,877	0	0	0
29328	CAVE CREEK	AZ		01/07/2016		1,063,191	0	0	0	0	0	0	0	117,083	0	0	0
29329	PHOENIX	AZ		01/07/2016		2,013,810	0	0	0	0	0	0	0	221,769	0	0	0
29463	MESA	AZ		11/01/2016		2,219,126	0	0	0	0	0	0	0	89,422	0	0	0
29548	Glendale	AZ		06/29/2017		1,486,136	0	0	0	0	0	0	0	34,328	0	0	0
29549	Glendale	AZ		06/29/2017		1,486,136	0	0	0	0	0	0	0	34,328	0	0	0
29561	SCOTTSDALE	AZ		04/03/2017		5,454,030	0	0	0	0	0	0	0	177,544	0	0	0
29587	Phoenix	AZ		05/24/2017		1,118,594	0	0	0	0	0	0	0	59,103	0	0	0
29592	Tempe	AZ		05/24/2017		3,169,843	0	0	0	0	0	0	0	165,147	0	0	0
29594	Phoenix	AZ		05/24/2017		1,244,236	0	0	0	0	0	0	0	65,741	0	0	0
29599	Phoenix	AZ		05/24/2017		487,481	0	0	0	0	0	0	0	25,757	0	0	0
29780	Phoenix	AZ		10/16/2018		0	0	0	0	0	0	0	0	927	0	0	0
2842506	PHOENIX	AZ		05/18/2011		794,278	0	0	0	0	0	0	0	11,466	0	0	0
26814	FOUNTAIN VALLEY	CA		05/31/2018		0	0	0	0	0	0	0	0	24,686	0	0	0
27120	SANTA ANA	CA		06/27/2002		6,317,415	0	0	0	0	0	0	0	137,064	0	0	0
27257	ANAHEIM	CA		05/01/2012		5,564,321	0	0	0	0	0	0	0	128,180	0	0	0
27309	SANTA MARIA	CA		05/31/2018		0	0	0	0	0	0	0	0	8,689	0	0	0
27365	SAN FRANCISCO	CA		07/03/2013		5,769,943	0	0	0	0	0	0	0	181,245	0	0	0
27444	SHERMAN OAKS	CA		05/31/2018		0	0	0	0	0	0	0	0	216,146	0	0	0
27677	LAKEWOOD	CA		09/22/2005		772,702	0	0	0	0	0	0	0	258,133	0	0	0
27775	LAKE FOREST	CA		10/04/2005		2,439,412	0	0	0	0	0	0	0	134,736	0	0	0
27956	AMERICAN CANYON	CA		12/21/2006		1,217,668	0	0	0	0	0	0	0	102,426	0	0	0
28033	LOS ANGELES	CA		02/02/2007		1,127,320	0	0	0	0	0	0	0	110,939	0	0	0
28097	ORANGE	CA		09/10/2007		492,735	0	0	0	0	0	0	0	34,133	0	0	0
28099	COSTA MESA	CA		09/10/2007		699,496	0	0	0	0	0	0	0	74,354	0	0	0
28100	REDONDO BEACH	CA		09/10/2007		1,550,590	0	0	0	0	0	0	0	66,248	0	0	0
28104	LOS ANGELES	CA		09/10/2007		1,441,497	0	0	0	0	0	0	0	439,771	0	0	0
28163	CHATSWORTH	CA		11/14/2007		2,645,107	0	0	0	0	0	0	0	465,201	0	0	0
28202	SAN DIEGO	CA		06/16/2008		5,079,982	0	0	0	0	0	0	0	203,286	0	0	0
28294	SANTA CRUZ	CA		08/26/2010		5,206,739	0	0	0	0	0	0	0	403,338	0	0	0
28333	SACRAMENTO	CA		12/22/2010		2,227,841	0	0	0	0	0	0	0	396,064	0	0	0
28342	HUNTINGTON BEACH	CA		02/17/2011		1,293,475	0	0	0	0	0	0	0	82,555	0	0	0
28405	SANTA CLARITA	CA		04/28/2011		710,756	0	0	0	0	0	0	0	35,753	0	0	0
28406	LOS ANGELES	CA		05/09/2011		1,796,872	0	0	0	0	0	0	0	38,260	0	0	0
28412	CONCORD	CA		06/14/2011		2,763,226	0	0	0	0	0	0	0	140,273	0	0	0
28415	GARDENA	CA		05/31/2018		0	0	0	0	0	0	0	0	41,190	0	0	0
28417	CASTRO VALLEY	CA		06/29/2011		4,655,405	0	0	0	0	0	0	0	146,030	0	0	0
28419	LOS ANGELES	CA		11/01/2011		683,225	0	0	0	0	0	0	0	99,700	0	0	0

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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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
28438	HARBOR CITY	CA		05/31/2011		790,093	0	0	0	0	0	0	0	97,409	0	0	0
28476	MOUNTAIN VIEW	CA		08/31/2011		6,304,766	0	0	0	0	0	0	0	324,853	0	0	0
28491	COSTA MESA	CA		09/15/2011		3,912,454	0	0	0	0	0	0	0	116,982	0	0	0
28523	HUNTINGTON BEACH	CA		11/14/2011		4,830,798	0	0	0	0	0	0	0	153,129	0	0	0
28524	ANAHEIM	CA		11/10/2011		2,382,667	0	0	0	0	0	0	0	163,526	0	0	0
28562	FOSTER CITY	CA		01/20/2012		10,737,767	0	0	0	0	0	0	0	272,695	0	0	0
28592	FRESNO	CA		04/05/2012		6,081,345	0	0	0	0	0	0	0	295,642	0	0	0
28819	LOS ANGELES	CA		12/19/2012		3,442,714	0	0	0	0	0	0	0	79,712	0	0	0
28832	MALIBU	CA		02/26/2013		2,622,120	0	0	0	0	0	0	0	660,717	0	0	0
28834	LOS ANGELES	CA		02/26/2013		4,238,421	0	0	0	0	0	0	0	469,399	0	0	0
28835	LOS ANGELES	CA		02/26/2013		3,999,975	0	0	0	0	0	0	0	267,033	0	0	0
28850	BEVERLY HILLS	CA		02/26/2013		4,383,663	0	0	0	0	0	0	0	1,038,148	0	0	0
28873	LOS ANGELES	CA		04/09/2013		8,335,088	0	0	0	0	0	0	0	403,904	0	0	0
28874	GARDEN GROVE	CA		05/09/2013		3,120,125	0	0	0	0	0	0	0	144,792	0	0	0
28887	LOS ANGELES	CA		05/30/2013		1,652,012	0	0	0	0	0	0	0	36,873	0	0	0
28902	LONG BEACH	CA		06/26/2013		2,686,803	0	0	0	0	0	0	0	219,119	0	0	0
28903	THOUSAND OAKS	CA		06/19/2013		4,485,010	0	0	0	0	0	0	0	365,769	0	0	0
28912	NEWPORT BEACH	CA		10/31/2013		12,189,527	0	0	0	0	0	0	0	359,270	0	0	0
28932	ROSEVILLE	CA		08/13/2013		7,199,153	0	0	0	0	0	0	0	32,842	0	0	0
28939	SANTA MONICA	CA		12/06/2013		1,415,273	0	0	0	0	0	0	0	60,085	0	0	0
28944	SAN FRANCISCO	CA		12/06/2013		1,170,322	0	0	0	0	0	0	0	49,686	0	0	0
28945	PLACENTI	CA		12/06/2013		1,007,022	0	0	0	0	0	0	0	42,753	0	0	0
28946	SAN DIEGO	CA		12/06/2013		533,449	0	0	0	0	0	0	0	22,647	0	0	0
28947	SAN DIEGO	CA		12/06/2013		402,809	0	0	0	0	0	0	0	17,101	0	0	0
28948	EL CAJON	CA		12/06/2013		435,456	0	0	0	0	0	0	0	18,492	0	0	0
28949	STANTON	CA		12/06/2013		283,055	0	0	0	0	0	0	0	12,017	0	0	0
28950	SAN DIEGO	CA		12/06/2013		272,168	0	0	0	0	0	0	0	11,555	0	0	0
28951	LA MESA	CA		12/06/2013		204,126	0	0	0	0	0	0	0	8,666	0	0	0
28967	IRVINE	CA		11/07/2013		9,954,495	0	0	0	0	0	0	0	252,398	0	0	0
28973	SAN FRANCISCO	CA		11/26/2013		17,898,977	0	0	0	0	0	0	0	289	0	0	0
28986	HIGHLAND PARK	CA		12/20/2013		3,560,648	0	0	0	0	0	0	0	126,172	0	0	0
28993	CULVER CITY	CA		05/09/2014		958,888	0	0	0	0	0	0	0	17,746	0	0	0
28994	SANTA CLARA	CA		02/07/2014		5,327,354	0	0	0	0	0	0	0	116,717	0	0	0
29006	PASADENA	CA		02/25/2014		9,681,513	0	0	0	0	0	0	0	204,682	0	0	0
29007	SAN DIEGO	CA		05/09/2014		460,805	0	0	0	0	0	0	0	18,431	0	0	0
29022	RIVERSIDE	CA		05/01/2014		2,489,941	0	0	0	0	0	0	0	62,760	0	0	0
29041	WOODLAND HILLS	CA		05/28/2014		3,505,046	0	0	0	0	0	0	0	266,665	0	0	0
29049	TORRANCE	CA		08/06/2014		6,104,065	0	0	0	0	0	0	0	175,103	0	0	0
29068	SACRAMENTO	CA		07/30/2014		14,891,711	0	0	0	0	0	0	0	424,255	0	0	0
29070	TORRANCE	CA		08/06/2014		575,065	0	0	0	0	0	0	0	16,497	0	0	0
29082	RANCHO CORDOVA	CA		08/08/2014		940,968	0	0	0	0	0	0	0	19,797	0	0	0
29100	RESADA	CA		10/14/2014		965,687	0	0	0	0	0	0	0	25,140	0	0	0
29112	SANTA MONICA	CA		11/05/2014		3,228,963	0	0	0	0	0	0	0	139,909	0	0	0
29129	LA JOLLA	CA		06/01/2015		4,753,510	0	0	0	0	0	0	0	106,098	0	0	0
29132	SACRAMENTO	CA		12/18/2014		5,184,879	0	0	0	0	0	0	0	103,563	0	0	0
29136	HOLLYWOOD	CA		12/23/2014		738,102	0	0	0	0	0	0	0	95,101	0	0	0
29140	SANTEE	CA		01/15/2015		4,254,217	0	0	0	0	0	0	0	117,383	0	0	0
29141	SAN JOSE	CA		01/15/2015		3,698,629	0	0	0	0	0	0	0	102,053	0	0	0
29146	SYLMAR	CA		01/15/2015		4,270,091	0	0	0	0	0	0	0	117,821	0	0	0
29158	SAN BERNARDINO	CA		03/06/2015		17,692,842	0	0	0	0	0	0	0	1,136,117	0	0	0
29161	LA PUENTE	CA		03/06/2015		10,494,970	0	0	0	0	0	0	0	673,918	0	0	0
29163	EL MONTE	CA		03/06/2015		1,682,165	0	0	0	0	0	0	0	108,018	0	0	0
29165	COVINA	CA		03/06/2015		5,496,098	0	0	0	0	0	0	0	352,923	0	0	0
29204	SAN FRANCISCO	CA		04/01/2015		3,135,713	0	0	0	0	0	0	0	66,081	0	0	0
29205	LOS ANGELES	CA		05/01/2015		1,873,179	0	0	0	0	0	0	0	52,713	0	0	0
29206	LOS ANGELES	CA		04/23/2015		3,383,535	0	0	0	0	0	0	0	105,824	0	0	0
29239	LOS ANGELES	CA		07/01/2015		2,012,392	0	0	0	0	0	0	0	38,989	0	0	0
29243	INDIAN WELLS	CA		05/31/2018		0	0	0	0	0	0	0	0	178,468	0	0	0
29252	SAN JOSE	CA		08/03/2015		3,955,825	0	0	0	0	0	0	0	69,294	0	0	0
29263	YORBA LINDA	CA		12/15/2015		12,050,772	0	0	0	0	0	0	0	238,432	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
29314	CULVER CITY	CA		12/08/2015		3,182,849	0	0	0	0	0	0	0	64,598	0	0	0
29321	ROSEVILLE	CA		01/05/2016		3,351,706	0	0	0	0	0	0	0	85,980	0	0	0
29349	CITY OF INDUSTRY	CA		01/28/2016		6,594,117	0	0	0	0	0	0	0	280,999	0	0	0
29350	ENCINO	CA		01/28/2016		4,150,000	0	0	0	0	0	0	0	66,744	0	0	0
29370	LOS ANGELES	CA		03/24/2016		597,490	0	0	0	0	0	0	0	13,739	0	0	0
29373	ORANGE	CA		06/01/2016		1,461,792	0	0	0	0	0	0	0	26,863	0	0	0
29388	REDONDO BEACH	CA		05/11/2016		5,787,713	0	0	0	0	0	0	0	168,999	0	0	0
29449	LONG BEACH	CA		06/28/2016		5,998,995	0	0	0	0	0	0	0	196,636	0	0	0
29460	ALHAMBRA	CA		08/04/2016		3,394,011	0	0	0	0	0	0	0	88,585	0	0	0
29464	BEVERLY HILLS	CA		05/31/2018		0	0	0	0	0	0	0	0	6,638	0	0	0
29550	ENCINITAS	CA		02/07/2017		3,950,048	0	0	0	0	0	0	0	92,362	0	0	0
29562	COVINA	CA		04/03/2017		4,342,126	0	0	0	0	0	0	0	141,349	0	0	0
29563	CARLSBAD	CA		04/03/2017		7,880,260	0	0	0	0	0	0	0	256,525	0	0	0
29602	San Francisco	CA		07/13/2017		27,456,838	0	0	0	0	0	0	0	513,452	0	0	0
29603	Garden Grove	CA		06/29/2017		2,471,079	0	0	0	0	0	0	0	62,155	0	0	0
29607	Los Angeles	CA		08/11/2017		1,467,865	0	0	0	0	0	0	0	131,047	0	0	0
29630	Rialto	CA		11/01/2017		6,971,321	0	0	0	0	0	0	0	169,281	0	0	0
29631	Rancho Cucamonga	CA		11/01/2017		6,473,370	0	0	0	0	0	0	0	157,789	0	0	0
29671	Roseville	CA		05/31/2018		0	0	0	0	0	0	0	0	129,382	0	0	0
29674	Rancho Cucamonga	CA		05/31/2018		0	0	0	0	0	0	0	0	162,241	0	0	0
29710	North Hollywood	CA		04/06/2018		0	0	0	0	0	0	0	0	46,279	0	0	0
29716	PLACENTI	CA		05/01/2018		0	0	0	0	0	0	0	0	65,312	0	0	0
29732	NORTHRIDGE	CA		07/24/2018		0	0	0	0	0	0	0	0	5,367	0	0	0
1543860	SAN DIEGO	CA		05/02/2000		502,675	0	0	0	0	0	0	0	188,399	0	0	0
2777502	LAKE FOREST	CA		08/24/2006		344,129	0	0	0	0	0	0	0	17,471	0	0	0
2843106	FREMONT	CA		05/18/2011		690,983	0	0	0	0	0	0	0	9,975	0	0	0
2881902	LOS ANGELES	CA		10/14/2016		2,526,667	0	0	0	0	0	0	0	5,076	0	0	0
2915802	SAN BERNARDINO	CA		03/06/2015		8,433,659	0	0	0	0	0	0	0	467,557	0	0	0
2916102	LA PUENTE	CA		03/06/2015		5,001,377	0	0	0	0	0	0	0	277,273	0	0	0
2916302	EL MONTE	CA		03/06/2015		802,301	0	0	0	0	0	0	0	44,479	0	0	0
2916502	COVINA	CA		03/06/2015		2,619,222	0	0	0	0	0	0	0	145,208	0	0	0
3004020	ANAHEIM	CA		06/29/1990		514,126	0	0	0	0	0	0	0	46,352	0	0	0
3004030	ANAHEIM	CA		06/29/1990		514,126	0	0	0	0	0	0	0	46,352	0	0	0
10200132	SANTA ANA	CA		04/06/2001		414,205	0	0	0	0	0	0	0	141,243	0	0	0
28031	STEAMBOAT SPRINGS	CO		01/10/2007		6,955,515	0	0	0	0	0	0	0	325,800	0	0	0
28516	WHEAT RIDGE	CO		09/23/2011		1,307,841	0	0	0	0	0	0	0	29,895	0	0	0
28768	Denver	CO		08/29/2012		11,787,071	0	0	0	0	0	0	0	283,514	0	0	0
28829	DENVER	CO		01/09/2013		7,765,389	0	0	0	0	0	0	0	399,855	0	0	0
28851	WESTMINSTER	CO		02/12/2013		11,309,093	0	0	0	0	0	0	0	1,992,866	0	0	0
28899	AURORA	CO		06/26/2013		2,947,102	0	0	0	0	0	0	0	491,095	0	0	0
28989	FORT COLLINS	CO		12/27/2013		8,392,109	0	0	0	0	0	0	0	186,036	0	0	0
29081	PARKER	CO		07/29/2014		3,194,131	0	0	0	0	0	0	0	370,670	0	0	0
29117	LITTLETON	CO		05/01/2015		2,719,483	0	0	0	0	0	0	0	75,218	0	0	0
29339	ASPEN	CO		01/06/2016		3,370,963	0	0	0	0	0	0	0	131,753	0	0	0
29371	FREDERICK	CO		03/24/2016		1,625,324	0	0	0	0	0	0	0	37,372	0	0	0
29662	Lakewood	CO		03/01/2018		0	0	0	0	0	0	0	0	209,094	0	0	0
29708	Denver	CO		06/28/2018		0	0	0	0	0	0	0	0	59,295	0	0	0
28410	NORWALK	CT		06/29/2011		1,360,232	0	0	0	0	0	0	0	37,323	0	0	0
28576	STRATFORD	CT		02/14/2012		4,915,484	0	0	0	0	0	0	0	109,114	0	0	0
28577	STRATFORD	CT		02/14/2012		2,525,386	0	0	0	0	0	0	0	56,058	0	0	0
28954	EAST HARTFORD	CT		12/06/2013		133,362	0	0	0	0	0	0	0	5,662	0	0	0
29045	VERNON	CT		07/15/2014		4,361,147	0	0	0	0	0	0	0	184,004	0	0	0
29050	VERNON	CT		07/15/2014		964,043	0	0	0	0	0	0	0	40,675	0	0	0
29051	VERNON	CT		07/15/2014		1,285,391	0	0	0	0	0	0	0	54,233	0	0	0
29080	GREENWICH	CT		10/10/2014		1,416,010	0	0	0	0	0	0	0	29,579	0	0	0
29413	STAMFORD	CT		07/20/2016		3,318,098	0	0	0	0	0	0	0	80,945	0	0	0
2880904	WESTPORT	CT		12/19/2012		1,996,209	0	0	0	0	0	0	0	38,056	0	0	0
2881004	WESTPORT	CT		12/19/2012		1,247,631	0	0	0	0	0	0	0	23,785	0	0	0
2881204	NORWALK	CT		12/19/2012		1,587,893	0	0	0	0	0	0	0	30,272	0	0	0
27174	WASHINGTON	DC		12/16/2002		4,594,656	0	0	0	0	0	0	0	193,433	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
28936	WASHINGTON	DC		10/10/2013		6,875,533	0	0	0	0	0	0	0	125,053	0	0	0
28976	WASHINGTON	DC		12/05/2013		9,839,988	0	0	0	0	0	0	0	196,029	0	0	0
29115	WASHINGTON	DC		10/31/2014		1,887,095	0	0	0	0	0	0	0	39,722	0	0	0
29147	WASHINGTON	DC		05/01/2015		959,485	0	0	0	0	0	0	0	25,376	0	0	0
29377	WASHINGTON	DC		03/22/2016		5,069,987	0	0	0	0	0	0	0	185,820	0	0	0
28728	WILMINGTON	DE		05/17/2012		1,625,184	0	0	0	0	0	0	0	222,770	0	0	0
2738303	NEWARK	DE		07/03/2013		10,175,066	0	0	0	0	0	0	0	223,767	0	0	0
26967	MIAMI LAKES	FL		05/31/2018		0	0	0	0	0	0	0	0	116,194	0	0	0
26968	MIAMI	FL		05/31/2018		0	0	0	0	0	0	0	0	58,097	0	0	0
26969	MIAMI	FL		05/31/2018		0	0	0	0	0	0	0	0	147,884	0	0	0
26970	MIAMI	FL		05/31/2018		0	0	0	0	0	0	0	0	95,068	0	0	0
27758	JACKSONVILLE	FL		12/09/2005		454,480	0	0	0	0	0	0	0	139,465	0	0	0
28139	JACKSONVILLE	FL		09/27/2007		837,657	0	0	0	0	0	0	0	143,465	0	0	0
28354	FT LAUDERDALE	FL		03/25/2011		19,983	0	0	0	0	0	0	0	5,698	0	0	0
28355	FT LAUDERDALE	FL		03/25/2011		27,163	0	0	0	0	0	0	0	7,745	0	0	0
28356	FT MYERS	FL		03/25/2011		27,099	0	0	0	0	0	0	0	7,727	0	0	0
28357	PALM BEACH GDNS	FL		03/25/2011		15,956	0	0	0	0	0	0	0	4,550	0	0	0
28372	OAKLAND PARK	FL		03/25/2011		18,188	0	0	0	0	0	0	0	5,186	0	0	0
28376	LUTZ	FL		03/25/2011		19,743	0	0	0	0	0	0	0	5,629	0	0	0
28377	AVENTURA	FL		05/31/2018		0	0	0	0	0	0	0	0	11,376	0	0	0
28482	DAVIE	FL		08/23/2011		1,359,581	0	0	0	0	0	0	0	45,659	0	0	0
28689	MELBOURNE	FL		06/01/2012		5,973,166	0	0	0	0	0	0	0	132,508	0	0	0
28730	HOLLYWOOD	FL		12/03/2012		8,779,900	0	0	0	0	0	0	0	190,678	0	0	0
28739	NEWPORT RICHEY	FL		10/10/2012		1,745,554	0	0	0	0	0	0	0	35,426	0	0	0
28759	ALTAMONTE SPGS	FL		07/02/2012		2,041,089	0	0	0	0	0	0	0	99,423	0	0	0
28760	MIAMI	FL		07/16/2012		1,194,881	0	0	0	0	0	0	0	236,517	0	0	0
28762	ORLANDO	FL		07/02/2012		4,539,382	0	0	0	0	0	0	0	221,117	0	0	0
28803	CLEARWATER	FL		11/21/2012		1,792,301	0	0	0	0	0	0	0	124,954	0	0	0
28805	BROOKSVILLE	FL		11/21/2012		1,247,582	0	0	0	0	0	0	0	39,378	0	0	0
28816	DESTIN	FL		12/17/2012		1,929,825	0	0	0	0	0	0	0	58,884	0	0	0
28817	DESTIN	FL		12/17/2012		1,289,498	0	0	0	0	0	0	0	39,346	0	0	0
28838	ORANGE PARK	FL		03/28/2013		2,600,470	0	0	0	0	0	0	0	110,920	0	0	0
28841	JACKSONVILLE	FL		03/28/2013		1,532,325	0	0	0	0	0	0	0	65,360	0	0	0
28842	JACKSONVILLE	FL		03/28/2013		1,973,516	0	0	0	0	0	0	0	84,178	0	0	0
28843	JACKSONVILLE	FL		03/28/2013		2,205,722	0	0	0	0	0	0	0	94,083	0	0	0
28844	JACKSONVILLE	FL		03/28/2013		3,088,103	0	0	0	0	0	0	0	131,720	0	0	0
28845	JACKSONVILLE	FL		03/28/2013		2,298,604	0	0	0	0	0	0	0	98,045	0	0	0
28846	FERNANDINA BEACH	FL		03/28/2013		998,252	0	0	0	0	0	0	0	42,579	0	0	0
28847	JACKSONVILLE	FL		03/28/2013		812,487	0	0	0	0	0	0	0	34,656	0	0	0
28848	JACKSONVILLE	FL		03/28/2013		2,228,942	0	0	0	0	0	0	0	95,073	0	0	0
28901	WELLINGTON	FL		08/01/2013		5,133,557	0	0	0	0	0	0	0	169,369	0	0	0
28910	COCOA BEACH	FL		11/12/2013		831,424	0	0	0	0	0	0	0	37,089	0	0	0
28911	COCOA BEACH	FL		11/12/2013		1,263,333	0	0	0	0	0	0	0	56,356	0	0	0
28921	ORLANDO	FL		07/30/2013		10,821,712	0	0	0	0	0	0	0	330,484	0	0	0
28922	NEWPORT RICHEY	FL		07/30/2013		5,410,856	0	0	0	0	0	0	0	165,242	0	0	0
28927	BRADENTON	FL		04/01/2014		3,607,808	0	0	0	0	0	0	0	154,285	0	0	0
28957	WEST PALM BEACH	FL		12/06/2013		185,074	0	0	0	0	0	0	0	7,857	0	0	0
28958	WEST PALM BEACH	FL		12/06/2013		108,867	0	0	0	0	0	0	0	4,622	0	0	0
28959	WEST PALM BEACH	FL		12/06/2013		119,754	0	0	0	0	0	0	0	5,084	0	0	0
29035	TAMPA	FL		05/01/2014		3,543,337	0	0	0	0	0	0	0	157,188	0	0	0
29083	NAPLES	FL		08/28/2014		1,270,778	0	0	0	0	0	0	0	79,158	0	0	0
29174	ST. AUGUSTINE	FL		03/30/2015		572,670	0	0	0	0	0	0	0	23,164	0	0	0
29176	ST. AUGUSTINE	FL		03/30/2015		335,421	0	0	0	0	0	0	0	13,568	0	0	0
29177	JACKSONVILLE	FL		03/30/2015		621,756	0	0	0	0	0	0	0	25,150	0	0	0
29178	JACKSONVILLE	FL		03/30/2015		474,498	0	0	0	0	0	0	0	19,193	0	0	0
29179	ORANGE PARK	FL		03/30/2015		305,970	0	0	0	0	0	0	0	12,376	0	0	0
29180	JACKSONVILLE	FL		03/30/2015		1,374,409	0	0	0	0	0	0	0	55,594	0	0	0
29181	PONTE VEDRA	FL		03/30/2015		859,005	0	0	0	0	0	0	0	34,746	0	0	0
29182	JACKSONVILLE	FL		03/30/2015		845,916	0	0	0	0	0	0	0	34,217	0	0	0
29183	JACKSONVILLE	FL		03/30/2015		310,878	0	0	0	0	0	0	0	12,575	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
29184	JACKSONVILLE	FL		03/30/2015		752,652	0	0	0	0	0	0	0	30,444	0	0	0
29185	JACKSONVILLE	FL		03/30/2015		621,756	0	0	0	0	0	0	0	25,150	0	0	0
29186	JACKSONVILLE	FL		03/30/2015		801,738	0	0	0	0	0	0	0	32,430	0	0	0
29187	JACKSONVILLE	FL		03/30/2015		474,498	0	0	0	0	0	0	0	19,193	0	0	0
29188	JACKSONVILLE	FL		03/30/2015		463,045	0	0	0	0	0	0	0	18,730	0	0	0
29189	JACKSONVILLE	FL		03/30/2015		740,217	0	0	0	0	0	0	0	29,941	0	0	0
29190	JACKSONVILLE	FL		03/30/2015		418,867	0	0	0	0	0	0	0	16,943	0	0	0
29191	JACKSONVILLE	FL		03/30/2015		385,980	0	0	0	0	0	0	0	15,613	0	0	0
29192	ST. AUGUSTINE	FL		03/30/2015		641,718	0	0	0	0	0	0	0	25,957	0	0	0
29193	JACKSONVILLE	FL		03/30/2015		585,760	0	0	0	0	0	0	0	23,694	0	0	0
29194	JACKSONVILLE	FL		03/30/2015		684,750	0	0	0	0	0	0	0	27,698	0	0	0
29212	MIAMI	FL		05/08/2015		2,827,191	0	0	0	0	0	0	0	103,949	0	0	0
29228	GREENACRES	FL		06/24/2015		3,565,000	0	0	0	0	0	0	0	42,535	0	0	0
29237	JACKSONVILLE	FL		08/03/2015		1,070,993	0	0	0	0	0	0	0	45,682	0	0	0
29238	JACKSONVILLE	FL		08/03/2015		2,835,111	0	0	0	0	0	0	0	78,015	0	0	0
29285	JACKSONVILLE	FL		01/12/2016		474,862	0	0	0	0	0	0	0	12,197	0	0	0
29286	JACKSONVILLE	FL		01/12/2016		2,089,391	0	0	0	0	0	0	0	53,667	0	0	0
29287	JACKSONVILLE	FL		01/12/2016		1,519,557	0	0	0	0	0	0	0	39,031	0	0	0
29288	JACKSONVILLE	FL		01/12/2016		522,348	0	0	0	0	0	0	0	13,417	0	0	0
29289	ST. AUGUSTINE	FL		01/12/2016		1,158,662	0	0	0	0	0	0	0	29,761	0	0	0
29290	JACKSONVILLE	FL		01/12/2016		607,823	0	0	0	0	0	0	0	15,612	0	0	0
29291	YULEE	FL		01/12/2016		752,181	0	0	0	0	0	0	0	19,320	0	0	0
29292	JACKSONVILLE	FL		01/12/2016		503,353	0	0	0	0	0	0	0	12,929	0	0	0
29293	PONTE VEDRA	FL		01/12/2016		427,375	0	0	0	0	0	0	0	10,977	0	0	0
29294	ORANGE PARK	FL		01/12/2016		265,922	0	0	0	0	0	0	0	6,830	0	0	0
29295	JACKSONVILLE	FL		01/12/2016		598,326	0	0	0	0	0	0	0	15,368	0	0	0
29296	ST. AUGUSTINE	FL		01/12/2016		482,459	0	0	0	0	0	0	0	12,392	0	0	0
29297	ST. AUGUSTINE	FL		01/12/2016		1,937,435	0	0	0	0	0	0	0	49,764	0	0	0
29298	JACKSONVILLE	FL		01/12/2016		1,529,054	0	0	0	0	0	0	0	39,275	0	0	0
29299	JACKSONVILLE	FL		01/12/2016		522,348	0	0	0	0	0	0	0	13,417	0	0	0
29300	ATLANTIC BEACH	FL		01/12/2016		655,309	0	0	0	0	0	0	0	16,832	0	0	0
29301	JACKSONVILLE	FL		01/12/2016		550,839	0	0	0	0	0	0	0	14,149	0	0	0
29302	JACKSONVILLE	FL		01/12/2016		740,784	0	0	0	0	0	0	0	19,028	0	0	0
29303	JACKSONVILLE	FL		01/12/2016		588,828	0	0	0	0	0	0	0	15,124	0	0	0
29304	JACKSONVILLE	FL		01/12/2016		303,911	0	0	0	0	0	0	0	7,806	0	0	0
29305	JACKSONVILLE	FL		01/12/2016		959,220	0	0	0	0	0	0	0	24,638	0	0	0
29306	JACKSONVILLE	FL		01/12/2016		2,117,882	0	0	0	0	0	0	0	54,399	0	0	0
29307	JACKSONVILLE	FL		01/12/2016		1,025,701	0	0	0	0	0	0	0	26,346	0	0	0
29308	JACKSONVILLE	FL		01/12/2016		987,712	0	0	0	0	0	0	0	25,370	0	0	0
29309	CALLAHAN	FL		01/12/2016		351,397	0	0	0	0	0	0	0	9,026	0	0	0
29310	JACKSONVILLE	FL		01/12/2016		826,259	0	0	0	0	0	0	0	21,223	0	0	0
29311	ST. AUGUSTINE	FL		01/12/2016		674,303	0	0	0	0	0	0	0	17,320	0	0	0
29320	MAITLAND	FL		01/13/2016		2,818,393	0	0	0	0	0	0	0	105,176	0	0	0
29336	TAMPA	FL		01/14/2016		2,268,506	0	0	0	0	0	0	0	133,598	0	0	0
29340	NAPLES	FL		02/10/2016		3,190,253	0	0	0	0	0	0	0	186,861	0	0	0
29495	LAKE WORTH	FL		01/09/2017		492,189	0	0	0	0	0	0	0	22,685	0	0	0
29535	JACKSONVILLE BEACH	FL		03/02/2017		488,500	0	0	0	0	0	0	0	17,778	0	0	0
29779	Palmetto	FL		10/16/2018		0	0	0	0	0	0	0	0	2,898	0	0	0
2881602	DESTIN	FL		02/12/2015		230,908	0	0	0	0	0	0	0	5,948	0	0	0
2881702	DESTIN	FL		02/12/2015		154,291	0	0	0	0	0	0	0	3,974	0	0	0
4038720	TAMPA	FL		02/07/1997		1,488,574	0	0	0	0	0	0	0	156,414	0	0	0
28378	MACON	GA		03/21/2011		6,054,849	0	0	0	0	0	0	0	207,045	0	0	0
28441	AUGUSTA	GA		06/01/2011		8,748,131	0	0	0	0	0	0	0	195,610	0	0	0
28604	BRUNSWICK	GA		04/20/2012		6,960,298	0	0	0	0	0	0	0	328,082	0	0	0
28830	ALPHARETTA	GA		05/31/2018		0	0	0	0	0	0	0	0	11,064	0	0	0
28987	ATLANTA	GA		12/12/2013		2,413,329	0	0	0	0	0	0	0	52,678	0	0	0
29122	MILLEDGEVILLE	GA		12/12/2014		2,636,990	0	0	0	0	0	0	0	92,114	0	0	0
29135	DULUTH	GA		12/23/2014		1,836,673	0	0	0	0	0	0	0	236,647	0	0	0
29687	Canton	GA		04/13/2018		0	0	0	0	0	0	0	0	7,974	0	0	0
29692	Stone Mountain	GA		04/13/2018		0	0	0	0	0	0	0	0	5,811	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
28833	HONOLULU	HI		02/26/2013		4,827,931	0	0	0	0	0	0	0	322,307	0	0	0
29609	Honolulu	HI		07/27/2017		6,458,545	0	0	0	0	0	0	0	127,261	0	0	0
28358	CLINTON	IA		03/25/2011		19,456	0	0	0	0	0	0	0	5,547	0	0	0
28231	CHICAGO	IL		11/05/2008		2,418,601	0	0	0	0	0	0	0	345,275	0	0	0
28324	CHICAGO	IL		02/14/2011		879,420	0	0	0	0	0	0	0	125,593	0	0	0
28359	CHICAGO	IL		03/25/2011		18,079	0	0	0	0	0	0	0	5,155	0	0	0
28360	SCHILLER PARK	IL		03/25/2011		25,562	0	0	0	0	0	0	0	7,288	0	0	0
28407	HODGKINS	IL		05/05/2011		4,889,922	0	0	0	0	0	0	0	99,223	0	0	0
28513	AURORA	IL		09/23/2011		1,599,547	0	0	0	0	0	0	0	36,563	0	0	0
28685	CHICAGO	IL		03/30/2012		7,980,234	0	0	0	0	0	0	0	187,432	0	0	0
28837	CHICAGO	IL		03/28/2013		5,347,957	0	0	0	0	0	0	0	173,978	0	0	0
28862	CHICAGO	IL		04/04/2013		3,345,800	0	0	0	0	0	0	0	159,572	0	0	0
28920	WARREN	IL		08/23/2013		4,554,001	0	0	0	0	0	0	0	434,912	0	0	0
29042	ARLINGTON HEIGHTS	IL		05/01/2014		3,747,363	0	0	0	0	0	0	0	85,034	0	0	0
29047	LISLE	IL		06/19/2014		3,205,729	0	0	0	0	0	0	0	92,166	0	0	0
29052	LISLE	IL		06/19/2014		1,751,968	0	0	0	0	0	0	0	50,370	0	0	0
29053	LISLE	IL		06/19/2014		1,468,671	0	0	0	0	0	0	0	42,225	0	0	0
29054	LISLE	IL		06/19/2014		2,519,852	0	0	0	0	0	0	0	72,447	0	0	0
29057	MELROSE	IL		07/09/2014		4,070,466	0	0	0	0	0	0	0	102,956	0	0	0
29234	CHICAGO	IL		09/22/2015		1,017,571	0	0	0	0	0	0	0	4,255	0	0	0
28316	INDIANAPOLIS	IN		12/16/2010		364,378	0	0	0	0	0	0	0	36,958	0	0	0
28317	INDIANAPOLIS	IN		12/16/2010		177,015	0	0	0	0	0	0	0	17,954	0	0	0
29079	INDIANAPOLIS	IN		08/01/2014		1,465,105	0	0	0	0	0	0	0	27,369	0	0	0
28532	LEAWOOD	KS		01/17/2012		15,524,286	0	0	0	0	0	0	0	339,496	0	0	0
28787	LEAWOOD	KS		10/25/2012		7,693,572	0	0	0	0	0	0	0	177,543	0	0	0
29118	WICHITA	KS		11/18/2014		5,066,590	0	0	0	0	0	0	0	336,561	0	0	0
29123	LOUISVILLE	KY		12/12/2014		2,285,391	0	0	0	0	0	0	0	79,833	0	0	0
29143	DENNIS	MA		01/15/2015		1,238,168	0	0	0	0	0	0	0	34,164	0	0	0
2679804	BEVERLY	MA		12/19/2012		8,612,413	0	0	0	0	0	0	0	164,729	0	0	0
28479	FREDERICK	MD		09/28/2011		5,961,517	0	0	0	0	0	0	0	300,240	0	0	0
28531	TIMONIUM	MD		11/30/2011		6,691,512	0	0	0	0	0	0	0	157,488	0	0	0
28600	TIMONIUM	MD		02/28/2012		3,586,075	0	0	0	0	0	0	0	83,545	0	0	0
28769	HUNT VALLEY	MD		08/29/2012		539,445	0	0	0	0	0	0	0	12,975	0	0	0
28821	UPPER MARLBORO	MD		01/30/2013		3,721,196	0	0	0	0	0	0	0	181,126	0	0	0
28849	SILVER SPRINGS	MD		07/11/2013		16,950,658	0	0	0	0	0	0	0	347,190	0	0	0
29376	BOWIE	MD		03/21/2016		1,444,241	0	0	0	0	0	0	0	35,543	0	0	0
29453	HYATTSVILLE	MD		06/24/2016		1,905,988	0	0	0	0	0	0	0	69,738	0	0	0
2884902	SILVER SPRINGS	MD		06/06/2014		749,601	0	0	0	0	0	0	0	13,104	0	0	0
28199	BANGOR	ME		05/08/2008		4,624,206	0	0	0	0	0	0	0	192,074	0	0	0
28361	DETROIT	MI		03/25/2011		9,060	0	0	0	0	0	0	0	2,583	0	0	0
28362	STERLING HEIGHTS	MI		03/25/2011		9,764	0	0	0	0	0	0	0	2,784	0	0	0
28373	DETROIT	MI		03/25/2011		16,612	0	0	0	0	0	0	0	4,736	0	0	0
28374	HIGHLAND PARK	MI		03/25/2011		16,324	0	0	0	0	0	0	0	4,654	0	0	0
28984	ANN ARBOR	MI		12/18/2013		1,969,024	0	0	0	0	0	0	0	40,798	0	0	0
29034	ROCHESTER HILLS	MI		05/01/2014		2,962,202	0	0	0	0	0	0	0	67,218	0	0	0
2708802	BATTLE CREEK	MI		06/10/2004		763,252	0	0	0	0	0	0	0	474,676	0	0	0
27232	OAK PARK	MN		04/21/2003		4,540,642	0	0	0	0	0	0	0	1,022,603	0	0	0
28485	INVER GROVE HEIGHTS	MN		11/16/2011		1,032,205	0	0	0	0	0	0	0	33,237	0	0	0
28506	EAGAN	MN		09/23/2011		3,632,007	0	0	0	0	0	0	0	83,023	0	0	0
28507	BROOKLYN PARK	MN		09/23/2011		3,170,514	0	0	0	0	0	0	0	72,474	0	0	0
28773	SHAKOPEE	MN		08/29/2012		1,493,388	0	0	0	0	0	0	0	35,920	0	0	0
28799	ST PAUL	MN		10/30/2012		4,288,025	0	0	0	0	0	0	0	113,409	0	0	0
28975	MINNEAPOLIS	MN		01/06/2014		3,171,276	0	0	0	0	0	0	0	96,688	0	0	0
29099	MINNETONKA	MN		11/03/2014		1,419,086	0	0	0	0	0	0	0	35,815	0	0	0
29106	MAPLEWOOD	MN		09/24/2014		3,108,033	0	0	0	0	0	0	0	65,854	0	0	0
29510	MINNEAPOLIS	MN		01/03/2017		5,385,316	0	0	0	0	0	0	0	150,919	0	0	0
29610	Bloomington	MN		06/29/2017		976,744	0	0	0	0	0	0	0	32,651	0	0	0
29705	Saint Paul	MN		04/20/2018		0	0	0	0	0	0	0	0	112,902	0	0	0
28363	SPRINGFIELD	MO		03/25/2011		20,702	0	0	0	0	0	0	0	5,903	0	0	0
28891	KANSAS CITY	MO		06/06/2013		924,810	0	0	0	0	0	0	0	44,714	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal		Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration			
28892	KANSAS CITY	MO		06/06/2013		419,368	0	0	0	0	0	0	0	20,276	0	0	0
28893	KANSAS CITY	MO		06/06/2013		450,081	0	0	0	0	0	0	0	21,761	0	0	0
28894	KANSAS CITY	MO		06/06/2013		615,071	0	0	0	0	0	0	0	29,739	0	0	0
28895	KANSAS CITY	MO		06/06/2013		654,983	0	0	0	0	0	0	0	31,668	0	0	0
2061330	SOUTHAVEN	MS		08/15/2000		648,866	0	0	0	0	0	0	0	219,648	0	0	0
28028	NAGS HEAD	NC		12/27/2006		3,836,754	0	0	0	0	0	0	0	328,509	0	0	0
28409	WILMINGTON	NC		08/01/2011		1,345,269	0	0	0	0	0	0	0	29,473	0	0	0
28924	CEDAR POINT	NC		04/01/2014		1,432,192	0	0	0	0	0	0	0	41,983	0	0	0
28925	NEWPORT	NC		04/01/2014		3,967,877	0	0	0	0	0	0	0	116,314	0	0	0
28974	RALEIGH	NC		11/25/2013		8,410,570	0	0	0	0	0	0	0	174,350	0	0	0
29002	CHARLOTTE	NC		03/06/2014		1,318,997	0	0	0	0	0	0	0	55,011	0	0	0
29454	CHARLOTTE	NC		07/06/2016		2,289,148	0	0	0	0	0	0	0	44,195	0	0	0
29455	CHARLOTTE	NC		07/06/2016		595,238	0	0	0	0	0	0	0	3,999	0	0	0
29557	HIGH POINT	NC		03/10/2017		9,828,204	0	0	0	0	0	0	0	3,337,291	0	0	0
29619	Wilmington	NC		10/05/2017		5,492,202	0	0	0	0	0	0	0	119,029	0	0	0
2802802	NAGS HEAD	NC		06/03/2014		1,287,274	0	0	0	0	0	0	0	110,218	0	0	0
2900202	CHARLOTTE	NC		09/26/2018		0	0	0	0	0	0	0	0	300,883	0	0	0
27160	OMAHA	NE		05/31/2018		0	0	0	0	0	0	0	0	13,445	0	0	0
29001	ELKHORN	NE		02/21/2014		3,887,278	0	0	0	0	0	0	0	185,618	0	0	0
28162	DOVER	NH		11/21/2007		881,005	0	0	0	0	0	0	0	155,010	0	0	0
28866	MORRISON	NJ		05/08/2013		4,046,159	0	0	0	0	0	0	0	234,689	0	0	0
29043	BURLINGTON	NJ		07/01/2014		4,694,670	0	0	0	0	0	0	0	103,398	0	0	0
29116	HOLMDEL	NJ		01/15/2015		5,772,572	0	0	0	0	0	0	0	171,062	0	0	0
29120	KINNELON	NJ		12/15/2014		1,653,338	0	0	0	0	0	0	0	35,362	0	0	0
29131	WYCKOFF	NJ		12/15/2014		1,242,153	0	0	0	0	0	0	0	26,567	0	0	0
29133	MIDLAND PARK	NJ		12/15/2014		3,129,021	0	0	0	0	0	0	0	66,924	0	0	0
29134	POMPTON LAKES	NJ		12/15/2014		2,955,664	0	0	0	0	0	0	0	63,216	0	0	0
29497	SUMMIT	NJ		02/15/2017		4,413,663	0	0	0	0	0	0	0	129,236	0	0	0
29544	HOBOKEN	NJ		02/27/2017		490,394	0	0	0	0	0	0	0	13,198	0	0	0
29658	New Milford	NJ		12/14/2017		6,000,000	0	0	0	0	0	0	0	116,329	0	0	0
29688	Lyndhurst	NJ		04/13/2018		0	0	0	0	0	0	0	0	11,488	0	0	0
29690	Lyndhurst	NJ		04/13/2018		0	0	0	0	0	0	0	0	2,162	0	0	0
2881104	WESTFIELD	NJ		12/19/2012		703,210	0	0	0	0	0	0	0	13,406	0	0	0
8006650	SANTE FE	NM		04/09/1999		434,222	0	0	0	0	0	0	0	321,684	0	0	0
27657	LAS VEGAS	NV		07/22/2005		546,534	0	0	0	0	0	0	0	31,052	0	0	0
28101	LAS VEGAS	NV		09/10/2007		1,281,654	0	0	0	0	0	0	0	148,850	0	0	0
28391	LAS VEGAS	NV		03/30/2011		1,119,294	0	0	0	0	0	0	0	34,059	0	0	0
28855	LAS VEGAS	NV		03/22/2013		3,228,826	0	0	0	0	0	0	0	41,358	0	0	0
28856	LAS VEGAS	NV		03/22/2013		3,168,792	0	0	0	0	0	0	0	40,603	0	0	0
29033	LAS VEGAS	NV		06/05/2014		1,648,871	0	0	0	0	0	0	0	48,390	0	0	0
29048	LAS VEGAS	NV		06/13/2014		3,552,238	0	0	0	0	0	0	0	685,953	0	(1,764)	(1,764)
29676	Las Vegas	NV		01/31/2018		0	0	0	0	0	0	0	0	110,564	0	0	0
2765702	LAS VEGAS	NV		07/22/2005		419,899	0	0	0	0	0	0	0	23,857	0	0	0
2765703	LAS VEGAS	NV		07/22/2005		2,699,343	0	0	0	0	0	0	0	153,368	0	0	0
20009	WOODHAVEN	NY		07/28/2014		676,637	0	0	0	0	0	0	0	11,302	0	0	0
27047	HENRIETTA	NY		04/25/2002		1,672,663	0	0	0	0	0	0	0	1,033,114	0	0	0
28705	SCARSDALE	NY		12/27/2012		13,454,118	0	0	0	0	0	0	0	408,253	0	0	0
28868	NEW YORK	NY		05/02/2013		4,133,897	0	0	0	0	0	0	0	37,272	0	0	0
28871	NEW YORK	NY		05/09/2013		15,441,053	0	0	0	0	0	0	0	322,216	0	0	0
28882	BROOKLYN CENTER	NY		05/10/2013		20,621,926	0	0	0	0	0	0	0	449,677	0	0	0
28914	RYE	NY		08/27/2013		919,286	0	0	0	0	0	0	0	4,083	0	0	0
28915	RYE	NY		08/27/2013		1,249,643	0	0	0	0	0	0	0	5,518	0	0	0
28916	RYE	NY		08/27/2013		4,303,214	0	0	0	0	0	0	0	18,785	0	0	0
28953	Cohoes	NY		12/06/2013		326,602	0	0	0	0	0	0	0	13,866	0	0	0
28981	RIVERHEAD	NY		02/19/2014		908,437	0	0	0	0	0	0	0	34,900	0	0	0
29003	NEW YORK	NY		05/12/2014		6,059,796	0	0	0	0	0	0	0	128,903	0	0	0
29014	NEW YORK	NY		05/08/2014		6,048,574	0	0	0	0	0	0	0	125,809	0	0	0
29073	BROOKLYN CENTER	NY		08/08/2014		15,201,406	0	0	0	0	0	0	0	309,298	0	0	0
29405	LAKEWOOD	NY		05/16/2016		937,205	0	0	0	0	0	0	0	44,758	0	0	0
29763	Brooklyn	NY		08/09/2018		0	0	0	0	0	0	0	0	6,052	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
27731	WESTLAKE	OH		07/12/2005		470,549	0	0	0	0	0	0	0	168,310	0	0	0
27967	MIDDLEBURG HEIGHTS	OH		09/18/2006		1,730,485	0	0	0	0	0	0	0	114,311	0	0	0
28364	DAYTON	OH		03/25/2011		21,636	0	0	0	0	0	0	0	6,169	0	0	0
28365	DAYTON	OH		03/25/2011		18,778	0	0	0	0	0	0	0	5,354	0	0	0
28366	DAYTON	OH		03/25/2011		23,256	0	0	0	0	0	0	0	6,631	0	0	0
28367	KETTERING	OH		03/25/2011		16,469	0	0	0	0	0	0	0	4,696	0	0	0
28368	TOLEDO	OH		03/25/2011		22,266	0	0	0	0	0	0	0	6,349	0	0	0
28375	TOLEDO	OH		03/25/2011		20,880	0	0	0	0	0	0	0	5,953	0	0	0
28508	GLENWILLOW	OH		09/23/2011		2,683,270	0	0	0	0	0	0	0	61,336	0	0	0
28510	GLENWILLOW	OH		09/23/2011		1,571,117	0	0	0	0	0	0	0	35,914	0	0	0
28561	BROADVIEW HEIGHTS	OH		05/03/2012		2,039,047	0	0	0	0	0	0	0	98,266	0	0	0
28860	CLEVELAND	OH		03/08/2013		8,232,367	0	0	0	0	0	0	0	267,813	0	0	0
28961	CINCINNATI	OH		12/06/2013		119,754	0	0	0	0	0	0	0	5,084	0	0	0
28995	BEACHWOOD	OH		02/20/2014		2,631,423	0	0	0	0	0	0	0	88,069	0	0	0
29242	OLMSTEAD FALLS	OH		12/28/2015		1,351,864	0	0	0	0	0	0	0	26,616	0	0	0
29401	COLUMBUS	OH		05/31/2018		0	0	0	0	0	0	0	0	6,099	0	0	0
29403	FAIRFIELD	OH		05/31/2018		0	0	0	0	0	0	0	0	5,775	0	0	0
29406	SPRINGDALE	OH		05/31/2018		0	0	0	0	0	0	0	0	5,675	0	0	0
27431	WILSONVILE	OR		05/31/2018		0	0	0	0	0	0	0	0	110,867	0	0	0
28919	EUGENE	OR		08/13/2013		1,331,312	0	0	0	0	0	0	0	86,116	0	0	0
28972	PORTLAND	OR		11/06/2013		4,498,800	0	0	0	0	0	0	0	300	0	0	0
29173	PORTLAND	OR		09/01/2015		7,934,740	0	0	0	0	0	0	0	216,457	0	0	0
2843506	GRESHAM	OR		05/18/2011		423,685	0	0	0	0	0	0	0	6,116	0	0	0
27145	BUTLER	PA		10/15/2002		1,066,253	0	0	0	0	0	0	0	108,055	0	0	0
27146	BUTLER	PA		10/15/2002		2,132,509	0	0	0	0	0	0	0	216,111	0	0	0
27507	WILLOW GROVE	PA		04/29/2005		2,479,317	0	0	0	0	0	0	0	280,836	0	0	0
27876	WILLOW GROVE	PA		09/29/2006		1,335,809	0	0	0	0	0	0	0	121,063	0	0	0
28379	FRANKLIN PARK	PA		09/13/2011		6,086,998	0	0	0	0	0	0	0	562,503	0	0	0
28716	WILLOW GROVE	PA		10/02/2012		3,512,345	0	0	0	0	0	0	0	288,936	0	0	0
28900	HORSHAM	PA		06/28/2013		5,708,573	0	0	0	0	0	0	0	369,876	0	0	0
28978	SOUTH PARK	PA		05/01/2014		2,214,221	0	0	0	0	0	0	0	99,831	0	0	0
28979	NEW CASTLE	PA		12/09/2013		3,445,802	0	0	0	0	0	0	0	262,955	0	0	0
28980	MONROEVILLE	PA		03/14/2014		2,204,094	0	0	0	0	0	0	0	100,991	0	0	0
29046	ALLENTOWN	PA		09/11/2014		9,393,019	0	0	0	0	0	0	0	272,208	0	0	0
29149	MECHANICSBURG	PA		02/02/2015		562,050	0	0	0	0	0	0	0	29,546	0	0	0
29150	MECHANICSBURG	PA		02/02/2015		813,334	0	0	0	0	0	0	0	42,756	0	0	0
29151	LANCASTER	PA		02/02/2015		429,793	0	0	0	0	0	0	0	22,594	0	0	0
29152	LANCASTER	PA		02/02/2015		502,529	0	0	0	0	0	0	0	26,417	0	0	0
29153	CAMP HILL	PA		02/02/2015		553,775	0	0	0	0	0	0	0	29,111	0	0	0
29154	CAMP HILL	PA		02/02/2015		213,243	0	0	0	0	0	0	0	11,210	0	0	0
29156	CAMP HILL	PA		02/02/2015		208,288	0	0	0	0	0	0	0	10,949	0	0	0
29522	CRANBERRY TOWNSHIP	PA		01/19/2017		971,594	0	0	0	0	0	0	0	35,281	0	0	0
29524	EAST UNION TOWNSHIP	PA		12/16/2016		952,398	0	0	0	0	0	0	0	53,647	0	0	0
29537	JENKINS TOWNSHIP	PA		01/25/2017		14,925,877	0	0	0	0	0	0	0	834,531	0	0	0
29538	PITTSTON TOWNSHIP	PA		01/25/2017		13,299,338	0	0	0	0	0	0	0	743,589	0	0	0
29539	JENKINS TOWNSHIP	PA		01/25/2017		15,021,556	0	0	0	0	0	0	0	839,880	0	0	0
29540	HANOVER	PA		01/25/2017		13,682,055	0	0	0	0	0	0	0	764,987	0	0	0
29664	Hazleton	PA		01/11/2018		0	0	0	0	0	0	0	0	155,865	0	0	0
29755	Warrington	PA		09/27/2018		0	0	0	0	0	0	0	0	36,232	0	0	0
2750702	WILLOW GROVE	PA		06/28/2007		241,533	0	0	0	0	0	0	0	26,892	0	0	0
28923	SPARTANBURG	SC		08/23/2013		5,034,712	0	0	0	0	0	0	0	239,177	0	0	0
29451	MYRTLE BEACH	SC		07/01/2016		482,783	0	0	0	0	0	0	0	12,737	0	0	0
29689	Rock Hill	SC		02/21/2018		0	0	0	0	0	0	0	0	118,565	0	0	0
29691	Myrtle Beach	SC		04/13/2018		0	0	0	0	0	0	0	0	13,786	0	0	0
29695	Myrtle Beach	SC		04/13/2018		0	0	0	0	0	0	0	0	1,480	0	0	0
29697	Greenville	SC		04/13/2018		0	0	0	0	0	0	0	0	14,191	0	0	0
27608	BRENTWOOD	TN		04/01/2005		315,418	0	0	0	0	0	0	0	130,562	0	0	0
28079	MURFREESBORO	TN		06/22/2007		3,713,163	0	0	0	0	0	0	0	104,021	0	0	0
26637	CARROLLTON	TX		05/31/2018		0	0	0	0	0	0	0	0	75,096	0	0	0
27363	DALLAS	TX		01/28/2004		2,272,406	0	0	0	0	0	0	0	315,964	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
27500	HOUSTON	TX		01/25/2005		788,722	0	0	0	0	0	0	0	135,578	0	0	0
27918	HOUSTON	TX		08/14/2006		2,892,079	0	0	0	0	0	0	0	83,152	0	0	0
27957	SAN ANTONIO	TX		07/03/2007		545,315	0	0	0	0	0	0	0	82,179	0	0	0
28117	EL PASO	TX		08/27/2007		93,155	0	0	0	0	0	0	0	17,546	0	0	0
28118	EL PASO	TX		09/27/2007		151,316	0	0	0	0	0	0	0	27,939	0	0	0
28119	EL PASO	TX		09/27/2007		109,284	0	0	0	0	0	0	0	20,178	0	0	0
28120	EL PASO	TX		09/27/2007		288,971	0	0	0	0	0	0	0	53,355	0	0	0
28121	EL PASO	TX		09/17/2007		116,639	0	0	0	0	0	0	0	21,536	0	0	0
28122	EL PASO	TX		09/17/2007		110,334	0	0	0	0	0	0	0	20,372	0	0	0
28123	EL PASO	TX		09/27/2007		172,332	0	0	0	0	0	0	0	31,819	0	0	0
28124	EL PASO	TX		09/17/2007		213,313	0	0	0	0	0	0	0	39,386	0	0	0
28125	EL PASO	TX		09/27/2007		128,199	0	0	0	0	0	0	0	23,670	0	0	0
28126	EL PASO	TX		08/27/2007		136,628	0	0	0	0	0	0	0	25,734	0	0	0
28127	EL PASO	TX		08/27/2007		157,329	0	0	0	0	0	0	0	29,633	0	0	0
28128	EL PASO	TX		08/27/2007		166,644	0	0	0	0	0	0	0	31,388	0	0	0
28129	EL PASO	TX		09/17/2007		212,262	0	0	0	0	0	0	0	39,192	0	0	0
28181	EL PASO	TX		02/12/2008		2,313,653	0	0	0	0	0	0	0	387,225	0	0	0
28369	DALLAS	TX		03/25/2011		22,885	0	0	0	0	0	0	0	6,525	0	0	0
28370	GRANBURY	TX		03/25/2011		22,378	0	0	0	0	0	0	0	6,380	0	0	0
28371	SAN ANTONIO	TX		03/25/2011		26,156	0	0	0	0	0	0	0	7,458	0	0	0
28514	PLANO	TX		09/23/2011		3,998,763	0	0	0	0	0	0	0	91,406	0	0	0
28515	HOUSTON	TX		09/23/2011		1,535,758	0	0	0	0	0	0	0	35,105	0	0	0
28597	HOUSTON	TX		03/07/2012		10,877,801	0	0	0	0	0	0	0	250,263	0	0	0
28763	AUSTIN	TX		09/28/2012		6,049,265	0	0	0	0	0	0	0	236,209	0	0	0
28770	DALLAS	TX		08/29/2012		3,488,639	0	0	0	0	0	0	0	83,912	0	0	0
28779	DALLAS	TX		10/15/2012		29,026,791	0	0	0	0	0	0	0	646,614	0	0	0
28784	AMARILLO	TX		05/31/2018		0	0	0	0	0	0	0	0	130,954	0	0	0
28813	AUSTIN	TX		01/25/2013		6,323,401	0	0	0	0	0	0	0	171,642	0	0	0
28854	IRVING	TX		03/22/2013		8,348,446	0	0	0	0	0	0	0	107,487	0	0	0
28858	HOUSTON	TX		02/27/2013		2,196,084	0	0	0	0	0	0	0	102,559	0	0	0
28886	KATY	TX		06/05/2013		3,254,283	0	0	0	0	0	0	0	544,207	0	0	0
28960	VICTORIA	TX		12/06/2013		163,301	0	0	0	0	0	0	0	6,933	0	0	0
29017	SAN ANTONIO	TX		07/02/2014		3,384,827	0	0	0	0	0	0	0	70,608	0	0	0
29056	DALLAS	TX		06/13/2014		964,568	0	0	0	0	0	0	0	21,326	0	0	0
29058	ARLINGTON	TX		06/13/2014		964,568	0	0	0	0	0	0	0	21,326	0	0	0
29059	RICHARDSON	TX		06/13/2014		2,319,555	0	0	0	0	0	0	0	124,495	0	0	0
29060	HOUSTON	TX		06/13/2014		1,461,205	0	0	0	0	0	0	0	32,307	0	0	0
29130	HOUSTON	TX		12/09/2014		5,000,000	0	0	0	0	0	0	0	81,991	0	0	0
29145	WESLACO	TX		01/15/2015		793,697	0	0	0	0	0	0	0	21,900	0	0	0
29166	LUFKIN	TX		04/29/2015		730,992	0	0	0	0	0	0	0	23,508	0	0	0
29169	WACO	TX		04/29/2015		313,282	0	0	0	0	0	0	0	10,075	0	0	0
29261	SOCORRO	TX		09/10/2015		1,106,638	0	0	0	0	0	0	0	83,516	0	0	0
29274	WOODLANDS	TX		12/17/2015		327,665	0	0	0	0	0	0	0	8,729	0	0	0
29276	WOODLANDS	TX		12/17/2015		505,954	0	0	0	0	0	0	0	13,479	0	0	0
29277	CONROE	TX		12/17/2015		761,339	0	0	0	0	0	0	0	20,282	0	0	0
29278	WOODLANDS	TX		12/17/2015		414,407	0	0	0	0	0	0	0	11,040	0	0	0
29279	SPRING	TX		12/17/2015		279,475	0	0	0	0	0	0	0	7,445	0	0	0
29280	WOODLANDS	TX		12/17/2015		814,343	0	0	0	0	0	0	0	21,694	0	0	0
29282	COPPELL	TX		12/17/2015		231,294	0	0	0	0	0	0	0	6,162	0	0	0
29283	SPRING	TX		12/17/2015		154,190	0	0	0	0	0	0	0	4,108	0	0	0
29284	MANSFIELD	TX		12/17/2015		327,674	0	0	0	0	0	0	0	8,729	0	0	0
29325	SAN ANTONIO	TX		09/01/2016		3,424,679	0	0	0	0	0	0	0	63,136	0	0	0
29369	DALLAS	TX		01/28/2016		1,905,188	0	0	0	0	0	0	0	54,334	0	0	0
29448	HOUSTON	TX		07/13/2016		471,395	0	0	0	0	0	0	0	8,890	0	0	0
29500	HOUSTON	TX		05/31/2018		0	0	0	0	0	0	0	0	90,718	0	0	0
29617	Mesquite	TX		08/30/2017		244,291	0	0	0	0	0	0	0	7,856	0	0	0
29645	Baytown	TX		12/07/2017		9,815,385	0	0	0	0	0	0	0	405,868	0	0	0
2830602	EL PASO	TX		10/07/2010		27,829,086	0	0	0	0	0	0	0	557,392	0	0	0
2881302	AUSTIN	TX		01/25/2013		7,844,062	0	0	0	0	0	0	0	210,216	0	0	0
2885802	HOUSTON	TX		02/04/2016		1,082,379	0	0	0	0	0	0	0	46,641	0	0	0

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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
28905	SANDY	UT		07/19/2013		7,496,524	0	0	0	0	0	0	0	239,864	0	0	0
28917	ST GEORGE	UT		07/31/2013		5,098,705	0	0	0	0	0	0	0	157,478	0	0	0
28930	SANDY	UT		07/31/2013		1,108,414	0	0	0	0	0	0	0	34,234	0	0	0
28937	DRAPER	UT		10/28/2014		1,469,036	0	0	0	0	0	0	0	23,357	0	0	0
29348	OREM	UT		01/22/2016		2,421,070	0	0	0	0	0	0	0	51,835	0	0	0
29366	SALT LAKE CITY	UT		01/28/2016		2,349,763	0	0	0	0	0	0	0	87,094	0	0	0
29408	RIVERTON	UT		09/27/2016		2,352,213	0	0	0	0	0	0	0	54,852	0	0	0
29456	LINDON	UT		08/03/2016		1,082,369	0	0	0	0	0	0	0	109,296	0	0	0
29457	LINDON	UT		12/20/2016		458,935	0	0	0	0	0	0	0	46,192	0	0	0
29471	SALT LAKE CITY	UT		11/02/2016		12,304,354	0	0	0	0	0	0	0	554,562	0	0	0
29496	MURRAY	UT		11/09/2016		1,929,987	0	0	0	0	0	0	0	72,532	0	0	0
29546	SALT LAKE CITY	UT		03/01/2017		2,039,760	0	0	0	0	0	0	0	55,262	0	0	0
29778	West Valley City	UT		10/16/2018		0	0	0	0	0	0	0	0	736	0	0	0
2954602	Salt Lake City	UT		05/01/2017		1,891,105	0	0	0	0	0	0	0	50,897	0	0	0
28003	ALEXANDRIA	VA		11/29/2006		12,160,834	0	0	0	0	0	0	0	414,435	0	0	0
28456	MANASSAS	VA		05/31/2018		0	0	0	0	0	0	0	0	49,566	0	0	0
28574	ALEXANDRIA	VA		02/14/2012		22,202,605	0	0	0	0	0	0	0	408,249	0	0	0
28595	NORFOLK	VA		04/03/2012		5,987,208	0	0	0	0	0	0	0	521,266	0	0	0
28741	MC LEAN	VA		06/01/2012		6,048,452	0	0	0	0	0	0	0	199,397	0	0	0
28876	RICHMOND	VA		05/08/2013		6,266,789	0	0	0	0	0	0	0	122,235	0	0	0
28952	HAMPTON	VA		12/06/2013		397,365	0	0	0	0	0	0	0	16,870	0	0	0
28962	FAIRFAX	VA		12/06/2013		598,770	0	0	0	0	0	0	0	25,421	0	0	0
29105	ARLINGTON HEIGHTS	VA		10/01/2014		1,962,927	0	0	0	0	0	0	0	35,532	0	0	0
29492	CHANTILLY	VA		11/09/2016		980,546	0	0	0	0	0	0	0	20,130	0	0	0
29685	Urbanna	VA		02/15/2018		0	0	0	0	0	0	0	0	277,977	0	0	0
29686	Topping	VA		02/15/2018		0	0	0	0	0	0	0	0	166,786	0	0	0
29696	Virginia Beach	VA		04/13/2018		0	0	0	0	0	0	0	0	1,892	0	0	0
28145	SEATTLE	WA		08/24/2007		1,980,096	0	0	0	0	0	0	0	83,857	0	0	0
28480	SEATTLE	WA		08/09/2011		5,504,265	0	0	0	0	0	0	0	285,636	0	0	0
28761	SEATTLE	WA		06/01/2012		10,436,440	0	0	0	0	0	0	0	209,552	0	0	0
28990	BELLEVUE	WA		09/10/2014		1,899,628	0	0	0	0	0	0	0	41,478	0	0	0
29114	EVERETT	WA		11/12/2014		9,788,749	0	0	0	0	0	0	0	156,385	0	0	0
29410	EDMONDS	WA		07/28/2016		1,463,494	0	0	0	0	0	0	0	35,029	0	0	0
29412	LYNNWOOD	WA		06/28/2016		3,408,731	0	0	0	0	0	0	0	80,361	0	0	0
29657	Olympia	WA		12/01/2017		5,000,000	0	0	0	0	0	0	0	98,106	0	0	0
29722	Bellingham	WA		05/30/2018		0	0	0	0	0	0	0	0	38,301	0	0	0
29726	Bellingham	WA		05/30/2018		0	0	0	0	0	0	0	0	28,725	0	0	0
2843706	KENT	WA		05/18/2011		335,973	0	0	0	0	0	0	0	5,075	0	0	0
3007230	PUYALLUP	WA		09/23/1998		835,019	0	0	0	0	0	0	0	160,768	0	0	0
28509	NEW BERLIN	WI		09/23/2011		624,063	0	0	0	0	0	0	0	14,265	0	0	0
28772	NEW BERLIN	WI		08/29/2012		560,280	0	0	0	0	0	0	0	13,476	0	0	0
28798	HOWARD	WI		11/15/2012		1,932,874	0	0	0	0	0	0	0	61,009	0	0	0
29072	HOWARD	WI		07/28/2014		1,035,024	0	0	0	0	0	0	0	28,194	0	0	0
29121	MILWAUKEE	WI		02/20/2015		13,162,419	0	0	0	0	0	0	0	526,794	0	0	0
29318	WAUKESHA	WI		02/11/2016		2,489,886	0	0	0	0	0	0	0	75,022	0	0	0
29559	MILWAUKEE	WI		03/10/2017		13,178,770	0	0	0	0	0	0	0	1,074,018	0	0	0
28182	CHARLESTON	WV		01/24/2008		3,888,471	0	0	0	0	0	0	0	104,599	0	0	0
0299999. Mortgages with partial repayments						1,660,019,629	0	0	0	0	0	0	0	75,725,122	0	(1,764)	(1,764)
0599999 - Totals						1,846,749,550	0	(43,225)	0	0	(43,225)	0	187,397,156	275,219,810	0	(199,013)	(199,013)

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	OAKTREE REDF II FUND		GRAND CAYMAN	CYM	OAKTREE REDF II FUND		12/27/2017		1,656,643	1,727,043	1,727,043	70,400	0	0	0	0	16,137	3,465,000	1.740
000000-00-0	MESA WEST RE INC FUND IV LP		WILMINGTON	DE	MESA WEST RE INC FUND IV LP		03/17/2017		4,853,253	4,930,936	4,930,936	101,111	0	0	0	0	298,305	10,850,000	4.950
000000-00-0	CLARION PARTNERS DEBT INVEST FUND		WILMINGTON	DE	CLARION PARTNERS DEBT INVEST FUND		11/20/2015		8,050,861	9,060,666	9,060,666	274,107	0	0	0	0	395,770	8,472,064	34.270
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated									14,560,758	15,718,645	15,718,645	445,618	0	0	0	0	710,213	22,787,064	XXX
000000-00-0	HARBERT POWER FUND III, LLC PRVT		WILMINGTON	DE	HARBERT POWER FUND III, LLC PRVT		10/31/2006	3	6,404,247	17,864,485	17,864,485	1,506,771	0	0	0	0	65,236	2,322,705	27.880
000000-00-0	CASTLE HARLAN PARTNERS IV, LP PRVT		NEW YORK	NY	CASTLE HARLAN PARTNERS IV, LP PRVT		06/05/2002	3	415,567	580,373	580,373	(15,783)	0	0	0	0	15,714	425,997	1.840
000000-00-0	LANDMARK PRIVATE EQUITY IX , LP PRVT		SIMSBURY	CT	LANDMARK PRIVATE EQUITY IX , LP PRVT		12/29/2000	3	0	128,138	128,138	869	0	0	0	0	0	314,856	8.510
000000-00-0	BOSTON MILLENNIA FUND II, LP PRVT		BOSTON	MA	BOSTON MILLENNIA FUND II, LP PRVT		12/29/2000	1	998,035	998,035	998,035	0	0	111,341	0	0	11,636	0	1.930
000000-00-0	DOMINION FUND V L.P. PRVT		WALNUT CREEK	CA	DOMINION FUND V L.P. PRVT		12/29/2000	1	0	0	0	0	0	0	0	0	0	0	0.000
000000-00-0	THOMAS H.LEE V, LP PRVT		BOSTON	MA	THOMAS H.LEE V, LP PRVT		09/26/2001	3	0	0	0	0	0	0	0	0	0	0	0.000
000000-00-0	BLACKSTONE EVENT FUND PRVT		WILMINGTON	DE	BLACKSTONE EVENT FUND PRVT		04/02/2007	13	0	106,409	106,409	(38,401)	0	0	0	0	16,304	0	7.880
000000-00-0	FUNDAMENTAL PARTNERS L.P. PRVT		NEW YORK	NY	FUNDAMENTAL PARTNERS L.P. PRVT		09/21/2007	3	91,630	119,486	119,486	(244,904)	0	516,677	0	0	859,725	0	6.410
000000-00-0	TENASKA POWER FUND II, L.P. PRVT		WILMINGTON	DE	TENASKA POWER FUND II, L.P. PRVT		10/11/2007	3	351,285	631,090	631,090	(5,772)	0	0	0	0	0	0	1.450
000000-00-0	SOLUS LLC		NEW YORK	NY	SOLUS LLC		07/01/2014	11	5,685,823	5,999,412	5,999,412	(127,580)	0	0	0	0	0	0	0.790
000000-00-0	GREEN MOUNTAIN PARTNERS III, LP PRVT		QUECHEE	VT	GREEN MOUNTAIN PARTNERS III, LP PRVT		07/11/2002	2	1,634,255	2,394,042	2,394,042	(438,051)	0	0	0	0	65,059	0	15.860
000000-00-0	LEXINGTON CAPITAL PARTNER V, LP PRVT		NEW YORK	NY	LEXINGTON CAPITAL PARTNER V, LP PRVT		02/21/2002	3	0	116,139	116,139	(596,940)	0	0	0	0	536,752	73,015	2.490
000000-00-0	BERKSHIRE FUNDS VI ,LP PRVT		BOSTON	MA	BERKSHIRE FUNDS VI ,LP PRVT		07/11/2002	3	0	1,845,582	1,845,582	(419,299)	0	0	0	0	1,346,313	324,887	0.990
000000-00-0	BERKSHIRE FUND IX LP		SIMSBURY	CT	BERKSHIRE FUND IX LP		03/03/2017	3	7,190,441	6,610,559	6,610,559	(444,010)	0	0	0	0	219,151	9,825,166	1.070
000000-00-0	LANDMARK EQUITY PARTNERS V, LP PRVT		BOSTON	MA	LANDMARK EQUITY PARTNERS V, LP PRVT		12/29/2000	1	0	0	0	(8,020)	0	0	0	0	6,458	0	0.000
000000-00-0	NAUTIC PARTNERS VIII LP		WILMINGTON	DE	NAUTIC PARTNERS VIII LP		12/14/2016	3	951,546	1,350,100	1,350,100	1,254,040	0	0	0	0	90,802	3,229,969	2.130
000000-00-0	GREEN EQUITY INVESTORS VII LP		WILMINGTON	DE	GREEN EQUITY INVESTORS VII LP		05/12/2017	3	7,291,456	7,352,638	7,352,638	84,300	0	0	0	0	0	8,366,855	0.920
000000-00-0	HARVEST PARTNERS VII LP		WILMINGTON	DE	HARVEST PARTNERS VII LP		09/28/2016	3	7,879,987	8,442,480	8,442,480	698,280	0	0	0	0	0	6,289,451	1.270
000000-00-0	CVC CREDIT PARTNERS EURO MID MARKET		WILMINGTON	DE	CVC CREDIT PARTNERS EURO MID MARKET		05/18/2016		8,351,763	8,543,313	8,543,313	123,638	0	0	0	0	452,479	2,068,935	23.370
000000-00-0	SILVER OAK SVS PARTNERS III LP		WILMINGTON	DE	SILVER OAK SVS PARTNERS III LP		11/21/2016	3	3,773,965	3,695,187	3,695,187	145,667	0	0	0	0	0	7,364,323	7.150
000000-00-0	WILLIAM BLAIR CAPITAL PARTNERS III PRVT		CHICAGO	IL	WILLIAM BLAIR CAPITAL PARTNERS III PRVT		11/30/2001	2	0	0	0	0	0	0	0	0	0	0	0.000
000000-00-0	WILLIAM BLAIR CAPITAL PARTNERS II, PRVT		CHICAGO	IL	WILLIAM BLAIR CAPITAL PARTNERS II, PRVT		12/29/2000	2	0	0	0	0	0	0	0	0	0	0	0.000
000000-00-0	GTCR FUND XII LP		WILMINGTON	DE	GTCR FUND XII LP		05/04/2018	3	535,437	535,436	535,436	(1)	0	0	0	0	0	3,214,563	0.000
000000-00-0	CHARLESBANK CAP PTNS IX LP		WILMINGTON	DE	CHARLESBANK CAP PTNS IX LP		07/16/2018	3	271,591	273,895	273,895	2,304	0	0	0	0	0	1,603,409	0.540
000000-00-0	STONEPEAK INFRASTRUCTURE PTNRS III		WILMINGTON	DE	STONEPEAK INFRASTRUCTURE PTNRS III		02/22/2018	3	869,718	779,758	779,758	(89,960)	0	0	0	0	590	7,620,840	0.340
000000-00-0	CARLYLE REALTY PARTNERS VIII LP		WILMINGTON	DE	CARLYLE REALTY PARTNERS VIII LP		12/04/2017	10	280,630	204,998	204,998	(75,632)	0	0	0	0	0	3,469,269	0.480
000000-00-0	CHARLESBANK CAP PTNS IX OVERAGE PR		WILMINGTON	DE	CHARLESBANK CAP PTNS IX OVERAGE PR		05/21/2018	3	429,111	433,150	433,150	4,039	0	0	0	0	0	1,070,889	1.400
000000-00-0	QUANTUM ENERGY PARTNERS VII		WILMINGTON	DE	QUANTUM ENERGY PARTNERS VII		05/30/2018	3	1,636,021	1,590,126	1,590,126	(45,894)	0	0	0	0	817	2,708,609	0.490
000000-00-0	GOOD HILL PARTNERS LP		WILMINGTON	DE	GOOD HILL PARTNERS LP		06/28/2018		1,900,000	1,928,712	1,928,712	28,712	0	0	0	0	0	0	2.630
000000-00-0	BLACKSTONE EXPT FUND LP		WILMINGTON	DE	BLACKSTONE EXPT FUND LP		07/27/2018		1,320,500	1,328,058	1,328,058	7,558	0	0	0	0	0	0	0.320
000000-00-0	EAST LODGE EUROPEAN ABS FUND		WILMINGTON	DE	EAST LODGE EUROPEAN ABS FUND		12/29/2017	10	1,500,000	1,564,361	1,564,361	64,361	0	0	0	0	0	0	14.150
000000-00-0	PEAK ROCK CAPITAL FUND II		WILMINGTON	DE	PEAK ROCK CAPITAL FUND II		01/31/2018	3	545,075	764,538	764,538	219,462	0	0	0	0	10,088	2,394,102	20.590
000000-00-0	CLEARLAKE CAPITAL PARTNERS V		WILMINGTON	DE	CLEARLAKE CAPITAL PARTNERS V		02/01/2018	3	890,319	1,053,537	1,053,537	163,218	0	0	0	0	0	1,350,902	0.390
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS IV		WILMINGTON	DE	MACQUARIE INFRASTRUCTURE PARTNERS IV		05/17/2018	3	259,953	219,904	219,904	(40,049)	0	0	0	0	0	2,940,047	0.490
000000-00-0	PETERSHILL PRIVATE EQUITY LP		WILMINGTON	DE	PETERSHILL PRIVATE EQUITY LP		05/07/2018	3	541,951	613,120	613,120	71,169	0	0	0	0	0	2,658,049	0.670
000000-00-0	PEAK ROCK CAP CREDIT FUND II		WILMINGTON	DE	PEAK ROCK CAP CREDIT FUND II		03/06/2018	3	41,523	62,914	62,914	21,391	0	0	0	0	3,153	701,887	1.510
000000-00-0	DYAL CAPITAL PARTNERS IV		WILMINGTON	DE	DYAL CAPITAL PARTNERS IV		06/11/2018	3	437,500	391,406	391,406	(46,094)	0	0	0	0	1,105	8,312,500	1.670
000000-00-0	BRYNWOOD PARTNERS VIII LP		WILMINGTON	DE	BRYNWOOD PARTNERS VIII LP		04/20/2018	3	2,328,215	2,226,995	2,226,995	(101,220)	0	0	0	0	0	4,188,785	2.870
000000-00-0	KKR GLOBAL INFRASTRUCR INVEST III		GRAND CAYMAN	CYM	KKR GLOBAL INFRASTRUCR INVEST III		12/03/2018	3	221,721	221,721	221,721	0	0	0	0	0	0	2,978,279	0.000
000000-00-0	J.W. CHILDS EQUITY PARTNERS II , L PRVT		BOSTON	MA	J.W. CHILDS EQUITY PARTNERS II , L PRVT		12/29/2000	3	267,860	349,766	349,766	68,166	0	48,540	0	0	0	1,506,512	1.020
000000-00-0	LEXINGTON CAPITAL PARTNER II, LP PRVT		NEW YORK	NY	LEXINGTON CAPITAL PARTNER II, LP PRVT		12/29/2000	3	0	0	0	0	0	0	0	0	0	0	0.000
000000-00-0	EMSO ROSE LTD		GRAND CAYMAN	CYM	EMSO ROSE LTD		11/01/2016	12	2,800,000	2,927,506	2,927,506	(173,985)	0	0	0	0	0	0	1.160
000000-00-0	QUAD-C PARTNERS IX		MINNEAPOLIS	MN	QUAD-C PARTNERS IX		04/26/2017	3	1,881,809	1,911,823	1,911,823	89,492	0	0	0	0	3,523,295	0	1.380
000000-00-0	TWO SIGMA RISK ENHANCED PREMIA FUND		WILMINGTON	DE	TWO SIGMA RISK ENHANCED PREMIA FUND		09/30/2016	4	6,987,271	7,817,713	7,817,713	540,836	0	0	0	0	0	0	1.280
000000-00-0	BLACKSTONE GRP FUND		GRAND CAYMAN	CYM	BLACKSTONE GRP FUND		10/06/2016	13	50,976	50,976	50,976	309,185	0	353,272	0	0	0	0	3.740
000000-00-0	BLACKSTONE FI & TRADING FUND		WILMINGTON	DE	BLACKSTONE FI & TRADING FUND		10/11/2016	4	12,927,560	14,788,288	14,788,288	570,506	0	0	0	0	0	0	1.470
000000-00-0	ELLIOTT ASSOCIATES LP CL A		WILMINGTON	DE	ELLIOTT ASSOCIATES LP CL A		01/03/2017	13	2,093,000	2,320,418	2,320,418	108,335	0	0	0	0	0	0	0.060
000000-00-0	ELLIOTT ASSOCIATES LP CL B		WILMINGTON	DE	ELLIOTT ASSOCIATES LP CL B		12/30/2016	13	2,327,500	2,592,326	2,592,326	125,093	0	0	0	0	3,150,000	0	0.070
000000-00-0	VERITAS CAPITAL FUND VI LP		WILMINGTON	DE	VERITAS CAPITAL FUND VI LP		06/15/2017	3	7,999,620	7,652,278	7,652,278	(236,213)	0	0	0	0	0	6,000,380	1.130

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	BAYVIEW OPPORTUNITY FUND V		WILMINGTON	DE	BAYVIEW OPPORTUNITY FUND V		03/22/2017	10	691,068	740,037	740,037	45,700	0	0	0	0	0	1,105,932	1.220
000000-00-0	BAYVIEW MSR OPPORTUNITY DOMESTIC		WILMINGTON	DE	BAYVIEW MSR OPPORTUNITY DOMESTIC		06/30/2017	10	1,221,223	1,345,448	1,345,448	105,277	0	0	0	0	0	407,777	0.820
000000-00-0	ELEMENT CAPITAL FUND		WILMINGTON	DE	ELEMENT CAPITAL FUND		03/01/2017	4	468,000	552,558	552,558	71,614	0	0	0	0	0	0	0.100
000000-00-0	GCG INVESTORS IV LP		WILMINGTON	DE	GCG INVESTORS IV LP		03/14/2017	2	2,256,610	2,211,580	2,211,580	22,716	0	0	0	0	22,944	1,493,390	9.080
000000-00-0	GREAT HILL EQUITY PARTNERS VI LP		WILMINGTON	DE	GREAT HILL EQUITY PARTNERS VI LP		10/30/2017	3	1,837,420	2,195,958	2,195,958	358,602	0	0	0	0	0	3,614,866	0.960
000000-00-0	KAYNE SENIOR CREDIT FUND III		WILMINGTON	DE	KAYNE SENIOR CREDIT FUND III		05/30/2017		6,358,396	6,274,696	6,274,696	(44,888)	0	0	0	0	434,851	2,222,075	10.970
000000-00-0	MARANON SR CREDIT STRATEGIES FND V		WILMINGTON	DE	MARANON SR CREDIT STRATEGIES FND V		09/21/2017	3	450,000	533,724	533,724	83,687	0	0	0	0	0	2,550,000	43.240
000000-00-0	GENSTAR CAPITAL PARTNERS VIII		WILMINGTON	DE	GENSTAR CAPITAL PARTNERS VIII		04/28/2017	3	3,253,389	3,778,188	3,778,188	524,799	0	0	0	0	0	2,706,332	1.200
000000-00-0	SHELTER GROWTH OPPOR FUND LTD		WILMINGTON		SHELTER GROWTH OPPOR FUND LTD		05/01/2017	10	1,500,000	1,646,384	1,646,384	81,791	0	0	0	0	0	0	1.910
000000-00-0	NEW MOUNTAIN PARTNERS V		WILMINGTON	DE	NEW MOUNTAIN PARTNERS V		11/29/2017	3	839,484	783,348	783,348	(46,974)	0	0	0	0	0	2,140,690	1.870
000000-00-0	ENCAP ENERGY CAPITAL FUND XI LP		HOUSTON	TX	ENCAP ENERGY CAPITAL FUND XI LP		07/17/2017	3	321,640	260,899	260,899	(45,010)	0	0	0	0	0	2,678,360	0.290
000000-00-0	INSIGHT VENTURE PARTNERS X LP		GRAND CAYMAN	CYM	INSIGHT VENTURE PARTNERS X LP		04/17/2018	3	1,536,216	1,544,344	1,544,344	8,128	0	0	0	0	0	2,213,784	0.390
000000-00-0	TAILWIND CAPITAL PARTNERS III LP		WILMINGTON	DE	TAILWIND CAPITAL PARTNERS III LP		09/27/2018	3	300,724	332,520	332,520	31,796	0	0	0	0	0	2,699,276	1.320
000000-00-0	GENSTAR VIII OPPORTUNITIES FUND I		WILMINGTON	DE	GENSTAR VIII OPPORTUNITIES FUND I		10/05/2017	3	1,463,135	1,551,981	1,551,981	88,846	0	0	0	0	0	172,848	0.660
000000-00-0	EQT INFRASTRUCTURE III		ATLANTA	GA	EQT INFRASTRUCTURE III		10/25/2017		4,616,059	5,201,608	5,201,608	585,549	0	0	0	(220,356)	0	2,967,651	0.480
000000-00-0	DYAL PARTNERS III PE		WILMINGTON	DE	DYAL PARTNERS III PE		01/08/2016	3	4,075,378	5,416,407	5,416,407	830,473	0	0	0	0	327,701	5,627,084	1.330
000000-00-0	MACHINE ZONE SERIES D		WILMINGTON	DE	MACHINE ZONE SERIES D		02/18/2016	3	3,359,980	3,359,980	3,359,980	0	0	0	0	0	0	21	0.160
000000-00-0	TA SUBORDINATED DEBT FUND IV LP		WILMINGTON	DE	TA SUBORDINATED DEBT FUND IV LP		02/22/2016	3	3,311,088	3,638,425	3,638,425	235,526	0	0	0	0	192,063	3,255,000	3.510
000000-00-0	TA XII-A		WILMINGTON	DE	TA XII-A		02/22/2016	3	4,326,665	5,790,310	5,790,310	818,717	0	0	0	0	40,390	1,855,000	0.490
000000-00-0	CI CAPITAL INVESTORS III LP		WILMINGTON	DE	CI CAPITAL INVESTORS III LP		03/14/2016	3	4,146,655	4,523,370	4,523,370	709,921	0	0	0	0	0	6,353,345	3.380
000000-00-0	K3 PRIVATE INVESTORS LP		WILMINGTON	DE	K3 PRIVATE INVESTORS LP		07/18/2016	3	6,766,599	8,089,814	8,089,814	767,948	0	0	0	0	0	2,433,400	3.690
000000-00-0	THOMA BRAVO FUND XII		WILMINGTON	DE	THOMA BRAVO FUND XII		05/31/2016	3	12,395,087	13,600,039	13,600,039	1,195,886	0	0	0	0	0	1,488,858	0.860
000000-00-0	VISTA EQUITY PARTNERS FUND VI LP		GRAND CAYMAN	CYM	VISTA EQUITY PARTNERS FUND VI LP		06/28/2016	3	13,679,945	14,504,437	14,504,437	855,185	0	0	0	0	2,746,782	1,115,846	0.550
000000-00-0	COMVEST INVESTMENT PARTNERS V BALP		WILMINGTON	DE	COMVEST INVESTMENT PARTNERS V BALP		11/02/2015	3	4,364,819	3,841,633	3,841,633	18,772	0	0	0	0	0	2,611,847	4.380
000000-00-0	GENSTAR CAPITAL PARTNERS VII		WILMINGTON	DE	GENSTAR CAPITAL PARTNERS VII		10/01/2015	3	7,995,497	13,448,609	13,448,609	1,515,083	0	0	0	0	3,008,042	674,275	2.330
000000-00-0	HELLMAN & FRIEDMAN INVESTORS VIII		GRAND CAYMAN	CYM	HELLMAN & FRIEDMAN INVESTORS VIII		09/01/2016	3	6,465,556	7,447,925	7,447,925	723,529	0	0	0	0	0	1,980,250	0.340
000000-00-0	CHAMBERS ENERGY CAPITAL III		WILMINGTON	DE	CHAMBERS ENERGY CAPITAL III		05/13/2016	3	5,647,330	6,033,897	6,033,897	414,748	0	0	0	0	291,864	2,115,339	2.650
000000-00-0	AMERICAN SECURITIES PARTNERS VII		WILMINGTON	DE	AMERICAN SECURITIES PARTNERS VII		01/19/2016	3	6,281,686	5,732,270	5,732,270	(1,176,577)	0	0	0	0	819,642	3,913,713	0.600
000000-00-0	COATUE QUALIFIED PARTNERS LP		WILMINGTON	DE	COATUE QUALIFIED PARTNERS LP		10/01/2015	10	0	38,804	38,804	(947,201)	0	0	0	0	955,181	0	0.090
000000-00-0	ABRY PARTNERS VII LP		WILMINGTON	DE	ABRY PARTNERS VII LP		10/01/2015	3	1,244,206	1,625,383	1,625,383	(212,569)	0	0	0	0	208,672	259,348	0.260
000000-00-0	SOLAR UNITRANCHE		WILMINGTON	DE	SOLAR UNITRANCHE		11/20/2015		0	0	0	(262,819)	0	0	0	0	852,654	0	0.000
000000-00-0	VISIUM BALANCED FUND		WILMINGTON	DE	VISIUM BALANCED FUND		12/01/2015	10	29,193	29,891	29,891	(810)	0	7,529	0	0	8,339	0	0.000
000000-00-0	GREAT HILL EQUITY PARTNERS V LP		WILMINGTON	DE	GREAT HILL EQUITY PARTNERS V LP		04/29/2015	3	11,312,522	15,293,360	15,293,360	4,061,485	0	0	0	0	0	126,000	1.700
000000-00-0	COOK PARALLEL LP		WILMINGTON	DE	COOK PARALLEL LP		05/22/2015	3	3,175,129	1,188,686	1,188,686	(861,412)	0	0	0	0	0	0	37.640
000000-00-0	VERITAS CAPITAL FUND V LP		WILMINGTON	DE	VERITAS CAPITAL FUND V LP		06/08/2015	3	8,559,042	14,307,013	14,307,013	4,324,203	0	0	0	0	0	190,958	1.210
000000-00-0	CORVEX PARTNERS LP		WILMINGTON	DE	CORVEX PARTNERS LP		07/01/2015	5	3,350,226	2,982,931	2,982,931	117,361	0	0	0	0	0	0	1.140
000000-00-0	INSIGHT VENT PTNS GWTH-BUYOUT FUND		GRAND CAYMAN	CYM	INSIGHT VENT PTNS GWTH-BUYOUT FUND		05/11/2015	3	1,361,971	2,726,210	2,726,210	782,103	0	0	0	0	256,223	262,500	0.300
000000-00-0	ESG CROSS BORDER EQUITY FUND LP		WILMINGTON	DE	ESG CROSS BORDER EQUITY FUND LP		08/03/2015	12	0	0	0	1,093,940	0	1,251,286	0	0	0	0	7.230
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VI		WILMINGTON	DE	ARCLIGHT ENERGY PARTNERS FUND VI		08/14/2015	3	5,920,777	7,895,469	7,895,469	1,666,365	0	0	0	0	321,090	1,361,910	0.420
000000-00-0	AUDAX PRIVATE EQUITY FUND V-A LP		WILMINGTON	DE	AUDAX PRIVATE EQUITY FUND V-A LP		01/25/2016	3	5,219,588	6,041,581	6,041,581	(169,811)	0	0	0	0	0	2,833,983	1.630
000000-00-0	ALYESKA FUND 2 LP		CHICAGO	IL	ALYESKA FUND 2 LP		06/02/2014	5	3,150,000	3,571,979	3,571,979	(129,310)	0	0	0	0	0	0	2.910
000000-00-0	BLACKSTONE COMDTY FUND		NEW YORK	NY	BLACKSTONE COMDTY FUND		06/05/2014	10	0	0	0	0	0	0	0	0	0	0	11.680
000000-00-0	GLENVIEW CAPITAL		NEW YORK	NY	GLENVIEW CAPITAL		06/02/2014	5	0	53,107	53,107	(28,974)	0	0	0	0	196,887	0	0.580
000000-00-0	NAYA FUND		LONDON	GBR	NAYA FUND		09/01/2014	5	0	0	0	0	0	0	0	0	0	0	0.000
000000-00-0	RIDA FUND		NEW YORK	NY	RIDA FUND		06/02/2014	5	6,217,022	8,305,528	8,305,528	129,303	0	0	0	0	0	0	0.140
000000-00-0	SAMLYN CAPITAL		NEW YORK	NY	SAMLYN CAPITAL		06/02/2014	5	0	118,703	118,703	(351,260)	0	0	0	0	482,822	0	0.000
000000-00-0	TRICADIA CS		NEW YORK	NY	TRICADIA CS		06/02/2014	7	0	0	0	(30,508)	0	29,916	0	0	50,125	0	0.160
000000-00-0	FIRST LIEN LOAN PROGRAM LLC		NEW YORK	NY	FIRST LIEN LOAN PROGRAM LLC		02/13/2015	3	0	0	0	(32,771)	0	0	0	0	188,912	0	0.000
000000-00-0	ENCAP ENERGY CAPITAL FUND X LP		HOUSTON	TX	ENCAP ENERGY CAPITAL FUND X LP		03/26/2015	3	6,474,830	6,959,483	6,959,483	85,670	0	0	0	0	119,886	2,219,990	0.220
000000-00-0	INSIGHT VENTURE PARTNERS IX LP		NEW YORK	NY	INSIGHT VENTURE PARTNERS IX LP		03/24/2015	3	13,262,282	18,197,815	18,197,815	3,704,343	0	0	0	0	640,260	592,462	0.530
000000-00-0	FFL CAPITAL PARTNERS IV LP		SAN FRANCISCO	CA	FFL CAPITAL PARTNERS IV LP		03/25/2015	3	5,275,988	5,963,922	5,963,922	520,461	0	0	0	0	76,926	1,497,151	2.060
000000-00-0	GSR HOLDCO INC		WILMINGTON	DE	GSR HOLDCO INC		04/16/2015	3	0	186,311	186,311	(4,221,502)	0	0	0	0	17,350,215	0	0.000
000000-00-0	THOMA BRAVO SPECIAL OPS FUND II-A LP		WILMINGTON	DE	THOMA BRAVO SPECIAL OPS FUND II-A LP		04/29/2015	3	4,528,592	6,999,851	6,999,851	1,636,096	0	0	0	0	823,042	504,940	3.900
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III B		WILMINGTON	DE	BROOKFIELD INFRASTRUCTURE FUND III B		05/16/2016	13	10,984,311	12,072,334	12,072,334	566,023	0	0	0	0	20,519	8,046,556	0.350
000000-00-0	HBK MULTI-STRATEGY FUND		DALLAS	TX	HBK MULTI-STRATEGY FUND		07/01/2014	13	5,627,523	6,041,528	6,041,528	136,733	0	0	0	0	0	0	0.410
000000-00-0	MAGNETAR ANDROMEDA SELECT FUND		EVANSTON	IL	MAGNETAR ANDROMEDA SELECT FUND		07/01/2014	13	0	0	0	(261,480)	0	0	0	0	503,749	0	0.000

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	SOUTHPOINT QUALIFIED FUND		NEW YORK	NY	SOUTHPOINT QUALIFIED FUND		07/01/2014	5	1,513,022	2,124,585	2,124,585	(100)	0	0	0	0	0	0	0.530
000000-00-0	WATERFALL OLYMPIC OFFSHORE FUND		NEW YORK	NY	WATERFALL OLYMPIC OFFSHORE FUND		10/01/2014	11	0	121,648	121,648	(543,317)	0	0	0	0	269,782	0	2.720
000000-00-0	YORK EURO STRATEGIC INV YRKA		NEW YORK	NY	YORK EURO STRATEGIC INV YRKA		09/01/2014	13	2,070,781	2,401,602	2,401,602	(69,065)	0	0	0	0	0	0	5.650
000000-00-0	PETERSHILL FUND II LP		NEW YORK	NY	PETERSHILL FUND II LP		01/21/2015	3	5,515,861	6,286,365	6,286,365	455,920	0	0	0	0	131,743	2,417,921	1.640
000000-00-0	METALMARK CAP PARTNERS II LP		NEW YORK	NY	METALMARK CAP PARTNERS II LP		12/11/2014	3	3,987,643	4,130,034	4,130,034	114,674	0	0	0	0	132,126	261,986	2.140
000000-00-0	KAYNE SENIOR CREDIT FUND II LP		LOS ANGELES	CA	KAYNE SENIOR CREDIT FUND II LP		12/19/2014	3	4,529,569	5,040,535	5,040,535	21,827	0	0	0	0	439,672	945,555	14.850
000000-00-0	JANA NIRVANA FUND LP		NEW YORK	NY	JANA NIRVANA FUND LP		05/01/2014	5	0	0	0	0	0	0	0	0	0	0	0.000
000000-00-0	FS EQUITY PARTNERS VII LP		LOS ANGELES	CA	FS EQUITY PARTNERS VII LP		11/03/2014	3	5,513,712	6,464,345	6,464,345	759,940	0	0	0	0	0	1,486,326	1.540
000000-00-0	NGP NATURAL RESOURCES XI LP		IRVING	TX	NGP NATURAL RESOURCES XI LP		11/05/2014	3	12,501,025	15,853,931	15,853,931	1,902,640	0	0	0	0	0	2,241,743	0.470
000000-00-0	QUANTUM ENERGY PARTNERS VI LP		HOUSTON	TX	QUANTUM ENERGY PARTNERS VI LP		02/02/2015	3	4,813,824	7,645,252	7,645,252	1,401,873	0	0	0	0	825,466	2,255,898	1.040
000000-00-0	THUNDER PARENT INC		SAN FRANCISCO	CA	THUNDER PARENT INC		02/20/2015	3	3,968,114	5,204,134	5,204,134	387,528	0	0	0	0	0	0	3.970
000000-00-0	TENASKA POWER FUND, L.P. PRVT		WILMINGTON	DE	TENASKA POWER FUND, L.P. PRVT		10/12/2005	3	0	27,344	27,344	(1,087)	0	0	0	0	0	0	5.940
000000-00-0	KINDERHOOK CAPITAL FUND V-B		WILMINGTON	DE	KINDERHOOK CAPITAL FUND V-B		12/19/2017	3	3,138,800	3,183,031	3,183,031	44,231	0	0	0	0	0	6,861,200	3.330
000000-00-0	ENERGY CAPITAL PARTNERS, LP PRVT		WILMINGTON	DE	ENERGY CAPITAL PARTNERS, LP PRVT		02/22/2006	3	608,073	608,073	608,073	590,356	0	1,845,484	0	0	0	133,182	5.240
000000-00-0	JEFFERIES CAPITAL PARTNERS IV L.P. PRVT		WILMINGTON	DE	JEFFERIES CAPITAL PARTNERS IV L.P. PRVT		06/19/2006	3	302,332	459,664	459,664	(71,094)	0	0	0	0	15,549	591,391	7.680
000000-00-0	BLACKSTONE STRATEGIC OPPORTUNITIES FUND		NEW YORK	NY	BLACKSTONE STRATEGIC OPPORTUNITIES FUND		05/01/2014	13	6,987,201	8,718,229	8,718,229	413,428	0	0	0	0	25,537	0	2.360
000000-00-0	SENATOR GLOBAL OPPORTUNITY FUND LP		NEW YORK	NY	SENATOR GLOBAL OPPORTUNITY FUND LP		05/01/2014	13	2,533,802	3,160,086	3,160,086	(166,257)	0	0	0	0	0	0	0.200
1599999. Joint Venture Interests - Common Stock - Unaffiliated									365,971,466	437,790,330	437,790,329	28,395,580	0	4,164,045	0	(220,356)	36,481,035	195,486,432	XXX
000000-00-0	ROARING RIVER, LLC		JEFFERSON CITY	MO			09/26/2008		21,750,000	0	0	7,500,000	0	0	0	0	0	0	100.000
000000-00-0	POMONA CAPITAL VII PRVT		WILMINGTON	DE	POMONA CAPITAL VII PRVT		02/27/2008	3	0	238,335	238,335	(2,445,484)	0	0	0	0	2,764,205	0	6.370
000000-00-0	POMONA CAPITAL V, LP PRVT		WILMINGTON	DE	POMONA CAPITAL V, LP PRVT		12/14/2001	3	301,967	356,999	356,999	(136,090)	0	0	0	0	110,494	0	10.270
000000-00-0	POMONA VOYA HOLDINGS II LP		WILMINGTON	DE	POMONA VOYA HOLDINGS II LP		07/25/2008	3	2,888,757	3,188,605	3,188,605	(1,869,430)	0	0	0	0	0	0	102.240
000000-00-0	POMONA VOYA HOLDINGS IV LP		WILMINGTON	DE	POMONA VOYA HOLDINGS IV LP		07/15/2008	3	0	13,492,414	13,492,414	(1,341,839)	0	0	0	0	4,036,677	1,850,061	50.480
000000-00-0	POMONA VOYA HOLDINGS V-A LP		WILMINGTON	DE	POMONA VOYA HOLDINGS V-A LP		11/30/2011	3	3,523,362	5,284,443	5,284,443	474,703	0	0	0	0	579,720	1,879,263	99.900
000000-00-0	POMONA VOYA HOLDINGS V LP		WILMINGTON	DE	POMONA VOYA HOLDINGS V LP		01/10/2012	3	0	9,112,334	9,112,334	1,371,690	0	0	0	0	604,566	1,436,439	96.130
000000-00-0	POMONA CAPITAL IX LP		WILMINGTON	DE	POMONA CAPITAL IX LP		12/13/2017	3	12,401,501	14,436,317	14,436,317	977,011	0	0	0	0	605,973	68,197,434	0.000
000000-00-0	POMONA CAPITAL VIII LP		WILMINGTON	DE	POMONA CAPITAL VIII LP		07/10/2013	3	0	7,143,362	7,143,362	(6,762,936)	0	0	0	0	8,789,974	34,779,917	8.360
1699999. Joint Venture Interests - Common Stock - Affiliated									40,865,586	53,252,809	53,252,809	(2,232,375)	0	0	0	0	17,491,608	108,143,113	XXX
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VIII		WILMINGTON	DE	BLACKSTONE REAL ESTATE PARTNERS VIII		08/18/2015		5,445,537	6,681,368	6,681,368	408,629	0	0	0	0	304,699	2,457,997	0.140
000000-00-0	INVESCO US VALUE ADD FUND IV LP		WILMINGTON	DE	INVESCO US VALUE ADD FUND IV LP		04/28/2015		5,045,968	6,457,649	6,457,649	474,930	0	0	0	0	0	2,480,128	3.130
1799999. Joint Venture Interests - Real Estate - Unaffiliated									10,491,505	13,139,017	13,139,017	883,558	0	0	0	0	304,699	4,938,125	XXX
309588-AC-5	FARMERS EXCHANGE CAPITAL 144A		MERCER ISLAND	WA	FARMERS EXCHANGE CAPITAL 144A	2FE	01/03/2011		9,418,625	10,995,586	9,418,625	0	4,094	0	0	0	667,988	0	0.000
309601-AA-0	FARMERS INSURANCE EXCHANGE 144A		MERCER ISLAND	WA	FARMERS INSURANCE EXCHANGE 144A	2FE	01/03/2011		4,174,449	4,653,315	4,174,449	0	(40,364)	0	0	0	336,806	0	0.000
44983*-AA-7	VOYA INSURANCE AND ANNUITY CO		DES MOINES	IA	VOYA INSURANCE AND ANNUITY CO	2FE	06/01/2018		175,000,000	204,470,000	175,000,000	0	0	0	0	0	11,101,830	0	0.000
636792-AB-9	NATIONAL LIFE INSURANCE CO		MONTPELIER	VT	NATIONAL LIFE INSURANCE CO	2FE	07/10/2018		1,500,000	1,489,979	1,500,000	0	0	0	0	0	0	0	0.000
668131-AA-3	NORTHWESTERN MUTUAL LIFE INSURANCE 144A		MILWAUKEE	WI	NORTHWESTERN MUTUAL LIFE INSURANCE 144A	1FE	12/31/2011		7,607,826	7,902,837	7,607,826	0	(29,589)	0	0	0	394,095	0	0.000
2399999. Surplus Debentures, etc - Unaffiliated									197,700,900	229,511,716	197,700,900	0	(65,860)	0	0	0	12,500,719	0	XXX
4499999. Total - Unaffiliated									588,724,629	696,159,708	664,348,891	29,724,756	(65,860)	4,164,045	0	(220,356)	49,996,665	223,211,621	XXX
4599999. Total - Affiliated									40,865,586	53,252,809	53,252,809	(2,232,375)	0	0	0	0	17,491,608	108,143,113	XXX
4699999 - Totals									629,590,215	749,412,517	717,601,700	27,492,381	(65,860)	4,164,045	0	(220,356)	67,488,274	331,354,734	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	OAKTREE REDF II FUND	GRAND CAYMAN	CYM	OAKTREE REDF II FUND	12/27/2017		0	1,286,250	0	1.740
000000-00-0	CLARION PARTNERS DEBT INVEST FUND	WILMINGTON	DE	CLARION PARTNERS DEBT INVEST FUND	11/20/2015		0	5,044,630	0	34.270
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							0	6,330,880	0	XXX
000000-00-0	HARBERT POWER FUND III, LLC PRVT	WILMINGTON	DE	HARBERT POWER FUND III, LLC PRVT	05/31/2018	3	8,526,619	0	0	27.880
000000-00-0	BLACKSTONE MARKET OPPORTUNITIES FU PRVT	WILMINGTON	DE	BLACKSTONE MARKET OPPORTUNITIES FU PRVT	05/31/2018	13	123,752	0	0	0.000
000000-00-0	BLACKSTONE EVENT FUND PRVT	WILMINGTON	DE	BLACKSTONE EVENT FUND PRVT	05/31/2018	13	186,602	0	0	7.880
000000-00-0	FUNDAMENTAL PARTNERS L.P. PRVT	NEW YORK	NY	FUNDAMENTAL PARTNERS L.P. PRVT	05/31/2018	3	1,635,946	0	0	6.410
000000-00-0	SOLUS LLC	NEW YORK	NY	SOLUS LLC	05/31/2018	11	5,071,646	0	0	0.790
000000-00-0	MANCHESTER AVIATION SHIPPG TERMINA PRVT	INGLEWOOD	CA	MANCHESTER AVIATION SHIPPG TERMINA PRVT	05/31/2018		267,575	0	0	0.000
000000-00-0	BERKSHIRE FUND IX LP	SIMSBURY	CT	BERKSHIRE FUND IX LP	03/03/2017	3	0	3,001,071	0	1.070
000000-00-0	NAUTIC PARTNERS VIII LP	WILMINGTON	DE	NAUTIC PARTNERS VIII LP	12/14/2016	3	0	610,805	0	2.130
000000-00-0	GREEN EQUITY INVESTORS VII LP	WILMINGTON	DE	GREEN EQUITY INVESTORS VII LP	05/12/2017	3	0	3,816,679	0	0.920
000000-00-0	HARVEST PARTNERS VII LP	WILMINGTON	DE	HARVEST PARTNERS VII LP	09/28/2016		6,676,409	1,979,568	0	1.270
000000-00-0	CVC CREDIT PARTNERS EURO MID MARKET	WILMINGTON	DE	CVC CREDIT PARTNERS EURO MID MARKET	05/18/2016		0	3,334,430	0	23.370
000000-00-0	SILVER OAK SVS PARTNERS III LP	WILMINGTON	DE	SILVER OAK SVS PARTNERS III LP	11/21/2016	3	1,906,001	1,401,414	0	7.150
000000-00-0	GTCR FUND XII LP	WILMINGTON	DE	GTCR FUND XII LP	05/04/2018	3	139,853	475,500	0	0.000
000000-00-0	CHARLESBANK CAP PTNS IX LP	WILMINGTON	DE	CHARLESBANK CAP PTNS IX LP	07/16/2018	3	123,855	147,736	0	0.540
000000-00-0	STONEPEAK INFRASTRUCTURE PTNRS III	WILMINGTON	DE	STONEPEAK INFRASTRUCTURE PTNRS III	02/22/2018	3	1,273,599	524,974	0	0.340
000000-00-0	CARLYLE REALTY PARTNERS VIII LP	WILMINGTON	DE	CARLYLE REALTY PARTNERS VIII LP	12/04/2017		0	256,458	0	0.480
000000-00-0	EIG ENERGY FUND XIV LP	LOS ANGELES	CA	EIG ENERGY FUND XIV LP	05/31/2018	2	1,609,577	0	0	0.000
000000-00-0	CHARLESBANK CAP PTNS IX OVERAGE PR	WILMINGTON	DE	CHARLESBANK CAP PTNS IX OVERAGE PR	05/21/2018	3	764,164	101,612	0	1.400
000000-00-0	QUANTUM ENERGY PARTNERS VII	WILMINGTON	DE	QUANTUM ENERGY PARTNERS VII	05/30/2018	3	290,503	1,370,022	0	0.490
000000-00-0	GOOD HILL PARTNERS LP	WILMINGTON	DE	GOOD HILL PARTNERS LP	06/28/2018		1,900,000	0	0	2.630
000000-00-0	BLACKSTONE EXPT FUND LP	WILMINGTON	DE	BLACKSTONE EXPT FUND LP	07/27/2018		1,320,500	0	0	0.320
000000-00-0	EAST LODGE EUROPEAN ABS FUND	WILMINGTON	DE	EAST LODGE EUROPEAN ABS FUND	05/31/2018	10	2,064,791	0	0	14.150
000000-00-0	PEAK ROCK CAPITAL FUND II	WILMINGTON	DE	PEAK ROCK CAPITAL FUND II	01/31/2018	3	346,057	467,511	0	20.590
000000-00-0	CLEARLAKE CAPITAL PARTNERS V	WILMINGTON	DE	CLEARLAKE CAPITAL PARTNERS V	02/01/2018	3	72,607	817,711	0	0.390
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS IV	WILMINGTON	DE	MACQUARIE INFRASTRUCTURE PARTNERS IV	05/17/2018	3	153,656	106,296	0	0.490
000000-00-0	PETERSHILL PRIVATE EQUITY LP	WILMINGTON	DE	PETERSHILL PRIVATE EQUITY LP	05/07/2018	3	724,154	168,194	0	0.670
000000-00-0	PEAK ROCK CAP CREDIT FUND II	WILMINGTON	DE	PEAK ROCK CAP CREDIT FUND II	03/06/2018	3	67,572	18,488	0	1.510
000000-00-0	DYAN CAPITAL PARTNERS IV	WILMINGTON	DE	DYAN CAPITAL PARTNERS IV	06/11/2018	3	444,711	0	0	1.670
000000-00-0	BRYNWOOD PARTNERS VIII LP	WILMINGTON	DE	BRYNWOOD PARTNERS VIII LP	04/20/2018	3	1,502,478	1,467,503	0	2.870
000000-00-0	KKR GLOBAL INFRASTRUCR INVEST III	GRAND CAYMAN	CYM	KKR GLOBAL INFRASTRUCR INVEST III	12/03/2018		221,721	0	0	0.060
000000-00-0	EMSO ROSE LTD	GRAND CAYMAN	CYM	EMSO ROSE LTD	05/31/2018	12	908,788	0	0	1.160
000000-00-0	QUAD-C PARTNERS IX	MINNEAPOLIS	MN	QUAD-C PARTNERS IX	04/26/2017	3	603,580	957,711	0	1.380
000000-00-0	TWO SIGMA RISK ENHANCED PREMIA FUND	WILMINGTON	DE	TWO SIGMA RISK ENHANCED PREMIA FUND	05/31/2018		6,274,543	0	0	1.280
000000-00-0	BLACKSTONE GRP FUND	GRAND CAYMAN	CYM	BLACKSTONE GRP FUND	05/31/2018	13	728,017	0	0	0.000
000000-00-0	BLACKSTONE FI & TRADING FUND	WILMINGTON	DE	BLACKSTONE FI & TRADING FUND	05/31/2018	4	12,162,419	0	0	0.000
000000-00-0	ELLIOTT ASSOCIATES LP CL A	WILMINGTON	DE	ELLIOTT ASSOCIATES LP CL A	05/31/2018	13	981,689	0	0	0.060
000000-00-0	ELLIOTT ASSOCIATES LP CL B	WILMINGTON	DE	ELLIOTT ASSOCIATES LP CL B	05/31/2018	13	1,094,503	0	0	0.070
000000-00-0	VERITAS CAPITAL FUND VI LP	WILMINGTON	DE	VERITAS CAPITAL FUND VI LP	06/15/2017	3	678,451	7,296,906	0	1.130
000000-00-0	BAYVIEW OPPORTUNITY FUND V	WILMINGTON	DE	BAYVIEW OPPORTUNITY FUND V	03/22/2017	10	380,997	558,790	0	0.000
000000-00-0	BAYVIEW MSR OPPORTUNITY DOMESTIC	WILMINGTON	DE	BAYVIEW MSR OPPORTUNITY DOMESTIC	06/30/2017	10	1,014,713	816,223	0	0.000
000000-00-0	ELEMENT CAPITAL FUND	WILMINGTON	DE	ELEMENT CAPITAL FUND	03/01/2017	4	377,519	226,500	0	0.100
000000-00-0	GCG INVESTORS IV LP	WILMINGTON	DE	GCG INVESTORS IV LP	03/14/2017	2	0	1,607,942	0	9.080
000000-00-0	GREAT HILL EQUITY PARTNERS VI LP	WILMINGTON	DE	GREAT HILL EQUITY PARTNERS VI LP	10/30/2017	3	319,397	1,335,810	0	0.960
000000-00-0	KAYNE SENIOR CREDIT FUND III	WILMINGTON	DE	KAYNE SENIOR CREDIT FUND III	05/30/2017		0	2,859,198	0	10.970
000000-00-0	GENSTAR CAPITAL PARTNERS VIII	WILMINGTON	DE	GENSTAR CAPITAL PARTNERS VIII	04/28/2017	3	1,175,321	2,574,575	0	1.200
000000-00-0	SHELTER GROWTH OPPOR FUND LTD	WILMINGTON	DE	SHELTER GROWTH OPPOR FUND LTD	05/31/2018	10	2,141,400	0	0	1.910
000000-00-0	NEW MOUNTAIN PARTNERS V	WILMINGTON	DE	NEW MOUNTAIN PARTNERS V	11/29/2017	3	773,377	647,094	0	1.870
000000-00-0	ENCAP ENERGY CAPITAL FUND XI LP	HOUSTON	TX	ENCAP ENERGY CAPITAL FUND XI LP	07/17/2017	3	231,834	214,920	0	0.290
000000-00-0	INSIGHT VENTURE PARTNERS X LP	GRAND CAYMAN	CYM	INSIGHT VENTURE PARTNERS X LP	04/17/2018	3	962,500	1,123,716	0	0.390
000000-00-0	TAILWIND CAPITAL PARTNERS III LP	WILMINGTON	DE	TAILWIND CAPITAL PARTNERS III LP	09/27/2018	3	204,262	96,462	0	1.320
000000-00-0	GENSTAR VIII OPPORTUNITIES FUND I	WILMINGTON	DE	GENSTAR VIII OPPORTUNITIES FUND I	10/05/2017	3	430,063	1,112,976	0	0.660
000000-00-0	EQT INFRASTRUCTURE III	ATLANTA	GA	EQT INFRASTRUCTURE III	10/25/2017		1,516,485	2,773,133	0	0.480
000000-00-0	DYAL PARTNERS III PE	WILMINGTON	DE	DYAL PARTNERS III PE	01/08/2016	3	0	871,956	0	0.000
000000-00-0	MACHINE ZONE SERIES D	WILMINGTON	DE	MACHINE ZONE SERIES D	05/31/2018	3	2,399,986	0	0	0.160
000000-00-0	TA SUBORDINATED DEBT FUND IV LP	WILMINGTON	DE	TA SUBORDINATED DEBT FUND IV LP	02/22/2016	3	0	1,085,000	0	3.510
000000-00-0	TA XII-A	WILMINGTON	DE	TA XII-A	02/22/2016	3	0	2,625,000	0	0.490
000000-00-0	CI CAPITAL INVESTORS III LP	WILMINGTON	DE	CI CAPITAL INVESTORS III LP	03/14/2016	3	2,574,494	592,159	0	0.000
000000-00-0	K3 PRIVATE INVESTORS LP	WILMINGTON	DE	K3 PRIVATE INVESTORS LP	07/18/2016		4,597,580	1,748,000	0	3.690
000000-00-0	THOMA BRAVO FUND XII	WILMINGTON	DE	THOMA BRAVO FUND XII	05/31/2016		0	5,689,423	0	0.860
000000-00-0	VISTA EQUITY PARTNERS FUND VI LP	GRAND CAYMAN	CYM	VISTA EQUITY PARTNERS FUND VI LP	06/28/2016		0	3,207,907	0	0.550

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	COMVEST INVESTMENT PARTNERS V BALP	WILMINGTON	DE	COMVEST INVESTMENT PARTNERS V BALP	11/02/2015	3	2,046,339	2,391,080	0	0.000
000000-00-0	GENSTAR CAPITAL PARTNERS VII	WILMINGTON	DE	GENSTAR CAPITAL PARTNERS VII	10/01/2015	3	0	1,792,336	0	2.330
000000-00-0	HELLMAN & FRIEDMAN INVESTORS VIII	GRAND CAYMAN	CYM	HELLMAN & FRIEDMAN INVESTORS VIII	09/01/2016		0	2,771,843	0	0.340
000000-00-0	CHAMBERS ENERGY CAPITAL III	WILMINGTON	DE	CHAMBERS ENERGY CAPITAL III	05/13/2016		0	3,274,718	0	0.000
000000-00-0	AMERICAN SECURITIES PARTNERS VII	WILMINGTON	DE	AMERICAN SECURITIES PARTNERS VII	01/19/2016	3	0	1,505,362	0	0.000
000000-00-0	COATUE QUALIFIED PARTNERS LP	WILMINGTON	DE	COATUE QUALIFIED PARTNERS LP	05/31/2018	10	1,378,193	0	0	0.000
000000-00-0	ABRY PARTNERS VII LP	WILMINGTON	DE	ABRY PARTNERS VII LP	10/01/2015	3	1,426,820	125,414	0	0.000
000000-00-0	SOLAR UNITRANCHE	WILMINGTON	DE	SOLAR UNITRANCHE	11/20/2015		3,783,951	1,017,600	0	0.000
000000-00-0	VISIUM BALANCED FUND	WILMINGTON	DE	VISIUM BALANCED FUND	05/31/2018	10	101,353	0	0	0.000
000000-00-0	GREAT HILL EQUITY PARTNERS V LP	WILMINGTON	DE	GREAT HILL EQUITY PARTNERS V LP	04/29/2015	3	9,887,635	558,000	0	0.000
000000-00-0	COOK PARALLEL LP	WILMINGTON	DE	COOK PARALLEL LP	05/31/2018	3	1,464,356	0	0	0.000
000000-00-0	VERITAS CAPITAL FUND V LP	WILMINGTON	DE	VERITAS CAPITAL FUND V LP	06/08/2015	3	0	194,051	0	1.210
000000-00-0	CORVEX PARTNERS LP	WILMINGTON	DE	CORVEX PARTNERS LP	05/31/2018	5	2,568,566	0	0	0.000
000000-00-0	INSIGHT VENT PTNS GWTH-BUYOUT FUND	GRAND CAYMAN	CYM	INSIGHT VENT PTNS GWTH-BUYOUT FUND	05/11/2015	3	0	140,000	0	0.300
000000-00-0	ESG CROSS BORDER EQUITY FUND LP	WILMINGTON	DE	ESG CROSS BORDER EQUITY FUND LP	05/31/2018	12	3,185,732	0	0	0.000
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VI	WILMINGTON	DE	ARCLIGHT ENERGY PARTNERS FUND VI	08/14/2015	3	0	608,703	0	0.000
000000-00-0	AUDAX PRIVATE EQUITY FUND V-A LP	WILMINGTON	DE	AUDAX PRIVATE EQUITY FUND V-A LP	01/25/2016	3	0	1,114,603	0	0.000
000000-00-0	ALYESKA FUND 2 LP	CHICAGO	IL	ALYESKA FUND 2 LP	05/31/2018	5	2,492,122	0	0	0.000
000000-00-0	BLACKSTONE COMDTY FUND	NEW YORK	NY	BLACKSTONE COMDTY FUND	05/31/2018	10	73,067	0	0	0.000
000000-00-0	GLENVIEW CAPITAL	NEW YORK	NY	GLENVIEW CAPITAL	05/31/2018	5	2,024,665	0	0	0.000
000000-00-0	NWI EM FI FUND	NEW YORK	NY	NWI EM FI FUND	05/31/2018	4	3,731,290	0	0	0.000
000000-00-0	RIDA FUND	NEW YORK	NY	RIDA FUND	05/31/2018	5	6,834,043	0	0	0.140
000000-00-0	SAMLYN CAPITAL	NEW YORK	NY	SAMLYN CAPITAL	05/31/2018	5	1,656,874	0	0	0.000
000000-00-0	TRICADIA CS	NEW YORK	NY	TRICADIA CS	05/31/2018	7	277,935	0	0	0.160
000000-00-0	FIRST LIEN LOAN PROGRAM LLC	NEW YORK	NY	FIRST LIEN LOAN PROGRAM LLC	02/13/2015		1,131,111	65,625	0	0.000
000000-00-0	ENCAP ENERGY CAPITAL FUND X LP	HOUSTON	TX	ENCAP ENERGY CAPITAL FUND X LP	03/26/2015	3	5,222,749	1,024,611	0	0.000
000000-00-0	INSIGHT VENTURE PARTNERS IX LP	NEW YORK	NY	INSIGHT VENTURE PARTNERS IX LP	03/24/2015	3	13,068,250	1,190,000	0	0.000
000000-00-0	FFL CAPITAL PARTNERS IV LP	SAN FRANCISCO	CA	FFL CAPITAL PARTNERS IV LP	03/25/2015	3	0	1,510,199	0	0.000
000000-00-0	GSR HOLDCO INC	WILMINGTON	DE	GSR HOLDCO INC	05/31/2018	3	7,117,635	0	0	0.000
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III B	WILMINGTON	DE	BROOKFIELD INFRASTRUCTURE FUND III B	05/16/2016		0	5,391,290	0	0.000
000000-00-0	HBK MULTI-STRATEGY FUND	DALLAS	TX	HBK MULTI-STRATEGY FUND	05/31/2018	13	4,955,046	0	0	0.000
000000-00-0	MAGNETAR ANDROMEDA SELECT FUND	EVANSTON	IL	MAGNETAR ANDROMEDA SELECT FUND	05/31/2018	13	3,536,602	0	0	0.000
000000-00-0	SOUTHPOINT QUALIFIED FUND	NEW YORK	NY	SOUTHPOINT QUALIFIED FUND	05/31/2018	5	1,569,142	0	0	0.530
000000-00-0	WATERFALL OLYMPIC OFFSHORE FUND	NEW YORK	NY	WATERFALL OLYMPIC OFFSHORE FUND	05/31/2018	11	914,448	0	0	2.720
000000-00-0	YORK EURO STRATEGIC INV YRKA	NEW YORK	NY	YORK EURO STRATEGIC INV YRKA	05/31/2018	13	1,872,779	0	0	5.650
000000-00-0	PETERSHILL FUND II LP	NEW YORK	NY	PETERSHILL FUND II LP	01/21/2015	3	0	1,744,326	0	0.000
000000-00-0	METALMARK CAP PARTNERS II LP	NEW YORK	NY	METALMARK CAP PARTNERS II LP	12/11/2014	3	3,345,647	463,885	0	0.000
000000-00-0	FS EQUITY PARTNERS VII LP	LOS ANGELES	CA	FS EQUITY PARTNERS VII LP	11/03/2014	3	0	1,069,619	0	0.000
000000-00-0	NGP NATURAL RESOURCES XI LP	IRVING	TX	NGP NATURAL RESOURCES XI LP	11/05/2014	3	11,933,072	725,345	0	0.000
000000-00-0	QUANTUM ENERGY PARTNERS VI LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS VI LP	02/02/2015	3	4,393,374	1,234,024	0	0.000
000000-00-0	THUNDER PARENT INC	SAN FRANCISCO	CA	THUNDER PARENT INC	05/31/2018	3	4,006,202	0	0	0.000
000000-00-0	TENASKA POWER FUND, L.P. PRVT	WILMINGTON	DE	TENASKA POWER FUND, L.P. PRVT	05/31/2018	3	27,859	0	0	5.940
000000-00-0	KINDERHOOK CAPITAL FUND V-B	WILMINGTON	DE	KINDERHOOK CAPITAL FUND V-B	12/19/2017	3	0	2,429,000	0	0.000
000000-00-0	ENERGY CAPITAL PARTNERS, LP PRVT	WILMINGTON	DE	ENERGY CAPITAL PARTNERS, LP PRVT	05/31/2018	3	1,257,414	0	0	0.000
000000-00-0	JEFFERIES CAPITAL PARTNERS IV L.P. PRVT	WILMINGTON	DE	JEFFERIES CAPITAL PARTNERS IV L.P. PRVT	05/31/2018	3	604,664	0	0	0.000
000000-00-0	BLACKSTONE STRATEGIC OPPORTUNITIES FUND	NEW YORK	NY	BLACKSTONE STRATEGIC OPPORTUNITIES FUND	05/31/2018	13	6,082,010	0	0	0.000
000000-00-0	SENATOR GLOBAL OPPORTUNITY FUND LP	NEW YORK	NY	SENATOR GLOBAL OPPORTUNITY FUND LP	05/31/2018	13	2,320,655	0	0	0.000
1599999. Joint Venture Interests - Common Stock - Unaffiliated							196,237,861	92,429,008	0	XXX
000000-00-0	VOYA ASIA PACIFIC PRIV EQ CO-INV I	WILMINGTON	DE	VOYA ASIA PACIFIC PRIV EQ CO-INV I	05/31/2018	3	7,312,172	0	0	0.000
000000-00-0	POMONA CAPITAL VII PRVT	WILMINGTON	DE	POMONA CAPITAL VII PRVT	05/31/2018	3	231,610	0	0	0.000
000000-00-0	POMONA VOYA HOLDINGS II LP	WILMINGTON	DE	POMONA VOYA HOLDINGS II LP	05/31/2018	3	5,777,514	0	0	0.000
000000-00-0	POMONA VOYA HOLDINGS IV LP	WILMINGTON	DE	POMONA VOYA HOLDINGS IV LP	07/15/2008	3	24,079,821	0	0	0.000
000000-00-0	POMONA CAPITAL IX LP	WILMINGTON	DE	POMONA CAPITAL IX LP	02/08/2018	3	6,069,172	12,000,000	0	0.000
1699999. Joint Venture Interests - Common Stock - Affiliated							43,470,288	12,000,000	0	XXX
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VIII	WILMINGTON	DE	BLACKSTONE REAL ESTATE PARTNERS VIII	08/18/2015		0	2,120,406	0	0.000
000000-00-0	INVESCO US VALUE ADD FUND IV LP	WILMINGTON	DE	INVESCO US VALUE ADD FUND IV LP	04/28/2015		0	1,322,028	0	0.000
1799999. Joint Venture Interests - Real Estate - Unaffiliated							0	3,442,434	0	XXX
636792-AB-9	NATIONAL LIFE INSURANCE CO	MONTPELIER	VT	NATIONAL LIFE INSURANCE CO	07/10/2018		1,500,000	0	0	0.000
2399999. Surplus Debentures, etc - Unaffiliated							1,500,000	0	0	XXX
4499999. Total - Unaffiliated							197,737,861	102,202,322	0	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
4599999. Total - Affiliated							43,470,288	12,000,000	0	XXX
4699999 - Totals							241,208,150	114,202,322	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	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	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	LEHMAN BROS SPECIAL FINAN CLAIM	NEW YORK	NY	SALE	09/30/2013	04/19/2018	(28,772)	0	0	0	0	0	0	(28,772)	0	0	(28,772)	(28,772)	0
000000-00-0	LEHMAN BROS TBA ALLOWED CLAIM	NEW YORK	NY	SALE	09/30/2013	04/19/2018	(141,094)	0	0	0	0	0	0	(141,094)	0	0	(141,094)	(141,094)	0
0799999. Fixed or Variable Rate - Bonds - Unaffiliated							(169,866)	0	0	0	0	0	0	(169,866)	0	0	(169,866)	(169,866)	0
000000-00-0	OAKTREE REDF II FUND	GRAND CAYMAN	CYM	RETURN OF CAPITAL	12/27/2017	03/16/2018	291,107	0	0	0	0	0	0	291,107	291,107	0	0	0	0
000000-00-0	CLARION PARTNERS DEBT INVEST FUND	WILMINGTON	DE	RETURN OF CAPITAL	11/20/2015	12/31/2018	696,452	0	0	0	0	0	0	696,452	696,452	0	0	0	0
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							987,559	0	0	0	0	0	0	987,559	987,559	0	0	0	0
000000-00-0	HARBERT POWER FUND III, LLC PRVT	WILMINGTON	DE	RETURN OF CAPITAL	10/31/2006	05/31/2018	4,310,145	0	0	0	0	0	0	4,310,145	4,310,145	0	0	0	0
000000-00-0	BOSTON MILLENNIA FUND II, LP PRVT	BOSTON	MA	RETURN OF CAPITAL	12/29/2000	03/14/2018	7,217	0	0	0	0	0	0	7,217	7,217	0	0	0	0
000000-00-0	BLACKSTONE MARKET OPPORTUNITIES FU PRVT	WILMINGTON	DE	TRANSFER OUT	05/31/2018	05/31/2018	123,752	0	0	0	0	0	0	123,752	123,752	0	0	0	0
000000-00-0	BLACKSTONE EVENT FUND PRVT	WILMINGTON	DE	TRANSFER OUT	05/31/2018	05/31/2018	186,602	0	0	0	0	0	0	186,602	186,602	0	0	0	0
000000-00-0	FUNDAMENTAL PARTNERS L.P. PRVT	NEW YORK	NY	TRANSFER OUT	05/31/2018	05/31/2018	1,027,639	0	0	0	0	0	0	1,027,639	1,027,639	0	0	0	0
000000-00-0	SOLUS LLC	NEW YORK	NY	TRANSFER OUT	05/31/2018	05/31/2018	2,535,823	0	0	0	0	0	0	2,535,823	2,535,823	0	0	0	0
000000-00-0	MANCHESTER AVIATION SHIPPG TERMINA PRVT	INGLEWOOD	CA	TRANSFER OUT	05/31/2018	05/31/2018	267,575	0	0	0	0	0	0	267,575	267,575	0	0	0	0
000000-00-0	NAUTIC PARTNERS VIII LP	WILMINGTON	DE	RETURN OF CAPITAL	12/14/2016	02/28/2018	1,567,074	0	0	0	0	0	0	1,567,074	1,567,074	0	0	0	0
000000-00-0	GREEN EQUITY INVESTORS VII LP	WILMINGTON	DE	RETURN OF CAPITAL	05/12/2017	03/31/2018	801,561	0	0	0	0	0	0	801,561	801,561	0	0	0	0
000000-00-0	HARVEST PARTNERS VII LP	WILMINGTON	DE	TRANSFER OUT	05/31/2018	05/31/2018	3,338,205	0	0	0	0	0	0	3,338,205	3,338,205	0	0	0	0
000000-00-0	SILVER OAK SVS PARTNERS III LP	WILMINGTON	DE	TRANSFER OUT	05/31/2018	05/31/2018	953,001	0	0	0	0	0	0	953,001	953,001	0	0	0	0
000000-00-0	GTCR FUND XII LP	WILMINGTON	DE	TRANSFER OUT	05/31/2018	05/31/2018	79,916	0	0	0	0	0	0	79,916	79,916	0	0	0	0
000000-00-0	STONEPEAK INFRASTRUCTURE PTNRS III	WILMINGTON	DE	VARIOUS	02/22/2018	06/30/2018	928,856	0	0	0	0	0	0	928,856	928,856	0	0	0	0
000000-00-0	EIG ENERGY FUND XIV LP	LOS ANGELES	CA	TRANSFER OUT	05/31/2018	05/31/2018	1,609,577	0	0	0	0	0	0	1,609,577	1,609,577	0	0	0	0
000000-00-0	CHARLESBANK CAP PTNS IX OVERAGE PR	WILMINGTON	DE	TRANSFER OUT	05/31/2018	05/31/2018	436,665	0	0	0	0	0	0	436,665	436,665	0	0	0	0
000000-00-0	QUANTUM ENERGY PARTNERS VII	WILMINGTON	DE	RETURN OF CAPITAL	05/30/2018	09/26/2018	24,504	0	0	0	0	0	0	24,504	24,504	0	0	0	0
000000-00-0	EAST LODGE EUROPEAN ABS FUND	WILMINGTON	DE	TRANSFER OUT	05/31/2018	05/31/2018	2,064,791	0	0	0	0	0	0	2,064,791	2,064,791	0	0	0	0
000000-00-0	PEAK ROCK CAPITAL FUND II	WILMINGTON	DE	VARIOUS	01/31/2018	06/30/2018	268,493	0	0	0	0	0	0	268,493	268,493	0	0	0	0
000000-00-0	PETERSHILL PRIVATE EQUITY LP	WILMINGTON	DE	TRANS_OUT	05/31/2018	05/31/2018	350,397	0	0	0	0	0	0	350,397	350,397	0	0	0	0
000000-00-0	PEAK ROCK CAP CREDIT FUND II	WILMINGTON	DE	VARIOUS	03/06/2018	05/31/2018	44,537	0	0	0	0	0	0	44,537	44,537	0	0	0	0
000000-00-0	BRYNWOOD PARTNERS VIII LP	WILMINGTON	DE	TRANSFER OUT	05/31/2018	05/31/2018	641,766	0	0	0	0	0	0	641,766	641,766	0	0	0	0
000000-00-0	CHATHAM ASSET PARTNERS HY FUND	WILMINGTON	DE	RETURN OF CAPITAL	11/01/2016	02/28/2018	3,265,282	(465,282)	0	0	0	(465,282)	0	2,800,000	2,800,000	0	0	0	500,880
000000-00-0	EMSO ROSE LTD	GRAND CAYMAN	CYM	TRANSFER OUT	05/31/2018	05/31/2018	908,788	0	0	0	0	0	0	908,788	908,788	0	0	0	0
000000-00-0	QUAD-C PARTNERS IX	MINNEAPOLIS	MN	TRANSFER OUT	05/31/2018	05/31/2018	603,580	0	0	0	0	0	0	603,580	603,580	0	0	0	0
000000-00-0	TWO SIGMA RISK ENHANCED PREMIA FUND	WILMINGTON	DE	TRANSFER OUT	05/31/2018	05/31/2018	3,137,271	0	0	0	0	0	0	3,137,271	3,137,271	0	0	0	0
000000-00-0	BLACKSTONE GRP FUND	GRAND CAYMAN	CYM	TRANSFER OUT	05/31/2018	05/31/2018	1,723,769	0	0	0	0	0	0	1,723,769	1,723,769	0	0	0	0
000000-00-0	BLACKSTONE FI & TRADING FUND	WILMINGTON	DE	TRANSFER OUT	05/31/2018	05/31/2018	6,081,210	0	0	0	0	0	0	6,081,210	6,081,210	0	0	0	0
000000-00-0	ELLIOTT ASSOCIATES LP CL A	WILMINGTON	DE	TRANSFER OUT	05/31/2018	05/31/2018	981,689	0	0	0	0	0	0	981,689	981,689	0	0	0	0
000000-00-0	ELLIOTT ASSOCIATES LP CL B	WILMINGTON	DE	TRANSFER OUT	05/31/2018	05/31/2018	1,094,503	0	0	0	0	0	0	1,094,503	1,094,503	0	0	0	0
000000-00-0	VERITAS CAPITAL FUND VI LP	WILMINGTON	DE	TRANSFER OUT	05/31/2018	05/31/2018	678,451	0	0	0	0	0	0	678,451	678,451	0	0	0	0
000000-00-0	BAYVIEW OPPORTUNITY FUND V	WILMINGTON	DE	TRANSFER OUT	05/31/2018	05/31/2018	380,997	0	0	0	0	0	0	380,997	380,997	0	0	0	0
000000-00-0	BAYVIEW MSR OPPORTUNITY DOMESTIC	WILMINGTON	DE	TRANSFER OUT	05/31/2018	05/31/2018	1,014,713	0	0	0	0	0	0	1,014,713	1,014,713	0	0	0	0
000000-00-0	ELEMENT CAPITAL FUND	WILMINGTON	DE	TRANSFER OUT	05/31/2018	05/31/2018	377,519	0	0	0	0	0	0	377,519	377,519	0	0	0	0
000000-00-0	GREAT HILL EQUITY PARTNERS VI LP	WILMINGTON	DE	TRANSFER OUT	05/31/2018	05/31/2018	319,397	0	0	0	0	0	0	319,397	319,397	0	0	0	0
000000-00-0	KAYNE SENIOR CREDIT FUND III	WILMINGTON	DE	RETURN OF CAPITAL	05/30/2017	03/09/2018	438,302	0	0	0	0	0	0	438,302	438,302	0	0	0	0
000000-00-0	GENSTAR CAPITAL PARTNERS VIII	WILMINGTON	DE	TRANSFER OUT	05/31/2018	05/31/2018	744,033	0	0	0	0	0	0	744,033	744,033	0	0	0	0
000000-00-0	SHELTER GROWTH OPPOR FUND LTD	WILMINGTON	DE	TRANSFER OUT	05/31/2018	05/31/2018	2,141,400	0	0	0	0	0	0	2,141,400	2,141,400	0	0	0	0
000000-00-0	NEW MOUNTAIN PARTNERS V	WILMINGTON	DE	TRANSFER OUT	05/31/2018	05/31/2018	773,377	0	0	0	0	0	0	773,377	773,377	0	0	0	0
000000-00-0	ENCAP ENERGY CAPITAL FUND XI LP	HOUSTON	TX	TRANSFER OUT	05/31/2018	05/31/2018	231,834	0	0	0	0	0	0	231,834	231,834	0	0	0	0
000000-00-0	INSIGHT VENTURE PARTNERS X LP	GRAND CAYMAN	CYM	TRANSFER OUT	05/31/2018	05/31/2018	550,000	0	0	0	0	0	0	550,000	550,000	0	0	0	0
000000-00-0	GENSTAR VIII OPPORTUNITIES FUND I	WILMINGTON	DE	TRANSFER OUT	05/31/2018	05/31/2018	215,032	0	0	0	0	0	0	215,032	215,032	0	0	0	0
000000-00-0	EQT INFRASTRUCTURE III	ATLANTA	GA	TRANSFER OUT	05/31/2018	05/31/2018	1,516,644	0	0	0	0	0	0	1,516,644	1,516,644	(5,692)	0	(5,692)	0
000000-00-0	DYAL PARTNERS III PE	WILMINGTON	DE	RETURN OF CAPITAL	01/08/2016	06/30/2018	227,693	0	0	0	0	0	0	227,693	227,693	0	0	0	0
000000-00-0	MACHINE ZONE SERIES D	WILMINGTON	DE	TRANSFER OUT	05/31/2018	05/31/2018	2,399,986	0	0	0	0	0	0	2,399,986	2,399,986	0	0	0	0
000000-00-0	TA SUBORDINATED DEBT FUND IV LP	WILMINGTON	DE	RETURN OF CAPITAL	02/22/2016	06/28/2018	332,938	0	0	0	0	0	0	332,938	332,938	0	0	0	0
000000-00-0	TA XII-A	WILMINGTON	DE	RETURN OF CAPITAL	02/22/2016	06/27/2018	239,610	0	0	0	0	0	0	239,610	239,610	0	0	0	0
000000-00-0	CI CAPITAL INVESTORS III LP	WILMINGTON	DE	TRANSFER OUT	05/31/2018	05/31/2018	2,574,494	0	0	0	0	0	0	2,574,494	2,574,494	0	0	0	0
000000-00-0	K3 PRIVATE INVESTORS LP	WILMINGTON	DE	TRANSFER OUT	05/31/2018	05/31/2018	4,597,580	0	0	0	0	0	0	4,597,580	4,597,580	0	0	0	0
000000-00-0	VISTA EQUITY PARTNERS FUND VI LP	GRAND CAYMAN	CYM	CAPITAL_CONT	06/28/2016	12/20/2018	1,165,864	0	0	0	0	0	0	1,165,864	1,165,864	0	0	0	0
000000-00-0	COMVEST INVESTMENT PARTNERS V BALP	WILMINGTON	DE	TRANSFER OUT	05/31/2018	05/31/2018	2,046,339	0	0	0	0	0	0	2,046,339	2,046,339	0	0	0	0

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	GENSTAR CAPITAL PARTNERS VII	WILMINGTON	DE	RETURN OF CAPITAL	10/01/2015	06/22/2018	2,864,352	0	0	0	0	0	0	2,864,352	2,864,352	0	0	0	0
000000-00-0	HELLMAN & FRIEDMAN INVESTORS VIII	GRAND CAYMAN	CYM	RETURN OF CAPITAL	09/01/2016	09/20/2018	40,263	0	0	0	0	0	0	40,263	40,263	0	0	0	0
000000-00-0	CHAMBERS ENERGY CAPITAL III	WILMINGTON	DE	RETURN OF CAPITAL	05/13/2016	03/21/2018	1,591,576	0	0	0	0	0	0	1,591,576	1,591,576	0	0	0	0
000000-00-0	AMERICAN SECURITIES PARTNERS VII	WILMINGTON	DE	CAPITAL_CONT	01/19/2016	12/17/2018	305,126	0	0	0	0	0	0	305,126	305,126	0	0	0	0
000000-00-0	COATUE QUALIFIED PARTNERS LP	WILMINGTON	DE	RETURN OF CAPITAL	10/01/2015	03/31/2018	3,828,193	0	0	0	0	0	0	3,828,193	3,828,193	0	0	0	0
000000-00-0	ABRY PARTNERS VII LP	WILMINGTON	DE	TRANSFER OUT	05/31/2018	05/31/2018	713,410	0	0	0	0	0	0	713,410	713,410	0	0	0	0
000000-00-0	SOLAR UNITRANCHE	WILMINGTON	DE	RETURN OF CAPITAL	11/20/2015	03/31/2018	11,130,039	0	0	0	0	0	0	11,130,039	11,130,039	0	0	0	0
000000-00-0	VISIUM BALANCED FUND	WILMINGTON	DE	VARIOUS	12/01/2015	06/30/2018	134,069	0	0	0	0	0	0	134,069	134,069	0	0	0	0
000000-00-0	GREAT HILL EQUITY PARTNERS V LP	WILMINGTON	DE	TRANSFER OUT	05/31/2018	05/31/2018	4,943,817	0	0	0	0	0	0	4,943,817	4,943,817	0	0	0	0
000000-00-0	COOK PARALLEL LP	WILMINGTON	DE	TRANSFER OUT	05/31/2018	05/31/2018	1,464,356	0	0	0	0	0	0	1,464,356	1,464,356	0	0	0	0
000000-00-0	CORVEX PARTNERS LP	WILMINGTON	DE	TRANSFER OUT	05/31/2018	05/31/2018	1,284,283	0	0	0	0	0	0	1,284,283	1,284,283	0	0	0	0
000000-00-0	INSIGHT VENT PTNS GWTH-BUYOUT FUND	GRAND CAYMAN	CYM	RETURN OF CAPITAL	05/11/2015	02/28/2018	74,531	0	0	0	0	0	0	74,531	74,531	0	0	0	0
000000-00-0	ESG CROSS BORDER EQUITY FUND LP	WILMINGTON	DE	TRANSFER OUT	05/31/2018	05/31/2018	5,315,468	0	0	0	0	0	0	4,064,182	5,315,468	0	0	0	0
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VI	WILMINGTON	DE	RETURN OF CAPITAL	08/14/2015	05/03/2018	854,459	0	0	0	0	0	0	854,459	854,459	0	0	0	0
000000-00-0	ALYESKA FUND 2 LP	CHICAGO	IL	TRANSFER OUT	05/31/2018	05/31/2018	2,492,122	0	0	0	0	0	0	2,492,122	2,492,122	0	0	0	0
000000-00-0	BLACKSTONE COMDTY FUND	NEW YORK	NY	VARIOUS	06/05/2014	06/30/2018	175,361	0	0	0	0	0	0	175,361	175,361	0	0	0	0
000000-00-0	GLENVIEW CAPITAL	NEW YORK	NY	TRANSFER OUT	05/31/2018	05/31/2018	3,424,665	0	0	0	0	0	0	3,424,665	3,424,665	0	0	0	0
000000-00-0	NWI EM FI FUND	NEW YORK	NY	TRANSFER OUT	05/31/2018	05/31/2018	8,815,591	(534,301)	0	0	0	(534,301)	0	8,281,290	8,281,290	0	0	0	425,466
000000-00-0	RIDA FUND	NEW YORK	NY	TRANSFER OUT	05/31/2018	05/31/2018	3,417,022	0	0	0	0	0	0	3,417,022	3,417,022	0	0	0	0
000000-00-0	SAMLYN CAPITAL	NEW YORK	NY	TRANSFER OUT	05/31/2018	05/31/2018	3,429,413	0	0	0	0	0	0	3,429,413	3,429,413	0	0	0	0
000000-00-0	TRICADIA CS	NEW YORK	NY	RETURN OF CAPITAL	06/02/2014	03/31/2018	1,616,453	0	0	0	0	0	0	1,586,537	1,616,453	0	0	0	0
000000-00-0	FIRST LIEN LOAN PROGRAM LLC	NEW YORK	NY	RETURN OF CAPITAL	02/13/2015	03/31/2018	2,899,267	0	0	0	0	0	0	2,899,267	2,899,267	0	0	0	0
000000-00-0	ENCAP ENERGY CAPITAL FUND X LP	HOUSTON	TX	RETURN OF CAPITAL	03/26/2015	03/31/2018	2,641,820	0	0	0	0	0	0	2,641,820	2,641,820	0	0	0	0
000000-00-0	INSIGHT VENTURE PARTNERS IX LP	NEW YORK	NY	RETURN OF CAPITAL	03/24/2015	02/28/2018	6,699,535	0	0	0	0	0	0	6,699,535	6,699,535	0	0	0	0
000000-00-0	FFL CAPITAL PARTNERS IV LP	SAN FRANCISCO	CA	RETURN OF CAPITAL	03/25/2015	05/31/2018	214,688	0	0	0	0	0	0	214,688	214,688	0	0	0	0
000000-00-0	GSR HOLDCO INC	WILMINGTON	DE	TRANSFER OUT	05/31/2018	05/31/2018	11,017,535	0	0	0	0	0	0	11,017,535	11,017,535	0	0	0	0
000000-00-0	THOMA BRAVO SPECIAL OPS FUND II-A LP	WILMINGTON	DE	RETURN OF CAPITAL	04/29/2015	06/08/2018	400,997	0	0	0	0	0	0	400,997	400,997	0	0	0	0
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III B	WILMINGTON	DE	RETURN OF CAPITAL	05/16/2016	06/21/2018	545,549	0	0	0	0	0	0	545,549	545,549	0	0	0	0
000000-00-0	HBK MULTI-STRATEGY FUND	DALLAS	TX	TRANSFER OUT	05/31/2018	05/31/2018	2,477,523	0	0	0	0	0	0	2,477,523	2,477,523	0	0	0	0
000000-00-0	MAGNETAR ANDROMEDA SELECT FUND	EVANSTON	IL	TRANSFER OUT	05/31/2018	05/31/2018	8,086,602	0	0	0	0	0	0	8,086,602	8,086,602	0	0	0	0
000000-00-0	SOUTHPOINT QUALIFIED FUND	NEW YORK	NY	TRANSFER OUT	05/31/2018	05/31/2018	1,569,142	0	0	0	0	0	0	1,569,142	1,569,142	0	0	0	0
000000-00-0	WATERFALL OLYMPIC OFFSHORE FUND	NEW YORK	NY	RETURN OF CAPITAL	10/01/2014	03/31/2018	2,019,462	0	0	0	0	0	0	2,019,462	2,019,462	0	0	0	0
000000-00-0	YORK EURO STRATEGIC INV YRKA	NEW YORK	NY	TRANSFER OUT	05/31/2018	05/31/2018	1,872,779	0	0	0	0	0	0	1,872,779	1,872,779	0	0	0	0
000000-00-0	METALMARK CAP PARTNERS II LP	NEW YORK	NY	RETURN OF CAPITAL	12/11/2014	06/04/2018	1,902,774	0	0	0	0	0	0	1,902,774	1,902,774	0	0	0	0
000000-00-0	KAYNE SENIOR CREDIT FUND II LP	LOS ANGELES	CA	RETURN OF CAPITAL	12/19/2014	03/31/2018	1,119,144	0	0	0	0	0	0	1,119,144	1,119,144	0	0	0	0
000000-00-0	NGP NATURAL RESOURCES XI LP	IRVING	TX	TRANSFER OUT	05/31/2018	05/31/2018	5,966,536	0	0	0	0	0	0	5,966,536	5,966,536	0	0	0	0
000000-00-0	QUANTUM ENERGY PARTNERS VI LP	HOUSTON	TX	RETURN OF CAPITAL	02/02/2015	02/22/2018	4,592,954	0	0	0	0	0	0	4,592,954	4,592,954	0	0	0	0
000000-00-0	THUNDER PARENT INC	SAN FRANCISCO	CA	TRANSFER OUT	05/31/2018	05/31/2018	2,003,101	0	0	0	0	0	0	2,003,101	2,003,101	0	0	0	0
000000-00-0	TENASKA POWER FUND, L.P. PRVT	WILMINGTON	DE	TRANSFER OUT	05/31/2018	05/31/2018	27,859	0	0	0	0	0	0	27,859	27,859	0	0	0	0
000000-00-0	ENERGY CAPITAL PARTNERS, LP PRVT	WILMINGTON	DE	TRANSFER OUT	05/31/2018	05/31/2018	1,763,876	0	0	0	0	0	0	1,267,101	1,763,876	0	0	0	0
000000-00-0	JEFFERIES CAPITAL PARTNERS IV L.P. PRVT	WILMINGTON	DE	TRANSFER OUT	05/31/2018	05/31/2018	302,332	0	0	0	0	0	0	302,332	302,332	0	0	0	0
000000-00-0	BLACKSTONE STRATEGIC OPPORTUNITIES FUND	NEW YORK	NY	TRANSFER OUT	05/31/2018	05/31/2018	6,202,755	0	0	0	0	0	0	6,202,755	6,202,755	0	0	0	0
000000-00-0	SENATOR GLOBAL OPPORTUNITY FUND LP	NEW YORK	NY	TRANSFER OUT	05/31/2018	05/31/2018	2,320,655	0	0	0	0	0	0	2,320,655	2,320,655	0	0	0	0
1599999. Joint Venture Interests - Common Stock - Unaffiliated							186,891,842	(999,583)	0	0	0	(999,583)	0	184,114,281	185,892,100	(5,692)	0	(5,692)	926,346
000000-00-0	ROARING RIVER, LLC	JEFFERSON CITY	MO	RETURN OF CAPITAL	09/26/2008	12/21/2018	0	0	0	0	0	0	0	0	7,500,000	0	0	0	0
000000-00-0	VOYA ASIA PACIFIC PRIV EQ CO-INV I	WILMINGTON	DE	TRANSFER OUT	05/31/2018	05/31/2018	7,312,172	0	0	0	0	0	0	7,312,172	7,312,172	0	0	0	0
000000-00-0	POMONA CAPITAL VII PRVT	WILMINGTON	DE	TRANSFER OUT	05/31/2018	05/31/2018	231,610	0	0	0	0	0	0	231,610	231,610	0	0	0	0
000000-00-0	POMONA CAPITAL V, LP PRVT	WILMINGTON	DE	RETURN OF CAPITAL	12/14/2001	03/15/2018	109,533	0	0	0	0	0	0	109,533	109,533	0	0	0	0
000000-00-0	POMONA VOYA HOLDINGS II LP	WILMINGTON	DE	TRANSFER OUT	05/31/2018	05/31/2018	2,888,757	0	0	0	0	0	0	2,888,757	2,888,757	0	0	0	0
000000-00-0	POMONA VOYA HOLDINGS IV LP	WILMINGTON	DE	RETURN OF CAPITAL	07/15/2008	03/31/2018	26,934,021	0	0	0	0	0	0	26,934,021	26,934,021	0	0	0	0
000000-00-0	POMONA VOYA HOLDINGS V-A LP	WILMINGTON	DE	RETURN OF CAPITAL	11/30/2011	06/01/2018	1,420,737	0	0	0	0	0	0	1,420,737	1,420,737	0	0	0	0
000000-00-0	POMONA VOYA HOLDINGS V LP	WILMINGTON	DE	RETURN OF CAPITAL	01/10/2012	03/31/2018	5,281,699	0	0	0	0	0	0	5,281,699	5,281,699	0	0	0	0
000000-00-0	POMONA CAPITAL IX LP	WILMINGTON	DE	RETURN OF CAPITAL	02/08/2018	03/26/2018	5,667,671	0	0	0	0	0	0	5,667,671	5,667,671	0	0	0	0
000000-00-0	POMONA CAPITAL VIII LP	WILMINGTON	DE	RETURN OF CAPITAL	07/10/2013	03/31/2018	2,550,980	0	0	0	0	0	0	2,550,980	2,550,980	0	0	0	0
1699999. Joint Venture Interests - Common Stock - Affiliated							52,397,180	0	0	0	0	0	0	52,397,180	59,897,180	0	0	0	0
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VIII	WILMINGTON	DE	RETURN OF CAPITAL	08/18/2015	03/23/2018	446,118	0	0	0	0	0	0	446,118	446,118	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	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	INVESCO US VALUE ADD FUND IV LP	WILMINGTON	DE	RETURN OF CAPITAL	04/28/2015	12/31/2018	449,513	0	0	0	0	0	0	449,513	449,513	0	0	0	0
1799999. Joint Venture Interests - Real Estate - Unaffiliated							895,631	0	0	0	0	0	0	895,631	895,631	0	0	0	0
023138-AA-8	AMBAC ASSURANCE CORPORATION	NEW YORK	NY	SALE	02/12/2018	03/19/2018	0	0	4	0	0	4	0	4	99,606	0	99,602	99,602	2,842
2399999. Surplus Debentures, etc - Unaffiliated							0	0	4	0	0	4	0	4	99,606	0	99,602	99,602	2,842
4499999. Total - Unaffiliated							188,605,165	(999,583)	4	0	0	(999,579)	0	185,827,608	187,874,895	(5,692)	(70,265)	(75,957)	929,188
4599999. Total - Affiliated							52,397,180	0	0	0	0	0	0	52,397,180	59,897,180	0	0	0	0
4699999 - Totals							241,002,346	(999,583)	4	0	0	(999,579)	0	238,224,789	247,772,076	(5,692)	(70,265)	(75,957)	929,188

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 Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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	LS			1FE	3,565,680	133.4310	4,002,933	3,000,000	3,378,317	0	(19,219)	0	0	6.250	4.960	JJ	86,458	187,500	03/01/2006	07/15/2032
31359M-EB-5	FNMA				1FE	25,198,530	142.5090	29,927,058	21,000,000	24,390,703	0	(101,073)	0	0	6.210	4.910	FA	525,263	1,304,100	03/04/2009	08/06/2038
31359M-EU-3	FNMA BENCHMARK NOTES				1FE	28,168,000	128.2370	25,647,440	20,000,000	25,400,611	0	(433,444)	0	0	6.250	3.170	MN	159,722	1,250,000	12/29/2011	05/15/2029
742651-DT-6	PRIVATE EXPORT FUNDING CORP				1FE	3,986,320	103.9890	4,159,580	4,000,000	3,992,504	0	1,334	0	0	3.550	3.590	JJ	65,478	142,000	01/07/2014	01/15/2024
880591-EJ-7	TENN VALLEY AUTHORITY				1FE	3,037,833	121.2790	3,031,990	2,500,000	3,034,762	0	(3,071)	0	0	4.625	3.620	MS	34,045	57,813	05/31/2018	09/15/2060
912803-AU-7	TREASURY STRIP (PRIN)	@SD			1	636,147	95.9930	635,476	662,000	651,363	0	6,470	0	0	0.000	1.000	N/A	0	0	12/07/2016	08/15/2020
912803-BM-4	TREASURY STRIP (PRIN)	@			1	31,242,000	78.8670	47,320,500	60,000,000	44,189,438	0	1,497,758	0	0	0.000	3.470	N/A	0	0	12/11/2008	11/15/2027
912803-DJ-9	TREASURY STRIP (PRIN)	@			1	3,266,820	54.0880	3,245,310	6,000,000	3,513,474	0	88,947	0	0	0.000	2.580	N/A	0	0	02/29/2016	11/15/2039
912810-FB-9	TREASURY BOND	LS			1	103,036,976	127.0500	95,288,100	75,000,000	90,423,025	0	(1,465,733)	0	0	6.125	3.410	MN	596,426	4,593,750	12/10/2008	11/15/2027
912810-FT-0	TREASURY BOND	LS			1	19,054,239	123.3630	18,255,895	14,800,000	18,255,895	0	(155,772)	0	0	4.500	2.770	FA	251,560	666,000	11/19/2014	02/15/2036
912810-PW-2	TREASURY BOND	LS			1	20,181,000	122.4960	25,724,181	21,000,000	20,340,114	0	21,081	0	0	4.375	4.620	FA	347,028	918,750	07/01/2009	02/15/2038
912810-PX-0	TREASURY BOND	C			1	255,996,367	124.4720	257,658,489	207,000,000	244,022,676	0	(1,372,637)	0	0	4.500	3.230	MN	1,209,406	9,315,001	06/03/2009	05/15/2038
912810-QA-9	TREASURY BOND				1	14,985,000	109.5280	17,743,545	16,200,000	15,239,351	0	30,863	0	0	3.500	3.920	FA	214,166	567,000	04/29/2009	02/15/2039
912810-QB-7	WI TREASURY BOND	LS			1	16,171,922	120.6360	20,508,239	17,000,000	16,324,552	0	19,715	0	0	4.250	4.550	MN	93,805	722,500	07/30/2009	05/15/2039
912810-QK-7	TREASURY BOND (OTR)	LS			1	36,024,408	115.0050	42,615,354	37,055,000	36,199,776	0	24,407	0	0	3.875	4.030	FA	542,357	1,435,881	10/28/2010	08/15/2040
912810-QL-5	TREASURY BOND	LS			1	5,683,576	121.0260	5,567,211	4,600,000	5,499,664	0	(28,680)	0	0	4.250	3.020	MN	25,383	195,500	12/29/2011	11/15/2040
912828-N8-9	TREASURY NOTE	SD			1	416,473	97.7070	410,369	420,000	417,951	0	961	0	0	1.375	1.610	JJ	2,417	5,775	06/15/2017	01/31/2021
912828-P8-7	TREASURY NOTE	SD			1	1,272,121	97.0940	1,262,224	1,300,000	1,285,706	0	6,449	0	0	1.125	1.640	FA	4,969	14,625	11/16/2016	02/28/2021
912828-PC-8	TREASURY NOTE				1	9,761,719	100.1830	10,018,360	10,000,000	9,950,043	0	25,638	0	0	2.625	2.900	MN	34,081	262,500	11/18/2010	11/15/2020
912833-4S-6	TREASURY STRIP (PRIN)	@			1	3,118,915	69.6000	4,002,029	5,750,000	3,880,135	0	119,047	0	0	0.000	3.140	N/A	0	0	12/29/2011	08/15/2031
912833-4V-9	TREASURY STRIP (INT)				1	3,070,132	66.4600	3,974,362	5,980,000	3,829,990	0	118,956	0	0	0.000	3.180	FA	0	0	12/29/2011	02/15/2033
912833-7F-1	TREASURY STRIP (INT)				1	32,397,113	58.7750	37,469,445	63,750,000	36,722,752	0	1,100,903	0	0	0.000	3.060	FA	0	0	11/19/2014	02/15/2037
912833-LB-4	TREASURY STRIP (INT)	SD			1	1,704,112	95.3460	1,705,744	1,789,000	1,749,649	0	20,688	0	0	0.000	1.190	MN	0	0	10/13/2016	11/15/2020
912833-Z5-2	TREASURY STRIP (PRIN)	@			1	7,001,700	57.6590	8,648,865	15,000,000	8,078,409	0	264,050	0	0	0.000	3.350	N/A	0	0	09/11/2014	08/15/2037
912834-EP-9	TREASURY STRIP (INT)				1	13,706,718	53.7010	15,976,315	29,750,000	15,593,703	0	480,895	0	0	0.000	3.150	FA	0	0	11/19/2014	08/15/2039
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						642,683,821	XXX	684,800,867	643,556,000	636,364,563	0	248,533	0	0	XXX	XXX	XXX	4,192,564	21,638,695	XXX	XXX
36202D-KL-4	GNMA2 30YR			4	1FE	21,777	118.1300	25,725	21,777	21,777	0	0	0	0	7.500	7.220	MON	136	1,633	11/15/2000	11/20/2030
36202D-T6-8	GNMA2 30YR			4	1FE	95,884	107.7290	101,487	94,206	95,884	0	(265)	0	0	6.000	5.130	MON	471	5,652	08/20/2002	08/20/2032
36202F-BA-3	GNMA II 30YR SF - JUMBO-CONFORMING			4	1FE	138,203	102.6220	132,476	129,091	138,203	0	(1,310)	0	0	5.000	3.230	MON	538	6,455	11/19/2014	09/20/2039
36202F-HX-7	GNMA2 30YR			4	1FE	343,759	104.9290	344,295	328,122	343,759	0	(3,056)	0	0	4.500	3.410	MON	1,230	14,765	07/20/2010	07/20/2040
36217Q-FN-0	GNMA 30YR			4	1FE	406	100.1800	406	405	405	0	(1)	0	0	9.500	8.610	MON	3	19	05/31/2018	01/15/2020
36220H-S7-6	GNMA 30YR			4	1FE	159	100.1920	159	159	159	0	(1)	0	0	10.500	9.250	MON	1	10	05/31/2018	09/15/2019
36220U-NW-7	GNMA 30YR			4	1FE	2,488	100.2300	2,487	2,481	2,484	0	(6)	0	0	10.000	9.300	MON	21	145	05/31/2018	06/15/2020
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						602,676	XXX	607,035	576,241	602,671	0	(4,639)	0	0	XXX	XXX	XXX	2,400	28,679	XXX	XXX
0599999. Total - U.S. Government Bonds						643,286,497	XXX	685,407,902	644,132,241	636,967,234	0	243,894	0	0	XXX	XXX	XXX	4,194,964	21,667,374	XXX	XXX
563469-TX-3	MANITOBA (PROVINCE OF)	SD	A		1FE	4,937,976	97.2030	5,248,962	5,400,000	5,189,704	0	52,994	0	0	2.100	3.230	MS	36,225	113,400	12/04/2013	09/06/2022
642866-DF-1	NEW BRUNSWICK (PROVINCE OF)	SD	A		1FE	4,144,050	108.9710	3,269,130	3,000,000	3,126,114	0	(85,281)	0	0	9.750	6.490	MN	37,375	292,500	12/16/1997	05/15/2020
748148-QR-7	QUEBEC (PROVINCE OF)	SD	A		1FE	3,136,075	138.7550	3,468,893	2,500,000	2,893,451	0	(26,337)	0	0	7.500	5.530	MS	55,208	187,500	09/05/2006	09/15/2029
05674R-AB-0	BAHRAIN KINGDOM OF (GOVERNMENT)		D		4FE	211,200	101.8750	224,125	220,000	212,324	0	1,124	0	0	6.125	7.260	JJ	6,588	6,738	05/31/2018	07/05/2022
05674R-AF-1	BAHRAIN KINGDOM OF (GOVERNMENT)		D		4FE	6,750,000	102.1250	6,893,438	6,750,000	6,750,000	0	0	0	0	7.000	7.000	JJ	203,438	472,500	11/17/2015	01/26/2026
05965M-AA-1	BANCO DEL ESTADO DE CHILE		D		1FE	423,406	99.0000	420,750	425,000	423,661	0	255	0	0	3.875	3.980	FA	6,542	8,234	05/31/2018	02/08/2022
05970A-AA-0	BANCO NACIONAL DE COMERCIO EXTERIO	LS	D		2FE	11,218,388	95.3750	10,729,688	11,250,000	11,227,092	0	2,839	0	0	4.375	4.410	AO	105,273	492,188	10/06/2015	10/14/2025
06428J-AA-7	BANK OF CHINA (HONG KONG) LTD		D	2	2FE	3,350,000	100.0090	3,350,334	3,350,000	3,350,000	0	0	0	0	5.900	5.900	MS	58,746	0	09/11/2018	12/31/2049
105756-BB-5	BRAZIL (FEDERATIVE REPUBLIC OF)		D		3FE	124,688	122.7500	128,888	105,000	124,257	0	(431)	0	0	8.250	6.340	JJ	3,874	4,331	05/31/2018	01/20/2034
105756-BR-0	BRAZIL (FEDERATIVE REPUBLIC OF)		D		3FE	179,000	95.7000	191,400	200,000	179,261	0	261	0	0	5.625	6.510	JJ	5,438	5,625	05/31/2018	01/07/2041
105756-BW-9	BRAZIL FEDERATIVE REPUBLIC OF (GO		D		3FE	972,855	87.3500	1,177,478	1,348,000	983,294	0	4,207	0	0	5.000	7.330	JJ	28,832	60,100	05/31/2018	01/27/2045
105756-BZ-2	BRAZIL FEDERATIVE REPUBLIC OF (GOV	LS	D	2	3FE	928,300	96.1850	896,449	932,000	929,192	0	756	0	0	4.625	4.660	JJ	20,116	32,329	10/04/2017	01/13/2028
168863-CE-6	CHILE (REPUBLIC OF)		D		1FE	2,715,675	93.0000	2,529,600	2,720,000	2,715,796	0	80	0	0	3.860	3.860	JD	2,916	104,992	06/13/2017	06/21/2047
195325-AU-9	COLOMBIA 11.75% 2/20		D		2FE	1,654,813	109.5000	1,587,750	1,450,000	1,586,983	0	(67,830)	0	0	11.750	3.300	FA	59,631	85,188	05/31/2018	02/25/2020
195325-BM-6	COLOMBIA (REPUBLIC OF)		D		2FE	1,250,952	108.1250	1,219,650	1,128,000	1,249,354	0	(1,598)	0	0	6.125	5.290	JJ	31,282	34,545	05/31/2018	01/18/2041
195325-DL-6	COLOMBIA REPUBLIC OF (GOVERNMENT)		D	2	2FE	2,218,410	95.4250	2,147,063	2,250,000	2,223,693	0	2,614	0	0	3.875	4.040	AO	15,984	87,188	01/18/2017	04/25/2027
195325-DP-7	COLOMBIA (REPUBLIC OF)		D	2	2FE	3,303,787	99.2000	3,298,400	3,325,000	3,304,086	0	300	0	0	4.500	4.570	MS	32,834	0	10/04/2018	03/15/2029
200447-AC-4	COMISION FEDERAL DE ELECTRICIDAD		D		2FE	198,275	91.7500	189,005	206,000	198,385	0	110	0	0	5.750	6.040	FA	4,508	5,923	05/31/2018	02/14/2042
200447-AF-7	COMISION FEDERAL DE ELECTRICIDAD		D		2FE	3,146,094	94.0000	2,961,000	3,150,000	3,146,622	0	332	0	0	4.750	4.760	FA	53,200	149,625	10/11/2016	02/23/2027

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 Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
21987B-AS-7	CORPORACION NACIONAL DEL COBRE DE		D		1FE	127,988	102.3750	127,969	125,000	127,686	0	(301)	0	0	4.500	3.980	FA	2,156	2,813	05/31/2018	08/13/2023
21987B-AU-2	CORPORACION NACIONAL DEL COBRE DE		D		1FE	204,750	100.6350	201,271	200,000	204,703	0	(47)	0	0	4.875	4.710	MN	1,544	4,875	05/31/2018	11/04/2044
21987B-AV-0	CORPORACION NACIONAL DEL COBRE DE		D		1FE	11,398,186	101.1250	11,730,500	11,600,000	11,454,428	0	18,043	0	0	4.500	4.720	MS	152,250	522,000	09/25/2015	09/16/2025
21987B-AW-8	CORPORACION NACIONAL DEL COBRE DE		D	2	1FE	3,143,584	95.0000	3,040,000	3,200,000	3,150,336	0	4,802	0	0	3.625	3.830	FA	48,333	116,000	07/25/2017	08/01/2027
226775-AD-6	CROATIA (REPUBLIC OF)		D		3FE	317,250	105.0000	315,000	300,000	313,835	0	(3,415)	0	0	6.375	4.180	MS	5,153	9,563	05/31/2018	03/24/2021
25714P-DZ-8	DOMINICAN REPUBLIC (GOVERNMENT)		D		3FE	960,000	99.5250	955,440	960,000	960,000	0	0	0	0	6.000	6.000	JJ	25,920	0	07/12/2018	07/19/2028
29245J-AF-9	EMPRESA NACIONAL DEL PETROLEO ENAP		D		2FE	91,350	100.7500	90,675	90,000	91,139	0	(211)	0	0	4.750	4.280	JD	297	4,275	05/31/2018	12/06/2021
29245J-AH-5	EMPRESA NACIONAL DEL PETROLEO ENAP		D		2FE	588,000	98.0000	588,000	600,000	588,974	0	974	0	0	4.375	4.730	AO	4,448	13,125	05/31/2018	10/30/2024
29245J-AJ-1	EMPRESA NACIONAL DEL PETROLEO ENAP		D		2FE	4,582,605	93.5000	4,385,150	4,690,000	4,599,023	0	8,364	0	0	3.750	4.040	FA	71,327	165,563	05/31/2018	08/05/2026
29245J-AL-6	EMPRESA NACIONAL DEL PETROLEO ENAP	LS	D		2FE	2,148,173	101.0000	2,171,500	2,150,000	2,148,217	0	45	0	0	5.250	5.250	MN	17,245	0	10/30/2018	11/06/2029
296464-AA-8	ESKOM HOLDINGS LTD	LS	D		5FE	1,108,031	94.2000	1,050,330	1,115,000	1,109,559	0	1,528	0	0	5.750	6.000	JJ	27,604	32,056	05/31/2018	01/26/2021
30216J-AC-9	EXPORT-IMPORT BANK OF INDIA		D		2FE	3,833,050	93.3090	3,583,075	3,840,000	3,834,533	0	1,483	0	0	3.875	3.890	FA	62,000	74,400	01/25/2018	02/01/2028
344593-AA-6	FONDO MIVIVIENDA SA		D		2FE	164,688	95.8750	162,988	170,000	165,306	0	618	0	0	3.500	4.240	JJ	2,496	2,975	05/31/2018	01/31/2023
455780-AT-3	INDON 8 1/2 10/12/35		D		2FE	2,287,339	134.3750	2,221,219	1,653,000	2,273,921	0	(13,418)	0	0	8.500	5.130	AO	30,833	70,253	05/31/2018	10/12/2035
455780-BK-1	INDONESIA REPUBLIC OF (GOVERNMENT		D		2FE	699,823	98.6560	696,514	706,000	700,710	0	887	0	0	3.750	3.990	AO	4,854	13,238	05/31/2018	04/25/2022
455780-BV-7	INDONESIA REPUBLIC OF (GOVERNMENT		D		2FE	3,286,767	101.1980	3,339,561	3,300,000	3,290,274	0	1,140	0	0	4.750	4.800	JJ	75,327	156,750	12/01/2015	01/08/2026
455780-BX-3	INDONESIA REPUBLIC OF (GOVERNMENT	LS	D		2FE	8,963,280	98.3750	8,853,750	9,000,000	8,969,881	0	3,071	0	0	4.350	4.400	JJ	188,138	391,500	12/01/2016	01/08/2027
455780-CE-4	INDONESIA (REPUBLIC OF)		D		2FE	1,586,656	91.0320	1,456,520	1,600,000	1,587,615	0	940	0	0	4.350	4.390	JJ	32,867	40,600	12/04/2017	01/11/2048
455780-CH-7	INDONESIA (REPUBLIC OF)		D		2FE	2,030,869	101.2640	2,061,745	2,036,000	2,030,911	0	42	0	0	4.750	4.780	FA	5,373	0	12/03/2018	02/11/2029
48266X-AB-1	KSA SUKUK LTD		D		1FE	11,200,000	96.3750	10,794,000	11,200,000	11,200,000	0	0	0	0	3.628	3.620	AO	80,138	406,336	04/12/2017	04/20/2027
486661-AG-6	KAZAKHSTAN (REPUBLIC OF)		D		2FE	3,959,040	105.7500	4,230,000	4,000,000	3,970,827	0	3,641	0	0	5.125	5.250	JJ	91,111	205,000	07/14/2015	07/21/2025
48667Q-AK-1	KAZMUNAYGAS NATIONAL CO JSC		D		2FE	183,250	94.0000	188,000	200,000	183,402	0	152	0	0	6.000	6.670	MN	1,800	6,000	05/31/2018	11/07/2044
48667Q-AN-5	KAZMUNAYGAS NATIONAL CO JSC		D		2FE	3,168,640	97.1250	3,108,000	3,200,000	3,172,968	0	2,587	0	0	4.750	4.870	AO	30,400	152,000	04/11/2017	04/19/2027
48667Q-AP-0	KAZMUNAYGAS NATIONAL CO JSC		D		2FE	4,593,514	95.2500	4,457,700	4,680,000	4,595,424	0	1,146	0	0	5.750	5.880	AO	53,820	269,100	04/12/2017	04/19/2047
48667Q-AQ-8	NK KAZMUNAYGAZ AO		D		2FE	4,800,000	98.2500	4,716,000	4,800,000	4,800,000	0	0	0	0	5.375	5.370	AO	48,017	129,000	04/17/2018	04/24/2030
48667Q-AR-6	NK KAZMUNAYGAZ AO		D		2FE	2,700,000	98.8750	2,669,625	2,700,000	2,700,000	0	0	0	0	4.750	4.750	AO	23,869	64,125	04/17/2018	04/24/2025
48668J-AA-8	NATSIONAL NYI HOLDING KAZAGRO AO		D		3FE	289,920	95.5000	286,500	300,000	290,976	0	1,056	0	0	4.625	5.400	MN	1,426	11,438	05/31/2018	05/24/2023
501499-AB-3	KUWAIT INTL BOND		D		1FE	6,337,664	99.3500	6,358,400	6,400,000	6,347,199	0	5,427	0	0	3.500	3.610	MS	62,844	224,000	03/13/2017	03/20/2027
536878-AF-8	REPUBLIC OF LITHUANIA		D		1FE	1,080,700	106.0550	1,071,156	1,010,000	1,066,349	0	(14,351)	0	0	6.125	3.450	MS	19,246	30,931	05/31/2018	03/09/2021
536878-AG-6	LITHUANIA (REPUBLIC OF)		D		1FE	2,448,079	108.8750	2,420,291	2,223,000	2,414,192	0	(33,887)	0	0	6.625	3.640	FA	61,364	73,637	05/31/2018	02/01/2022
69369E-AD-1	PERTAMINA (PERSERO) PT	LS	D		2FE	194,988	99.2500	188,575	190,000	194,939	0	(48)	0	0	6.000	5.790	MN	1,837	5,700	05/31/2018	05/03/2042
698299-AD-6	PANAMA (REPUBLIC OF)		D		2FE	352,950	132.7250	345,085	260,000	348,129	0	(4,821)	0	0	8.875	4.200	MS	5,833	11,538	05/31/2018	09/30/2027
698299-AS-3	PANAMA 9.375% 1/16/2023		D		2FE	226,186	123.2500	228,013	185,000	221,394	0	(4,792)	0	0	9.375	4.040	JJ	7,949	8,672	05/31/2018	01/16/2023
698299-AW-4	PANAMA (REPUBLIC OF)		D		2FE	1,680,180	122.3750	1,671,643	1,366,000	1,672,697	0	(7,483)	0	0	6.700	4.690	JJ	39,405	45,761	05/31/2018	01/26/2036
698299-BB-9	PANAMA REPUBLIC OF (GOVERNMENT)		D		2FE	280,500	93.1250	279,375	300,000	280,652	0	152	0	0	4.300	4.680	AO	2,222	6,450	05/31/2018	04/29/2053
698299-BE-3	PANAMA REPUBLIC OF (GOVERNMENT)		D	2	2FE	790,856	99.2250	793,800	800,000	793,917	0	851	0	0	3.750	3.880	MS	8,750	30,000	03/11/2015	03/16/2025
698299-BF-0	PANAMA REPUBLIC OF (GOVERNMENT)	LS	D	2	2FE	8,227,279	98.3250	8,105,913	8,244,000	8,233,376	0	761	0	0	3.875	3.880	MS	92,287	319,455	05/05/2017	03/17/2028
698299-BH-6	PANAMA REPUBLIC OF (GOVERNMENT)		D	2	2FE	1,911,725	95.3750	1,831,200	1,920,000	1,912,204	0	479	0	0	4.500	4.520	AO	18,000	43,200	04/09/2018	04/16/2050
715638-AU-6	PERU (THE REPUBLIC OF)		D		2FE	1,705,905	126.0000	1,716,120	1,362,000	1,698,448	0	(7,457)	0	0	6.550	4.470	MS	26,516	44,606	05/31/2018	03/14/2037
715638-BM-3	PERU REPUBLIC OF (GOVERNMENT)		D		2FE	873,595	117.4250	890,082	758,000	872,708	0	(887)	0	0	5.625	4.700	MN	5,093	21,319	05/31/2018	11/18/2050
71567P-AH-3	PERUSAHAAN PENERBIT SBSN INDONESIA		D		2FE	6,357,950	95.8750	6,088,063	6,350,000	6,356,798	0	(680)	0	0	4.150	4.130	MS	67,345	263,525	04/07/2017	03/29/2027
71568P-AC-3	PERUSAHAAN LISTRIK NEGARA (PERSERO		D		2FE	4,144,680	92.1550	3,870,548	4,200,000	4,152,133	0	4,656	0	0	4.125	4.280	MN	22,138	173,250	05/18/2017	05/15/2027
71568P-AD-1	PERUSAHAAN LISTRIK NEGARA (PERSERO		D		2FE	1,526,967	89.3750	1,385,313	1,550,000	1,527,501	0	333	0	0	5.250	5.350	MN	10,398	81,375	05/08/2017	05/15/2047
71568P-AG-4	PERUSAHAAN LISTRIK NEGARA (PERSERO		D		2FE	4,910,598	99.8750	4,953,800	4,960,000	4,911,576	0	977	0	0	5.375	5.500	JJ	48,877	0	10/18/2018	01/25/2029
71568P-AH-2	PERUSAHAAN LISTRIK NEGARA (PERSERO		D		2FE	8,817,218	101.1250	8,979,900	8,880,000	8,818,105	0	886	0	0	6.250	6.300	JJ	101,750	0	10/18/2018	01/25/2049
716540-AX-0	PETROLEOS MEXICANOS		D		2FE	76,997	99.6250	74,719	75,000	76,578	0	(419)	0	0	5.500	4.410	JJ	1,833	2,063	05/31/2018	01/21/2021
716540-AZ-5	PETROLEOS MEXICANOS		D		2FE	223,680	83.0000	199,200	240,000	223,853	0	173	0	0	6.500	7.100	JD	1,257	15,600	05/31/2018	06/02/2041
716540-BB-7	PETROLEOS MEXICANOS		D		2FE	653,250	97.3500	632,775	650,000	652,797	0	(453)	0	0	4.875	4.720	JJ	13,819	15,844	05/31/2018	01/24/2022
716540-BE-1	PETROLEOS MEXICANOS		D		2FE	246,443	75.8180	223,663	295,000	246,868	0	425	0	0	5.500	6.860	JD	180	16,225	05/31/2018	06/27/2044
716540-BV-3	PETROLEOS MEXICANOS		D		2FE	111,479	87.6000	105,120	120,000	112,121	0	642	0	0	4.250	5.540	JJ	2,352	2,550	05/31/2018	01/15/2025
716540-BW-1	PETROLEOS MEXICANOS		D		2FE	349,313	86.2500	323,438	375,000	350,945	0	1,632	0	0	4.500	5.610	JJ	7,406	8,438	05/31/2018	01/23/2026
716540-CB-6	PETROLEOS MEXICANOS		D		2FE	6,737,513	97.0000	6,547,500	6,750,000	6,740,136	0	961	0	0	6.875	6.900	FA	189,492	464,063	01/28/2016	08/04/2026
716540-CD-2	PETROLEOS MEXICANOS	LS	D		2FE	2,575,000	93.8500	2,416,638	2,575,000	2,575,000	0	0	0	0	4.625	4.620	MS	33,082	119,094	09/13/2016	09/21/2023
716540-CG-5	PETROLEOS MEXICANOS		D		2FE	3,038,026	94.0000	2,707,200	2,880,000	3,019,629	0	(13,007)	0	0	6.500	5.750	MS	56,160	187,200	07/11/2017	03/13/2027
71657Y-AD-4	PETRO CO TRIN/TOBAGO LTD 144A		D		4FE	531,218	95.0000	491,150	517,000	524,513	0	(6,704)	0	0	9.750	7.300	FA	19,183	25,204	05/31/2018	08/14/2019
716743-AD-1	PETRONAS CAPITAL LTD 144A		D		1FE	979,816	101.2130	969,622	958,000	969,280	0	(10,536)	0	0	5.250	3.290	FA	19,419	25,148	05/31/2018	08/12/2019
716743-AJ-8	PETRONAS CAPITAL LTD		D		1FE	3,965,000	97.9050	3,916,204	4,000,000	3,976,809	0	3,275	0	0	3.500	3.600	MS	40,056	140,000	03/11/2015	03/18/2025

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
716743-AL-3	PETRONAS CAPITAL LTD		D		1FE	987,670	100.5570	1,005,573	1,000,000	988,469	0	224	0	0	4.500	4.570	MS	12,875	45,000	03/11/2015	03/18/2045
718286-AP-2	PHILIPPINE (REPUBLIC OF)		D		2FE	119,319	138.0160	117,314	85,000	116,698	0	(2,621)	0	0	10.625	3.810	MS	2,634	4,516	05/31/2018	03/16/2025
718286-BK-2	PHILIPPINES (REPUBLIC OF)		D		2FE	304,875	100.8670	302,603	300,000	303,830	0	(1,045)	0	0	4.000	3.340	JJ	5,533	6,000	05/31/2018	01/15/2021
718286-CB-1	PHILIPPINES (REPUBLIC OF)		D		2FE	4,325,000	94.5660	4,090,001	4,325,000	4,325,000	0	0	0	0	3.700	3.700	FA	66,233	160,025	01/18/2017	02/02/2042
74727P-AW-1	QATAR (STATE OF)		D		1FE	3,376,948	101.1000	3,437,400	3,400,000	3,380,332	0	3,384	0	0	3.875	4.020	AO	24,886	65,875	04/12/2018	04/23/2023
74727P-AX-9	QATAR (STATE OF)		D		1FE	4,285,939	104.1250	4,477,375	4,300,000	4,287,514	0	1,575	0	0	4.500	4.530	AO	36,550	96,750	04/12/2018	04/23/2028
760942-AZ-5	URUGUAY ORIENTAL REPUBLIC OF (GOV		D		2FE	46,240	102.1250	45,956	45,000	46,114	0	(126)	0	0	4.500	3.900	FA	771	1,013	05/31/2018	08/14/2024
760942-BB-7	URUGUAY (ORIENTAL REPUBLIC OF)		D		2FE	5,109,098	100.2250	5,051,340	5,040,000	5,098,605	0	(4,351)	0	0	4.375	4.180	AO	39,200	218,531	05/31/2018	10/27/2027
760942-BD-3	URUGUAY (ORIENTAL REPUBLIC OF)		D		2FE	4,935,650	95.4750	4,773,750	5,000,000	4,937,300	0	1,650	0	0	4.975	5.050	AO	49,059	124,375	04/12/2018	04/20/2055
78307A-DB-6	RUSSIAN FEDERATION (GOVERNMENT)		D		2FE	1,022,500	101.5000	1,015,000	1,000,000	1,015,813	0	(6,687)	0	0	5.000	3.760	AO	8,611	25,000	05/31/2018	04/29/2020
78307A-DE-0	RUSSIAN FEDERATION (GOVERNMENT)		D		2FE	619,500	102.1250	612,750	600,000	619,305	0	(195)	0	0	5.625	5.380	AO	8,156	16,875	05/31/2018	04/04/2042
78307A-DH-3	RUSSIAN FEDERATION (GOVERNMENT)		D		2FE	212,250	105.2500	210,500	200,000	212,133	0	(117)	0	0	5.875	5.420	MS	3,427	5,875	05/31/2018	09/16/2043
80413T-AB-5	SAUDI INTERNATIONAL BOND		D		1FE	5,772,722	93.4500	5,466,825	5,850,000	5,787,428	0	6,876	0	0	3.250	3.400	AO	34,328	190,125	10/19/2016	10/26/2026
80413T-AE-9	SAUDI INTERNATIONAL BOND		D		1FE	2,530,074	94.6250	2,422,400	2,560,000	2,533,827	0	3,164	0	0	3.625	3.750	MS	30,160	85,067	09/27/2017	03/04/2028
80413T-AG-4	SAUDI INTERNATIONAL BOND		D		1FE	6,935,110	99.1000	6,937,000	7,000,000	6,940,847	0	5,737	0	0	4.000	4.150	AO	57,556	140,000	04/10/2018	04/17/2025
80413T-AH-2	SAUDI INTERNATIONAL BOND		D		1FE	9,943,200	99.4500	9,945,000	10,000,000	9,945,762	0	2,562	0	0	4.500	4.560	AO	92,500	225,000	04/10/2018	04/17/2030
80413T-AJ-8	SAUDI INTERNATIONAL BOND		D		1FE	3,423,910	96.1250	3,364,375	3,500,000	3,424,637	0	727	0	0	5.000	5.140	AO	35,972	87,500	04/10/2018	04/17/2049
831588-AB-4	SLOVAK REPUBLIC (GOVERNMENT)		D		1FE	218,925	103.4330	217,211	210,000	217,685	0	(1,241)	0	0	4.375	3.220	MN	1,021	4,594	05/31/2018	05/21/2022
836205-AN-4	REPUBLIC OF SOUTH AFRICA		D		3FE	770,534	101.2500	758,363	749,000	763,601	0	(6,933)	0	0	5.500	3.800	MS	12,816	20,598	05/31/2018	03/09/2020
900123-AW-0	TURKEY (REPUBLIC OF)		D		3FE	440,630	103.1000	433,020	420,000	439,200	0	(1,431)	0	0	7.375	6.450	FA	12,562	15,488	05/31/2018	02/05/2025
900123-AY-6	TURKEY (REPUBLIC OF)		D		3FE	202,388	93.6250	196,613	210,000	202,546	0	158	0	0	6.875	7.230	MS	4,171	7,219	05/31/2018	03/17/2036
900123-CB-4	TURKEY REPUBLIC OF (GOVERNMENT)		D		3FE	6,536,250	73.8750	6,648,750	9,000,000	6,548,243	0	11,993	0	0	4.875	7.280	AO	91,406	219,375	09/19/2018	04/16/2043
90015L-AA-5	TURKIYE IHRACAT KREDI BANKASI AS		D		4FE	2,240,280	96.6250	2,174,063	2,250,000	2,245,593	0	1,928	0	0	5.375	5.470	FA	48,039	120,938	02/01/2016	02/08/2021
91086Q-BB-3	MEXICO (UNITED MEXICAN STATES)		D		2FE	1,364,562	90.7500	1,339,470	1,476,000	1,365,897	0	1,335	0	0	4.750	5.280	MS	22,007	35,055	05/31/2018	03/08/2044
91086Q-BG-2	MEXICO (UNITED MEXICAN STATES) (GO	LS	D		2FE	4,485,420	97.6250	4,393,125	4,500,000	4,489,109	0	1,303	0	0	4.125	4.160	JJ	82,500	185,625	01/13/2016	01/21/2026
91087B-AC-4	MEXICO (UNITED MEXICAN STATES)		D		2FE	1,544,978	96.3750	1,493,813	1,550,000	1,545,718	0	427	0	0	4.150	4.190	MS	16,617	64,325	03/16/2017	03/28/2027
91822C-AA-6	VEB FINANCE PLC		D		2FE	227,150	100.3750	220,825	220,000	226,231	0	(919)	0	0	6.025	5.130	JJ	6,480	6,628	05/31/2018	07/05/2022
A00617-08-1	RUSSIAN FEDERATION (GOVERNMENT)		D		2FE	6,400,000	94.8750	6,072,000	6,400,000	6,400,000	0	0	0	0	4.250	4.250	JD	6,044	272,000	06/20/2017	06/23/2027
AR6492-46-6	CNAC HK FINBRIDGE CO LTD		D		2FE	2,987,700	101.2040	3,036,135	3,000,000	2,989,084	0	1,384	0	0	5.125	5.170	MS	45,698	76,875	06/12/2018	03/14/2028
AR7902-43-0	RUSSIAN FEDERATION		D		2FE	3,718,794	94.3750	3,586,250	3,800,000	3,723,300	0	4,506	0	0	4.375	4.620	MS	46,181	83,125	03/16/2018	03/21/2029
EF1243-77-5	INDONESIA (REPUBLIC OF)		D		2FE	976,928	134.3750	948,688	706,000	971,197	0	(5,731)	0	0	8.500	5.130	AO	13,169	30,005	05/31/2018	10/12/2035
EG1787-98-5	INDON 6 5/8 02/17/37		D		2FE	594,006	115.6780	584,176	505,000	592,359	0	(1,647)	0	0	6.625	5.140	FA	12,453	16,728	05/31/2018	02/17/2037
EI1085-89-9	INDONESIA (REPUBLIC OF)		D		2FE	680,961	102.8790	671,805	653,000	671,981	0	(8,981)	0	0	5.875	5.380	MS	11,509	19,182	05/31/2018	03/13/2020
EI6144-28-7	CROATIA (REPUBLIC OF)		D		3FE	216,788	105.0000	215,250	205,000	214,454	0	(2,333)	0	0	6.375	4.180	MS	3,521	6,534	05/31/2018	03/24/2021
EI8600-34-4	NAMIBIA REPUBLIC OF (GOVERNMENT)		D		3FE	425,775	99.0000	415,800	420,000	424,869	0	(906)	0	0	5.500	5.050	MN	3,722	11,550	05/31/2018	11/03/2021
EI8937-41-5	QATAR STATE OF (GOVERNMENT)		D		1FE	219,500	117.3750	234,750	200,000	219,257	0	(243)	0	0	5.750	5.030	JJ	5,143	5,750	05/31/2018	01/20/2042
EI8970-97-8	EMPRESA NACIONAL DEL PETROLEO ENAP		D		2FE	558,250	100.7500	554,125	550,000	556,961	0	(1,289)	0	0	4.750	4.280	JD	1,814	26,125	05/31/2018	12/06/2021
EJ4730-55-6	MOROCCO (KINGDOM OF)		D		2FE	705,881	100.0000	705,000	705,000	705,784	0	(97)	0	0	4.250	4.210	JD	1,729	29,963	05/31/2018	12/11/2022
EJ5266-39-4	REPUBLIC OF COLUMBIA		D	2	2FE	268,969	94.1250	268,256	285,000	270,785	0	1,816	0	0	2.625	3.920	MS	2,203	3,741	05/31/2018	03/15/2023
EJ5310-19-2	FONDO MIVIVIENDA SA		D		2FE	5,200,392	95.8750	5,062,200	5,280,000	5,212,982	0	12,590	0	0	3.500	3.830	JJ	77,513	92,400	02/27/2018	01/31/2023
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						295,571,518	XXX	290,702,391	296,016,000	294,579,213	0	(149,927)	0	0	XXX	XXX	XXX	3,879,618	10,262,089	XXX	XXX
1099999. Total - All Other Government Bonds						295,571,518	XXX	290,702,391	296,016,000	294,579,213	0	(149,927)	0	0	XXX	XXX	XXX	3,879,618	10,262,089	XXX	XXX
01026C-AD-3	ALABAMA ECON SETTLEMENT AUTH BP RE				1FE	3,000,000	102.1760	3,065,280	3,000,000	3,000,000	0	0	0	0	4.263	4.260	MS	37,657	127,890	12/02/2016	09/15/2032
010604-DF-0	ALABAMA ST PORT AUTH DOCKS FAC			2	1FE	2,870,350	105.4880	3,006,408	2,850,000	2,868,349	0	(1,029)	0	0	4.722	4.630	AO	33,644	134,577	02/27/2017	10/01/2040
010831-BE-4	ALAMEDA CNTY CALIF JT PWRS AUTH LE				1FE	6,050,861	142.4160	6,223,579	4,370,000	5,937,201	0	(39,459)	0	0	7.046	4.440	JD	25,659	307,910	02/04/2016	12/01/2044
011770-U2-8	ALASKA ST				1FE	1,074,970	117.1170	1,042,341	890,000	1,037,372	0	(11,231)	0	0	5.542	3.640	FA	20,552	49,324	07/07/2015	08/01/2029
02765U-CY-8	AMERICAN MUN PWR OHIO INC				1FE	4,489,506	128.3960	4,622,256	3,600,000	4,446,863	0	(23,173)	0	0	6.449	4.620	FA	87,706	232,164	03/09/2017	02/15/2044
02765U-EK-6	AMERICAN MUN PWR OHIO INC				1FE	4,510,980	158.9170	4,767,510	3,000,000	4,449,419	0	(21,630)	0	0	8.084	4.880	FA	91,619	242,520	03/02/2016	02/15/2050
04048R-DS-2	ARIZONA BRD REGENTS ARIZ ST UNIV S				1FE	617,285	119.5840	597,920	500,000	600,215	0	(8,408)	0	0	6.204	3.690	JJ	15,510	31,020	12/06/2016	07/01/2030
047681-QT-1	ATLANTA & FULTON CNTY GA REC A				1FE	1,410,000	101.4340	1,430,219	1,410,000	1,410,000	0	0	0	0	4.153	4.150	JD	2,603	58,720	12/01/2017	12/15/2046
052414-MF-3	AUSTIN TEX ELEC UTIL SYS REV				1FE	182,755	116.7830	186,853	160,000	178,094	0	(1,369)	0	0	5.570	4.160	MN	1,139	8,912	07/01/2015	11/15/2030
059189-WH-9	BALTIMORE MD			2	1FE	400,000	98.1450	392,580	400,000	400,000	0	0	0	0	3.409	3.400	AO	2,879	12,500	11/02/2017	10/15/2032
059189-WN-6	BALTIMORE MD			2	1FE	320,000	97.0740	310,637	320,000	320,000	0	0	0	0	3.659	3.650	AO	2,797	10,733	11/02/2017	10/15/2037
072024-NV-0	BAY AREA TOLL AUTH CALIF TOLL BRDG				1FE	10,027,640	142.0790	9,945,530	7,000,000	9,897,039	0	(46,053)	0	0	7.043	4.450	AO	123,253	493,010	03/02/2016	04/01/2050
130179-KK-9	CALIFORNIA EDL FACS AUTH REV			2	1FE	2,636,059	93.0920	2,513,484	2,700,000	2,636,351	0	292	0	0	3.836	3.980	AO	25,893	79,789	10/23/2018	04/01/2047
13034P-ZW-0	CALIFORNIA HSG FIN AGY REV			2	1FE	5,577,408	99.2370	5,527,501	5,570,000	5,576,854	0	(363)	0	0	3.656	3.630	FA	84,850	221,740	07/07/2017	02/01/2029

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 Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
13063B-JC-7	CALIFORNIA ST				1FE	1,396,126	145.6210	1,383,400	950,000	1,351,472	0	(10,599)	0	0	7.600	4.530	MN	12,033	72,200	06/04/2014	11/01/2040
13077C-TL-8	CALIFORNIA ST UNIV REV				1FE	333,598	132.8770	345,480	260,000	326,885	0	(2,297)	0	0	6.484	4.380	MN	2,810	16,858	01/12/2016	11/01/2041
13080S-TQ-7	CALIFORNIA STATEWIDE CMNTYS DE			2	1FE	2,550,000	102.4260	2,611,863	2,550,000	2,550,000	0	0	0	0	4.821	4.820	FA	51,223	23,221	05/09/2018	08/01/2045
167727-VY-9	CHICAGO ILL WASTEWATER TRANSMI				1FE	240,000	117.8990	282,958	240,000	240,000	0	0	0	0	6.042	6.040	JJ	7,250	14,501	10/15/2015	01/01/2039
172217-WX-5	CINCINNATI OHIO			2	1FE	355,000	104.2680	370,151	355,000	355,000	0	0	0	0	4.390	4.390	JD	1,299	15,585	12/16/2015	12/01/2040
185468-RU-1	CLEBURNE TEX			2	1FE	205,000	104.0900	213,385	205,000	205,000	0	0	0	0	4.434	4.430	FA	3,434	9,090	01/13/2016	08/15/2036
196581-BB-7	COLORADO SCH MINES ENTERPRISES REV				1FE	1,387,562	130.7330	1,411,916	1,080,000	1,363,151	0	(8,582)	0	0	6.290	4.280	JD	5,661	67,932	02/10/2016	12/01/2039
196711-LZ-6	COLORADO ST CRFS PARTN				1FE	460,418	128.3330	461,999	360,000	450,348	0	(3,523)	0	0	6.450	4.290	MS	6,837	23,220	02/03/2016	09/15/2039
20281P-KT-8	COMMONWEALTH FING AUTH PA REV				1FE	400,000	98.6180	394,472	400,000	400,000	0	0	0	0	3.864	3.860	JD	1,288	13,438	01/11/2018	06/01/2038
20369E-AB-8	COMMUNITY HEALTH NETWORK				1FE	3,255,230	109.6370	2,883,453	2,630,000	3,227,353	0	(12,573)	0	0	5.433	4.020	MN	23,815	142,888	09/14/2016	05/01/2045
20772G-4Z-8	CONNECTICUT ST				1FE	325,515	113.3350	306,005	270,000	310,494	0	(3,432)	0	0	5.632	3.720	JD	1,267	15,206	05/27/2014	12/01/2029
20772J-3L-4	CONNECTICUT ST				1FE	10,033,300	93.1200	9,312,000	10,000,000	10,026,136	0	(3,068)	0	0	2.600	2.560	FA	98,222	260,000	08/03/2016	08/15/2026
246380-7R-4	DELAWARE ST				1FE	452,267	109.1510	420,231	385,000	437,367	0	(4,179)	0	0	4.550	3.020	JJ	8,759	17,518	04/08/2015	07/01/2029
254845-GQ-7	DISTRICT COLUMBIA WTR & SWR AUTH P				1FE	2,227,840	121.5890	2,225,079	1,830,000	2,204,265	0	(12,399)	0	0	5.522	3.960	AO	25,263	101,053	02/01/2017	10/01/2044
270618-DZ-1	EAST BATON ROUGE LA SEW COMMN			2	1FE	692,536	101.4180	659,217	650,000	681,173	0	(4,585)	0	0	4.000	3.120	FA	10,833	26,000	06/13/2016	02/01/2031
373384-NZ-5	GEORGIA ST				1FE	8,580,000	104.5900	8,973,822	8,580,000	8,580,000	0	0	0	0	4.503	4.500	MN	64,393	386,357	11/04/2009	11/01/2025
41978C-AS-4	HAWAII ST ARPTS SYS CUSTOMER F			2	1FE	3,200,000	100.4970	3,215,904	3,200,000	3,200,000	0	0	0	0	4.144	4.140	JJ	66,304	123,031	07/13/2017	07/01/2047
419792-KM-7	HAWAII ST			2	1FE	345,000	95.3590	328,989	345,000	345,000	0	0	0	0	2.902	2.900	AO	2,503	10,012	04/01/2016	10/01/2028
42219U-BQ-4	HEALTH CARE AUTH FOR BAPTIST H				2FE	4,321,202	108.2830	4,103,926	3,790,000	4,297,689	0	(11,122)	0	0	5.500	4.580	MN	26,635	208,450	05/09/2017	11/15/2043
42521R-BF-8	HENDERSON NEV PUB IMPT TR REV			2	2FE	431,129	103.8770	451,865	435,000	432,481	0	638	0	0	6.000	6.090	JJ	13,050	26,100	01/05/2016	01/01/2029
43232B-BU-8	HILLSBOROUGH CNTY FLA FOURTH C			2	1FE	1,650,000	100.6590	1,660,874	1,650,000	1,650,000	0	0	0	0	4.250	4.250	AO	17,531	70,125	01/24/2017	10/01/2037
438670-WP-2	HONOLULU HAWAII CITY & CNTY				1FE	2,344,011	120.7530	2,294,307	1,900,000	2,288,938	0	(29,051)	0	0	5.618	3.360	JD	8,895	106,742	01/24/2017	12/01/2029
44420R-AA-8	HUDSON YDS INFRASTRUCTURE CORP			2	1FE	3,818,468	98.8000	3,754,400	3,800,000	3,815,762	0	(1,627)	0	0	3.875	3.810	FA	55,628	147,250	05/30/2017	02/15/2038
451295-A2-5	IDAHO HEALTH FACS AUTH REV				1FE	1,564,601	105.2040	1,630,662	1,550,000	1,564,601	0	0	0	0	5.020	4.950	MS	30,692	0	09/20/2018	03/01/2048
451443-ZR-9	IDAHO ST BLDG AUTH BLDG REV			2	1FE	460,000	98.0790	451,163	460,000	460,000	0	0	0	0	3.790	3.790	MS	5,811	12,107	12/08/2017	09/01/2037
452151-LF-8	IL ST PENSION OB				2FE	597,366	95.3430	572,058	600,000	598,482	0	496	0	0	5.100	5.130	JD	2,550	30,600	06/04/2014	06/01/2033
452152-UP-4	ILLINOIS (STATE OF)				2FE	4,809,950	98.2900	4,914,500	5,000,000	4,844,457	0	14,543	0	0	5.650	6.050	JD	23,542	282,500	03/02/2016	12/01/2038
454898-QY-6	INDIANA MUNI POWER				1FE	1,695,096	118.8590	1,669,969	1,405,000	1,671,916	0	(7,904)	0	0	5.594	4.160	JJ	39,298	78,596	01/21/2016	01/01/2042
45506D-WS-0	INDIANA ST FIN AUTH REV				1FE	2,000,000	95.4430	1,908,860	2,000,000	2,000,000	0	0	0	0	2.616	2.610	JJ	26,160	52,320	06/08/2016	07/01/2026
45506D-WT-8	INDIANA ST FIN AUTH REV				1FE	580,000	96.1220	557,508	580,000	580,000	0	0	0	0	2.816	2.810	JJ	8,166	16,333	06/08/2016	07/01/2027
462590-LF-5	IOWA STUDENT LN LIQUIDITY CORP				1FE	1,000,000	98.4640	984,640	1,000,000	1,000,000	0	0	0	0	3.275	3.270	JD	2,729	32,750	10/19/2016	12/01/2024
46613P-XS-0	JEA FLA WTR & SWR SYS REV				1FE	408,876	121.3520	364,056	300,000	392,943	0	(6,681)	0	0	6.210	2.970	AO	4,658	18,630	07/25/2016	10/01/2033
485424-NF-8	KANSAS ST DEPT TRANSN HWY REV				1FE	1,403,243	108.6460	1,292,887	1,190,000	1,379,025	0	(9,556)	0	0	4.596	3.220	MS	18,231	54,692	10/11/2016	09/01/2035
49127K-CE-8	KENTUCKY ECONOMIC DEV FIN AUTH			2	1FE	513,672	98.9340	504,563	510,000	513,493	0	(179)	0	0	3.921	3.820	JD	1,666	18,942	01/23/2018	12/01/2028
49127K-CF-5	KENTUCKY ECONOMIC DEV FIN AUTH			2	1FE	513,652	99.1060	505,441	510,000	513,481	0	(170)	0	0	4.021	3.920	JD	1,709	19,425	01/23/2018	12/01/2029
49127K-CH-1	KENTUCKY ECONOMIC DEV FIN AUTH			2	1FE	514,039	99.9210	509,597	510,000	513,849	0	(190)	0	0	4.171	4.060	JD	1,773	20,149	01/23/2018	12/01/2031
49127K-CJ-7	KENTUCKY ECONOMIC DEV FIN AUTH			2	1FE	513,621	99.7630	508,791	510,000	513,465	0	(156)	0	0	4.191	4.090	JD	1,781	20,246	01/23/2018	12/01/2032
560425-3P-3	MAINE HEALTH & HIGHER EDL FACS				1FE	700,271	134.3800	692,057	515,000	684,196	0	(5,674)	0	0	6.667	4.110	JJ	17,168	34,335	02/09/2016	07/01/2039
57429L-AM-8	MARYLAND ST TRANSN AUTH LTD				1FE	765,643	119.7320	730,365	610,000	738,619	0	(10,881)	0	0	6.650	3.930	JJ	20,283	40,565	10/27/2016	07/01/2032
57582P-WH-9	MASSACHUSETTS ST				1FE	777,085	106.9860	732,854	685,000	761,993	0	(5,287)	0	0	4.500	3.300	FA	12,844	30,825	02/04/2016	08/01/2031
57582R-JN-7	MASSACHUSETTS ST				1FE	6,224,872	91.7530	5,794,202	6,315,000	6,228,733	0	2,899	0	0	3.277	3.350	JD	17,245	206,943	08/07/2017	06/01/2046
57584X-PQ-8	MASSACHUSETTS ST DEV FIN AGY R				2FE	1,080,000	95.6400	1,032,912	1,080,000	1,080,000	0	0	0	0	3.976	3.970	AO	10,735	42,941	06/10/2016	10/01/2030
576000-KW-2	MASSACHUSETTS ST SCH BLDG AUTH DED				1FE	571,046	114.0290	547,339	480,000	550,891	0	(7,111)	0	0	5.468	3.440	JD	1,167	26,246	01/21/2016	06/15/2027
592041-WJ-2	MET GOVT NASHVILLE & DAVIDSON			2	1FE	4,651,654	102.3010	4,542,164	4,440,000	4,601,307	0	(19,315)	0	0	4.053	3.470	JJ	89,977	179,953	04/13/2016	07/01/2026
592041-XT-9	MET GOVT NASHVILLE & DAVIDSON				1FE	390,000	95.3180	371,740	390,000	390,000	0	0	0	0	2.940	2.940	AO	2,867	11,466	10/27/2016	10/01/2030
592041-XU-6	MET GOVT NASHVILLE & DAVIDSON				1FE	350,000	94.9450	332,308	350,000	350,000	0	0	0	0	2.990	2.990	AO	2,616	10,465	10/27/2016	10/01/2031
59259N-ZH-9	METROPOLITAN TRANSN AUTH N Y DEDIC				1FE	1,866,051	141.9530	1,689,241	1,190,000	1,814,403	0	(20,587)	0	0	7.336	3.610	MN	11,155	87,298	06/08/2016	11/15/2039
59259Y-CA-5	METROPOLITAN TRANSN AUTH N Y REV F				1FE	1,246,906	123.1270	1,182,019	960,000	1,198,385	0	(16,995)	0	0	6.548	3.740	MN	8,032	62,861	01/22/2016	11/15/2031
59259Y-GE-3	METROPOLITAN TRANSN AUTH N Y REV F				1FE	1,137,094	125.9150	1,032,503	820,000	1,083,998	0	(22,308)	0	0	6.734	2.960	MN	7,056	55,219	07/26/2016	11/15/2030
592643-CF-5	METROPOLITAN WASH D C ARPTS AU				1FE	1,837,168	148.8060	1,845,194	1,240,000	1,821,320	0	(9,881)	0	0	7.462	4.460	AO	23,132	92,529	05/17/2017	10/01/2046
59333P-2S-6	MIAMI-DADE CNTY FLA AVIATION R			2	1FE	2,456,256	95.9680	2,303,232	2,400,000	2,450,800	0	(3,995)	0	0	3.982	3.690	AO	23,892	95,568	08/29/2017	10/01/2041
59333P-W2-0	MIAMI-DADE CNTY FLA AVIATION R			2	1FE	4,335,836	96.2330	4,234,252	4,400,000	4,333,828	0	(11)	0	0	3.856	3.870	AO	42,416	169,664	12/07/2016	10/01/2041
59333P-W4-6	MIAMI-DADE CNTY FLA AVIATION R			2	1FE	903,618	96.5740	869,166	900,000	902,897	0	(320)	0	0	3.556	3.500	AO	8,001	32,004	09/14/2016	10/01/2033
594612-BG-7	MICHIGAN ST			2	1FE	1,573,632	99.4720	1,591,552	1,600,000	1,578,403	0	1,508	0	0	3.500	3.640	MN	7,156	56,000	09/23/2015	05/15/2030
594712-PP-0	MICHIGAN ST UNIV REVS FORMERLY MIC			2	1FE	3,766,004	118.9000	3,685,900	3,100,000	3,660,254	0	(37,350)	0	0	6.173	4.120	FA	72,293	191,363	04/20/2016	02/15/2050
605580-5X-3	MISSISSIPPI ST				1FE	1,696,492	113.7600	1,592,640	1,400,000	1,661,153	0	(17,173)	0	0	5.245	3.330	MN	12,238	73,430	11/29/2016	11/01/2034
60636A-MR-1	MISSOURI ST HEALTH & EDL FACS				1FE	5,214,510	95.9110	5,179,194	5,400,000	5,228,742	0	7,089	0	0	3.471	3.720	JJ	86,428	187,434	12/15/2016	01/15/2036

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 Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
646066-2K-5	NEW JERSEY ST EDL FACS AUTH RE			2	1FE	1,600,000	96.7290	1,547,664	1,600,000	1,600,000	0	0	0	0	3.636	3.630	MS	19,392	41,531	11/16/2017	09/01/2029
646066-2P-4	NEW JERSEY ST EDUCTNL FACS AUTH RE			2	1FE	1,610,912	93.3840	1,494,144	1,600,000	1,609,852	0	(1,001)	0	0	3.836	3.750	MS	20,459	43,816	11/21/2017	09/01/2036
646066-ZA-1	NEW JERSEY ST EDL FACS AUTH RE				1FE	729,297	95.6750	698,428	730,000	729,396	0	48	0	0	3.219	3.220	JJ	11,749	23,499	10/11/2016	07/01/2029
646066-ZB-9	NEW JERSEY ST EDL FACS AUTH RE				1FE	2,267,674	95.6420	2,171,073	2,270,000	2,267,971	0	142	0	0	3.319	3.320	JJ	37,671	75,341	10/11/2016	07/01/2030
646136-XS-5	NEW JERSEY ST TRANSN TR FD AUTH				2FE	2,876,655	108.5840	2,768,892	2,550,000	2,848,165	0	(28,490)	0	0	5.754	4.000	JD	6,521	146,727	02/02/2018	12/15/2028
646139-W3-5	NJ ST TPK AUTH				1FE	7,998,526	140.9000	7,721,320	5,480,000	7,815,511	0	(72,383)	0	0	7.414	4.190	JJ	203,144	406,287	01/09/2017	01/01/2040
64966H-TX-8	NEW YORK N Y				1FE	2,394,142	120.9240	2,273,371	1,880,000	2,343,853	0	(26,094)	0	0	5.985	3.620	JD	9,377	112,518	04/06/2017	12/01/2036
64971M-5L-2	NEW YORK N Y CITY TRANSITIONAL FIN				1FE	1,589,585	117.2560	1,477,426	1,260,000	1,557,243	0	(14,481)	0	0	5.572	3.520	MN	11,701	70,207	01/09/2017	11/01/2038
64972C-3W-1	NEW YORK N Y CITY HSG DEV CORP				1FE	1,550,000	99.2020	1,537,631	1,550,000	1,550,000	0	0	0	0	4.103	4.100	MN	10,599	22,965	06/13/2018	11/01/2038
64972C-6K-4	NEW YORK N Y CITY HSG DEV CORP			2	1FE	2,167,675	101.6840	2,206,543	2,170,000	2,167,706	0	31	0	0	4.481	4.480	MN	21,608	0	11/01/2018	11/01/2038
649907-P3-0	NEW YORK ST DORM AUTH REVS NON			2	2FE	161,440	103.2190	165,150	160,000	161,166	0	(51)	0	0	5.750	5.590	JJ	4,600	9,200	01/05/2016	01/01/2029
64990C-JT-9	NEW YORK ST DORM AUTH REVS NON				1FE	290,000	98.3590	285,241	290,000	290,000	0	0	0	0	3.020	3.020	JJ	4,379	8,758	11/02/2016	07/01/2024
64990C-JU-6	NEW YORK ST DORM AUTH REVS NON				1FE	320,000	98.0510	313,763	320,000	320,000	0	0	0	0	3.170	3.170	JJ	5,072	10,144	11/02/2016	07/01/2025
650116-BB-1	NEW YORK TRANSN DEV CORP SPL F				2FE	8,092,330	97.3760	7,785,211	7,995,000	8,070,491	0	(8,812)	0	0	3.323	3.180	JJ	132,837	265,674	06/15/2016	07/01/2026
650116-BC-9	NEW YORK TRANSN DEV CORP SPL F				2FE	2,133,336	98.0810	2,098,933	2,140,000	2,135,127	0	832	0	0	3.423	3.450	JJ	36,626	73,252	05/25/2016	07/01/2027
66285W-FT-8	NORTH TEX TWY AUTH REV				2FE	4,206,173	126.2610	3,914,091	3,100,000	4,012,487	0	(91,195)	0	0	8.410	4.100	FA	108,629	260,710	10/27/2016	02/01/2030
677521-CX-2	OHIO STATE				1FE	554,577	120.0840	564,395	470,000	539,185	0	(4,611)	0	0	5.462	3.880	MS	8,557	25,671	06/24/2015	09/01/2030
677632-G8-8	OHIO ST UNIV GEN RCPTS				1FE	3,814,416	98.6290	3,550,644	3,600,000	3,804,032	0	(4,272)	0	0	3.798	3.470	JD	11,394	136,728	06/22/2016	12/01/2046
68189T-BA-3	OMAHA NEB SPL OBLIG				1FE	346,695	109.7060	329,118	300,000	330,774	0	(3,264)	0	0	6.400	3.180	FA	8,000	19,200	08/19/2015	02/01/2026
683042-AJ-4	ONTARIO CALIF INTL ARPT AUTH R				1FE	550,000	98.2530	540,392	550,000	550,000	0	0	0	0	2.898	2.890	MN	2,037	15,939	10/19/2016	05/15/2025
685869-EJ-4	OREGON HEALTH SCIENCES UNIV RE			2	1FE	1,128,401	112.6660	1,115,393	990,000	1,121,278	0	(2,821)	0	0	5.000	4.150	JJ	24,750	49,500	07/25/2016	07/01/2045
68608K-A2-4	OREGON ST				1FE	560,045	116.1220	557,386	480,000	543,361	0	(4,880)	0	0	5.332	3.750	FA	10,664	25,594	06/23/2015	08/01/2030
696624-AX-3	PALM DESERT CALIF REDEV AGY SU				1FE	709,488	99.4050	715,716	720,000	711,859	0	1,264	0	0	3.125	3.340	AO	5,625	22,500	01/19/2017	10/01/2024
69848A-AA-6	PANHANDLE TEX ECONOMIC DEV COR			2	1FE	3,372,947	96.1980	3,328,451	3,460,000	3,379,214	0	2,453	0	0	3.985	4.170	JJ	63,578	137,881	12/01/2016	07/15/2048
70917R-B5-3	PENNSYLVANIA ST HIGHER EDL FAC				1FE	2,294,532	117.5180	2,115,324	1,800,000	2,209,472	0	(36,512)	0	0	6.141	3.280	AO	27,635	110,538	08/15/2016	04/01/2030
709223-ZZ-7	PENNSYLVANIA ST TPK COMMN TPK REV				1FE	2,264,094	125.5620	2,260,116	1,800,000	2,244,880	0	(6,755)	0	0	5.561	4.100	JD	8,342	100,098	03/10/2016	12/01/2049
718814-ZZ-2	PHOENIX AZ SERIES A				1FE	234,772	112.8100	225,620	200,000	227,151	0	(2,193)	0	0	5.269	3.610	JJ	5,269	10,538	05/28/2015	07/01/2034
73358W-AJ-3	PORT AUTH N Y & N J				1FE	2,798,748	121.4170	2,671,174	2,200,000	2,717,627	0	(38,714)	0	0	6.040	3.420	JD	11,073	132,880	01/27/2017	12/01/2029
73474T-AD-2	PORT MORROW ORE TRANSMISSION F				1FE	373,097	100.7460	362,686	360,000	371,024	0	(1,092)	0	0	3.521	3.110	MS	4,225	12,676	01/23/2017	09/01/2027
735389-ZE-1	PORT SEATTLE WASH REV			2	1FE	2,400,000	98.1230	2,354,952	2,400,000	2,400,000	0	0	0	0	3.755	3.750	MN	15,020	90,120	07/26/2017	05/01/2036
745190-UR-7	PUERTO RICO HIGHWAY AND TRANSPORTA	SD			1FE	945,568	105.2900	842,320	800,000	940,824	0	(3,757)	0	0	5.250	4.010	JJ	21,000	42,000	09/22/2017	07/01/2041
76886P-ED-1	RIVERSIDE CALIF CMNTY COLLEGE DIST			2	1FE	1,269,211	105.8780	1,148,776	1,085,000	1,147,080	0	(37,217)	0	0	7.021	3.280	FA	31,741	76,178	08/03/2015	08/01/2040
768874-SG-5	RIVERSIDE CALIF ELEC REV				1FE	444,512	146.3110	468,195	320,000	434,519	0	(3,286)	0	0	7.605	4.750	AO	6,084	24,336	11/24/2015	10/01/2040
76913A-LK-7	RIVERSIDE CNTY CALIF REDEV AGY			2	1FE	1,376,607	98.1610	1,398,794	1,425,000	1,379,548	0	2,918	0	0	3.625	3.960	AO	12,914	39,173	12/13/2017	10/01/2032
79039M-AY-6	ST JOHNS CNTY FLA INDL DEV AUT			2	2FE	960,000	98.5370	945,955	960,000	960,000	0	0	0	0	5.000	5.000	FA	18,133	42,267	09/20/2017	08/15/2047
791078-BC-1	ST LAWRENCE CNTY N Y INDL DEV				1FE	3,717,590	98.8160	3,557,376	3,600,000	3,714,352	0	(1,255)	0	0	4.429	4.250	JJ	79,722	159,444	05/17/2016	07/01/2056
796253-Y3-0	SAN ANTONIO TEX ELEC & GAS REV				1FE	1,198,562	126.8010	1,185,589	935,000	1,171,415	0	(6,677)	0	0	5.808	4.000	FA	22,627	54,305	10/29/2014	02/01/2041
79642B-2F-9	SAN ANTONIO TX WTR REVENUE				1FE	485,000	96.9250	470,086	485,000	485,000	0	0	0	0	3.206	3.200	MN	1,987	15,549	02/03/2016	05/15/2030
796714-DH-3	SAN BERNARDINO CALIF CITY UNI				1FE	1,432,502	123.2880	1,380,826	1,120,000	1,393,377	0	(35,596)	0	0	8.253	4.000	FA	38,514	92,434	11/21/2017	02/01/2026
79730W-BM-1	SAN DIEGO CALIF REDEV AGY SUCC				1FE	354,240	100.0200	360,072	360,000	355,560	0	703	0	0	3.000	3.240	MS	3,600	10,800	01/20/2017	09/01/2024
79742G-AF-8	SAN DIEGO CNTY CALIF REGL ARPT			2	1FE	1,755,536	109.3150	1,749,040	1,600,000	1,707,973	0	(16,614)	0	0	5.594	4.180	JJ	44,752	89,504	01/20/2016	07/01/2043
798136-TU-1	SAN JOSE CALIF ARPT REV			2	1FE	976,827	107.1080	931,840	870,000	914,179	0	(18,741)	0	0	6.450	3.970	MS	18,705	56,115	06/30/2015	03/01/2032
801680-EA-6	SANTA CLARA VY CALIF WTR DIST			2	1FE	1,861,308	101.6690	1,830,042	1,800,000	1,847,213	0	(5,643)	0	0	4.354	3.900	JD	6,531	78,372	06/20/2016	06/01/2046
812728-QQ-9	SEATTLE WASH WTR SYS REV				1FE	311,279	116.8350	297,929	255,000	297,806	0	(3,711)	0	0	5.520	3.440	FA	5,865	14,076	03/05/2015	08/01/2028
825437-AV-8	SHREVEPORT LA ARPT SYS REV			2	1FE	285,000	105.9810	302,046	285,000	285,000	0	0	0	0	5.000	5.000	JJ	7,125	14,250	10/28/2015	01/01/2040
837147-7D-3	SOUTH CAROLINA ST PUB SVC AUTH REV				1FE	1,038,798	111.9870	1,007,883	900,000	1,019,444	0	(10,327)	0	0	5.740	3.980	JJ	25,830	51,660	02/02/2017	01/01/2030
837151-FV-6	SOUTH CAROLINA ST PUB SVCS AUT				1FE	1,168,949	100.0750	1,080,810	1,080,000	1,158,127	0	(5,287)	0	0	4.551	3.730	JD	4,096	49,151	12/08/2016	12/01/2030
837151-NP-0	SOUTH CAROLINA ST PUB SVCS AUT				1FE	2,801,412	103.8890	2,805,003	2,700,000	2,799,501	0	(729)	0	0	4.770	4.520	JD	10,733	128,790	01/11/2017	12/01/2045
838530-NL-3	SOUTH JERSEY PORT CORP N J REV				2FE	2,399,558	126.4170	2,540,982	2,010,000	2,383,011	0	(13,859)	0	0	7.365	5.600	JJ	74,018	148,037	10/10/2017	01/01/2040
86657M-BK-1	SUMTER LANDING CMNTY DEV DIST				1FE	5,218,450	99.6600	5,252,082	5,270,000	5,223,194	0	2,950	0	0	4.172	4.230	AO	54,966	219,864	03/02/2017	10/01/2047
875124-GY-9	TAMPA BAY WTR FLA A REGL WTR S			2	1FE	400,000	99.0150	396,060	400,000	400,000	0	0	0	0	3.607	3.600	AO	3,607	14,428	01/13/2016	10/01/2031
882722-KF-7	TEXAS ST				1FE	2,324,088	124.1380	2,234,484	1,800,000	2,290,446	0	(17,252)	0	0	5.517	3.530	AO	24,827	99,306	01/10/2017	04/01/2039
882723-B8-1	TEXAS ST			2	1FE	3,709,944	102.3170	3,683,412	3,600,000	3,687,147	0	(17,294)	0	0	3.838	3.430	AO	34,542	138,168	12/02/2016	10/01/2032
899647-RM-5	TULSA OKLA ARPTS IMPT TR GENL				2FE	441,796	98.2700	432,388	440,000	441,581	0	(160)	0	0	3.500	3.450	JD	1,283	15,400	08/18/2017	06/01/2027
899647-RN-3	TULSA OKLA ARPTS IMPT TR GENL			2	2FE	551,047	97.9160	533,642	545,000	550,326	0	(538)	0	0	3.600	3.460	JD	1,635	19,620	08/29/2017	06/01/2028
899647-RP-8	TULSA OKLA ARPTS IMPT TR GENL			2	2FE	583,556	97.8130	567,315	580,000	583,133	0	(315)	0	0	3.700	3.620	JD	1,788	21,460	08/18/2017	06/01/2029
899647-RQ-6	TULSA OKLA ARPTS IMPT TR GENL			2	2FE	718,791	97.6550	693,351	710,000	717,746	0	(776)	0	0	3.750	3.590	JD	2,219	26,625	08/29/2017	06/01/2030

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 Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
899647-RR-4	TULSA OKLA ARPTS IMPT TR GENL			2	2FE	420,000	97.4300	409,206	420,000	420,000	0	0	0	0	3.800	3.800	JD	1,330	15,960	08/17/2017	06/01/2031
899647-RT-0	TULSA OKLA ARPTS IMPT TR GENL			2	2FE	1,703,901	96.9790	1,624,398	1,675,000	1,701,071	0	(1,986)	0	0	3.977	3.750	JD	5,551	66,615	08/23/2017	06/01/2037
913366-JF-8	UNIV CALIF REGTS MED CTR POOLE				1FE	360,000	92.2050	331,938	360,000	360,000	0	0	0	0	3.290	3.290	MN	1,513	11,844	08/11/2016	05/15/2036
914072-J8-7	UNIVERSITY ARK UNIV REV			2	1FE	400,000	95.1620	380,648	400,000	400,000	0	0	0	0	2.716	2.710	MS	3,199	10,864	10/06/2016	09/15/2027
91412G-QK-4	UNIVERSITY CALIF REVS FOR PREV				1FE	731,024	99.4850	696,395	700,000	725,068	0	(2,292)	0	0	3.380	2.940	MN	3,023	23,660	04/27/2016	05/15/2028
914440-LJ-9	UNIVERSITY MASS BLDG AUTH PROJ REV				1FE	1,154,402	117.5890	999,507	850,000	1,126,258	0	(11,563)	0	0	5.450	3.030	MN	7,721	46,325	07/07/2016	11/01/2040
914460-FT-2	UNIVERSITY MINN				1FE	384,735	111.3820	345,284	310,000	371,401	0	(5,476)	0	0	4.968	2.620	FA	6,417	15,401	07/06/2016	08/01/2030
914805-FD-3	UNIVERSITY PITTSBURGH PA HIGHE				1FE	1,080,000	98.7190	1,066,165	1,080,000	1,080,000	0	0	0	0	3.477	3.470	MS	11,057	37,552	01/06/2017	09/15/2031
915137-5E-9	UNIVERSITY TEX UNIV REVS				1FE	1,126,735	113.3980	1,031,922	910,000	1,088,364	0	(15,188)	0	0	5.094	2.810	FA	17,512	46,355	06/01/2016	08/15/2030
915137-5T-6	UNIVERSITY TEX UNIV REVS				1FE	433,055	109.1310	392,872	360,000	421,446	0	(5,117)	0	0	4.644	2.700	FA	6,316	16,718	09/09/2016	08/15/2030
927793-TC-3	VIRGINIA COMWLTH TRANSN BRD TRANSN				1FE	9,466,343	113.7700	8,817,175	7,750,000	9,251,577	0	(102,430)	0	0	5.350	3.310	MN	52,980	414,625	11/22/2016	05/15/2035
928077-JZ-0	VIRGINIA PORT AUTH PORT FAC RE			2	1FE	1,063,152	97.3670	1,051,564	1,080,000	1,065,446	0	1,119	0	0	3.494	3.640	JJ	18,868	37,735	11/15/2016	07/01/2029
928077-KA-3	VIRGINIA PORT AUTH PORT FAC RE			2	1FE	1,416,312	97.0950	1,398,168	1,440,000	1,419,221	0	1,422	0	0	3.594	3.740	JJ	25,877	51,754	11/15/2016	07/01/2030
928077-KB-1	VIRGINIA PORT AUTH PORT FAC RE			2	1FE	766,553	96.8440	755,383	780,000	768,048	0	732	0	0	3.694	3.840	JJ	14,407	28,813	11/15/2016	07/01/2031
934867-DJ-8	WARREN CNTY KY INDL BLDG REVENUE				1FE	1,771,929	105.1960	1,788,332	1,700,000	1,765,873	0	(2,148)	0	0	4.397	4.070	JD	6,229	74,749	05/05/2016	12/01/2038
93974C-PM-6	WASHINGTON ST				1FE	471,972	119.0440	458,319	385,000	458,554	0	(3,033)	0	0	5.481	3.880	FA	8,792	21,102	05/28/2014	08/01/2039
93974C-RE-2	WASHINGTON ST				1FE	1,769,916	116.0840	1,723,847	1,485,000	1,732,881	0	(8,266)	0	0	5.140	3.870	FA	31,804	76,329	05/28/2014	08/01/2040
93976A-AH-5	WASHINGTON ST CONVENTION CTR PUB F				1FE	737,835	127.8200	741,356	580,000	716,939	0	(7,318)	0	0	6.790	4.380	JJ	19,691	39,382	01/26/2016	07/01/2040
93978H-SU-0	WASHINGTON ST HEALTH CARE FACS			2	1FE	1,920,000	100.0310	1,920,595	1,920,000	1,920,000	0	0	0	0	4.200	4.200	FA	30,464	60,704	10/26/2017	08/15/2047
955116-BP-2	W PALM BEACH FL			2	1FE	3,031,290	98.0680	3,030,301	3,090,000	3,037,460	0	3,816	0	0	3.998	4.150	AO	30,885	123,538	03/28/2017	10/01/2035
977100-DR-4	WISCONSIN ST GEN FD ANNUAL APP				1FE	1,638,342	90.5500	1,629,900	1,800,000	1,650,661	0	6,157	0	0	3.294	3.930	MN	9,882	59,292	12/05/2016	05/01/2037
977100-EL-6	WISCONSIN ST GEN FD ANNUAL APP			2	1FE	6,131,156	100.0620	6,123,794	6,120,000	6,131,940	0	419	0	0	3.954	3.920	MN	40,331	241,985	01/24/2017	05/01/2036
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						288,388,610	XXX	282,016,938	261,590,000	285,690,440	0	(1,120,477)	0	0	XXX	XXX	XXX	3,479,387	11,975,090	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						288,388,610	XXX	282,016,938	261,590,000	285,690,440	0	(1,120,477)	0	0	XXX	XXX	XXX	3,479,387	11,975,090	XXX	XXX
001306-AB-5	AHS HOSP CORP				1FE	1,721,921	111.0730	1,719,418	1,548,000	1,716,786	0	(3,541)	0	0	5.024	4.310	JJ	38,886	77,772	08/22/2017	07/01/2045
02765U-DC-5	AMERICAN MUN PWR OHIO INC REV				1FE	1,919,184	123.5240	1,976,384	1,600,000	1,868,300	0	(15,160)	0	0	6.424	4.600	FA	38,830	102,784	07/22/2015	02/15/2032
040484-DX-2	ARIZONA BRD REGENTS UNIV ARIZ SYS			2	1FE	904,767	104.8690	817,978	780,000	822,295	0	(25,530)	0	0	6.423	2.890	FA	20,875	50,099	09/01/2015	08/01/2035
072024-PY-2	BAY AREA TOLL AUTH CALIF TOLL BRDG				1FE	1,727,130	142.1460	1,705,752	1,200,000	1,698,512	0	(6,728)	0	0	6.907	4.420	AO	20,721	82,884	10/10/2014	10/01/2050
072863-AB-9	BAYLOR SCOTT & WHITE HOLDINGS			2	1FE	110,000	96.8100	106,491	110,000	110,000	0	0	0	0	3.095	3.090	MN	435	3,405	04/15/2015	11/15/2025
12082T-AL-6	BURBANK CALIF WTR & PWR ELEC REV				1FE	389,904	129.0560	412,979	320,000	383,229	0	(2,187)	0	0	6.323	4.630	JD	1,686	20,234	12/03/2015	06/01/2040
13054W-AC-1	CALIFORNIA POLLUTION CTL FING			2	2FE	614,231	103.4280	620,568	600,000	607,312	0	(1,536)	0	0	5.000	4.610	JJ	15,000	30,000	09/04/2014	11/21/2045
130685-WB-2	CALIFORNIA ST PUB WKS BRD				1FE	3,010,741	145.2970	3,043,972	2,095,000	2,893,867	0	(38,385)	0	0	8.361	4.620	AO	43,791	175,163	01/26/2016	10/01/2034
130795-Z6-7	CALIFORNIA STATEWIDE CMNTYS DE				1FE	231,597	134.4570	235,300	175,000	223,268	0	(2,686)	0	0	7.550	4.610	MN	1,688	13,213	10/20/2015	05/15/2040
15504R-ET-2	CENTRAL PUGET SOUND REGL AUTH				1FE	2,239,209	124.1920	2,136,102	1,720,000	2,191,584	0	(16,655)	0	0	5.491	3.490	MN	15,741	94,445	10/17/2016	11/01/2039
167560-PL-9	CHICAGO ILL MET WTR RECLAMATION DI				1FE	3,591,540	120.2110	3,606,330	3,000,000	3,539,833	0	(18,446)	0	0	5.720	4.260	JD	14,300	171,600	03/02/2016	12/01/2038
167593-AN-2	CHICAGO ILL O HARE INTL ARPT REV				1FE	2,162,122	127.6260	2,054,779	1,610,000	2,113,247	0	(14,850)	0	0	6.395	4.140	JJ	51,480	102,960	10/07/2016	01/01/2040
18085P-MT-8	CLARK CNTY NEV ARPT REV				1FE	5,501,092	142.4320	5,156,038	3,620,000	5,388,781	0	(44,190)	0	0	6.820	3.700	JJ	123,442	246,884	09/22/2016	07/01/2045
190760-HN-1	COBB-MARIETTA GA COLISEUM & EX				1FE	1,448,409	100.5120	1,462,450	1,455,000	1,450,144	0	560	0	0	3.350	3.400	JJ	24,371	48,743	08/25/2015	07/01/2026
19633S-AB-9	COLORADO BRDG ENTERPRISE REV				1FE	401,106	126.6370	386,243	305,000	387,521	0	(3,480)	0	0	6.078	3.820	JD	1,545	18,538	12/12/2014	12/01/2040
20369E-AA-0	COMMUNITY HEALTH NETWORK				1FE	1,040,000	102.7550	1,068,652	1,040,000	1,040,000	0	0	0	0	4.237	4.230	MN	7,344	44,065	06/04/2015	05/01/2025
212204-FA-4	CONTRA COSTA CALIF CMNTY COLLEGE D				1FE	975,072	127.0550	1,016,440	800,000	948,136	0	(8,009)	0	0	6.504	4.560	FA	21,680	52,032	07/16/2015	08/01/2034
23223P-CX-3	CUYAHOGA CNTY OHIO				1FE	958,264	122.4510	979,608	800,000	933,125	0	(7,479)	0	0	6.034	4.290	JD	4,023	48,272	07/16/2015	12/01/2034
235241-LW-4	DALLAS TX AREA RAPID TRAN				1FE	2,226,074	116.5270	2,225,666	1,910,000	2,210,438	0	(5,171)	0	0	5.022	4.050	JD	7,993	95,920	12/02/2016	12/01/2048
235308-UL-5	DALLAS TEX INDPT SCH DIST			2	1FE	863,952	108.3170	866,536	800,000	842,489	0	(7,361)	0	0	5.049	3.890	FA	15,259	40,392	12/15/2015	08/15/2033
235417-AA-0	DALLAS TEX CONVENTION CTR HOTEL DE				2FE	3,232,922	128.6220	3,157,670	2,455,000	3,175,089	0	(28,492)	0	0	7.088	4.500	JJ	87,005	174,010	06/08/2017	01/01/2042
249218-AK-4	DENVER COLO PUB SCHS CTFS PARTN				1FE	4,548,916	134.4380	4,570,892	3,400,000	4,427,766	0	(48,138)	0	0	7.017	4.210	JD	10,603	238,578	01/26/2017	12/15/2037
25477G-CY-9	DISTRICT COLUMBIA INCOME TAX				1FE	2,792,106	118.7050	2,664,927	2,245,000	2,727,021	0	(32,563)	0	0	5.591	3.350	JD	10,460	125,518	04/19/2017	12/01/2034
271014-TU-6	EAST BAY CALIF MUN UTIL DIST WTR S				1FE	1,379,821	128.6340	1,331,362	1,035,000	1,339,365	0	(9,958)	0	0	5.874	3.730	JD	5,066	60,796	10/16/2014	06/01/2040
342814-DS-6	FLORIDA ST MID-BAY BRIDGE AUTH				2FE	245,000	100.0410	245,100	245,000	245,000	0	0	0	0	3.784	3.780	AO	2,318	9,271	05/13/2015	10/01/2021
353174-FW-0	FRANKLIN CNTY OHIO CONVENTION FACS				1FE	307,102	129.4380	330,067	255,000	301,344	0	(1,790)	0	0	6.540	4.850	JD	1,390	16,677	09/29/2015	12/01/2036
359900-7H-4	FULTON CNTY GA DEV AUTH REV				1FE	275,000	101.4570	279,007	275,000	275,000	0	0	0	0	3.472	3.470	MS	2,811	9,548	12/09/2015	03/15/2022
359900-7J-0	FULTON CNTY GA DEV AUTH REV				1FE	205,000	102.0700	209,244	205,000	205,000	0	0	0	0	3.579	3.570	MS	2,160	7,337	12/09/2015	03/15/2023
365298-M6-2	GARDEN GROVE CALIF UNI SCH DIST				1FE	971,128	126.3110	1,010,488	800,000	957,512	0	(4,347)	0	0	6.130	4.590	FA	20,433	49,040	11/10/2015	08/01/2040
372546-AT-8	GEORGE WASHINGTON UNIVERSITY				1FE	360,000	101.9430	366,995	360,000	360,000	0	0	0	0	4.300	4.300	MS	4,558	15,480	07/29/2014	09/15/2044
386166-HD-7	GRAND PRAIRIE TEX SALES TAX RE			2	1FE	800,000	105.0050	840,040	800,000	800,000	0	0	0	0	5.032	5.030	JJ	20,128	40,256	11/04/2015	01/01/2040

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 Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
387883-WF-4	GRANT CNTY WASH PUB UTIL DIST				1FE	160,000	105.1460	168,234	160,000	160,000	0	0	0	0	4.584	4.580	JJ	3,667	7,334	10/07/2015	01/01/2040
419800-LU-9	HAWAII ST DEPT BUDGET & FIN SP				3FE	60,000	101.5610	60,937	60,000	60,000	0	0	0	0	5.500	5.500	JJ	1,650	3,300	12/04/2015	01/01/2022
432275-AM-7	HILLSBOROUGH CNTY FLA AVIATION			2	1FE	1,600,000	107.8790	1,726,064	1,600,000	1,600,000	0	0	0	0	4.601	4.600	AO	18,404	73,616	08/19/2015	10/01/2029
438701-WX-8	HONOLULU HAWAII CITY & CNTY WA			2	1FE	300,000	102.4570	307,371	300,000	300,000	0	0	0	0	3.518	3.510	JJ	5,277	10,554	07/23/2015	07/01/2026
438701-WZ-3	HONOLULU HAWAII CITY & CNTY WA			2	1FE	320,000	103.2450	330,384	320,000	320,000	0	0	0	0	3.868	3.860	JJ	6,189	12,378	07/23/2015	07/01/2028
438701-XA-7	HONOLULU HAWAII CITY & CNTY WA			2	1FE	260,000	103.6890	269,591	260,000	260,000	0	0	0	0	4.018	4.010	JJ	5,223	10,447	07/23/2015	07/01/2029
45200F-CE-7	ILLINOIS ST FIN AUTH REVENUE				1FE	893,080	112.4300	899,440	800,000	872,946	0	(6,554)	0	0	6.286	4.910	JJ	25,144	50,288	11/06/2015	07/01/2033
455057-SV-2	INDIANA ST FIN AUTH REV				1FE	1,306,489	136.9020	1,314,259	960,000	1,269,132	0	(10,802)	0	0	6.596	4.060	FA	26,384	63,322	03/10/2016	02/01/2039
45506D-VC-6	INDIANA ST FIN AUTH REV				1FE	535,000	105.8060	566,062	535,000	535,000	0	0	0	0	4.459	4.450	JJ	11,000	23,856	07/02/2015	07/15/2030
45528S-4Z-6	INDIANAPOLIS IND LOC PUB IMPT BD B				1FE	770,034	124.4870	746,922	600,000	747,242	0	(5,810)	0	0	6.004	3.970	JJ	16,611	36,024	12/10/2014	01/15/2040
45528S-5S-1	INDIANAPOLIS IND LOC PUB IMPT BD B				1FE	3,987,954	122.5610	3,830,031	3,125,000	3,921,497	0	(32,203)	0	0	6.116	3.980	JJ	88,130	191,125	01/30/2017	01/15/2040
45656R-CX-8	INDUSTRY CALIF SALES TAX REV			2	1FE	366,915	104.4800	391,800	375,000	367,734	0	389	0	0	5.125	5.260	JJ	9,609	19,219	11/20/2015	01/01/2051
463632-4P-1	IRVINE RANCH CALIF WTR DIST				1FE	1,105,054	132.4190	1,112,320	840,000	1,070,435	0	(8,545)	0	0	6.622	4.320	MN	9,271	55,625	10/21/2014	05/01/2040
46613C-WG-6	JEA FLA ELEC SYS REV				1FE	377,331	119.6160	364,829	305,000	365,254	0	(3,877)	0	0	6.406	4.200	AO	4,885	19,538	10/16/2015	10/01/2034
47770V-AZ-3	JOBSOHIO BEVERAGE SYS OHIO STA				1FE	711,016	106.7230	704,372	660,000	702,094	0	(2,120)	0	0	4.532	3.910	JJ	14,956	29,911	10/21/2014	01/01/2035
49151E-4G-5	KY ST PPTY & BLDG COMMN REV				1FE	935,240	115.9370	927,496	800,000	900,993	0	(10,275)	0	0	6.155	4.240	MN	8,207	49,240	07/16/2015	11/01/2029
491552-UY-9	KENTUCKY ST TPK AUTH ECONOMIC DEV				1FE	266,592	108.0450	259,308	240,000	256,001	0	(3,300)	0	0	5.244	3.550	JJ	6,293	12,586	09/02/2015	07/01/2025
534366-AX-7	LINCOLN NEB WEST HAYMARKET JT PUB				1FE	339,760	128.2990	352,822	275,000	334,372	0	(1,746)	0	0	6.000	4.340	JD	733	16,500	11/23/2015	12/15/2039
542690-W9-9	LONG ISLAND PWR AUTH N Y ELECSYS R				1FE	330,383	119.6850	347,087	290,000	327,617	0	(914)	0	0	5.850	4.880	MN	2,828	16,965	10/19/2015	05/01/2041
54438C-NZ-1	LOS ANGELES CALIF CMNTY COLLEGE DI				1FE	770,123	137.4020	776,321	565,000	750,915	0	(4,598)	0	0	6.600	4.280	FA	15,538	37,290	09/12/2014	08/01/2042
54438C-PA-4	LOS ANGELES CALIF CMNTY COLLEGE DI				1FE	656,775	144.5870	672,330	465,000	643,337	0	(2,999)	0	0	6.750	4.340	FA	13,078	31,388	06/09/2014	08/01/2049
544435-C3-2	LOS ANGELES CALIF DEPT ARPTS ARPT				1FE	1,539,996	126.1490	1,513,788	1,200,000	1,475,520	0	(16,322)	0	0	6.582	4.160	MN	10,092	78,984	11/18/2014	05/15/2039
544495-VY-7	LOS ANGELES CALIF WTR PWR REV				1FE	1,481,382	138.6630	1,490,627	1,075,000	1,448,317	0	(7,628)	0	0	6.574	4.280	JJ	35,335	70,671	09/12/2014	07/01/2045
544587-C5-5	LOS ANGELES CALIF MUN IMPT COR				1FE	160,000	102.1190	163,390	160,000	160,000	0	0	0	0	3.592	3.590	MN	958	5,747	11/04/2015	11/01/2022
544646-A6-9	LOS ANGELES CALIF UNI SCH DIST				1FE	1,449,012	117.3230	1,407,876	1,200,000	1,387,567	0	(18,818)	0	0	5.981	3.770	JJ	35,886	71,772	07/28/2015	05/01/2027
544646-XY-3	LOS ANGELES CALIF UNI SCH DIST				1FE	794,130	115.7250	769,571	665,000	767,278	0	(8,890)	0	0	5.755	3.750	JJ	19,135	38,271	11/19/2015	07/01/2029
544712-2H-4	LOS ANGELES CNTY CALIF MET TRANSN				1FE	1,069,254	120.4990	1,036,291	860,000	1,035,031	0	(8,726)	0	0	5.735	3.850	JD	4,110	49,321	12/19/2014	06/01/2039
54473E-NS-9	LOS ANGELES CNTY CALIF PUB WKS FIN				1FE	1,945,381	146.0550	2,022,862	1,385,000	1,897,508	0	(15,973)	0	0	7.618	4.630	FA	43,962	105,509	01/21/2016	08/01/2040
54473E-NT-7	LOS ANGELES CNTY CALIF PUB WKS FIN				1FE	323,528	130.9140	327,285	250,000	310,391	0	(4,304)	0	0	7.488	4.540	FA	7,800	18,720	11/03/2015	08/01/2033
574300-HY-8	MARYLAND ST TRANSN AUTH TRANSN FAC				1FE	1,294,422	116.7910	1,232,145	1,055,000	1,227,942	0	(17,949)	0	0	5.788	3.440	JJ	30,532	61,063	02/20/2015	07/01/2029
574300-JQ-3	MARYLAND ST TRANSN AUTH TRANSN FAC				1FE	189,551	122.8430	184,265	150,000	184,400	0	(1,225)	0	0	5.754	3.950	JJ	4,316	8,631	08/25/2014	07/01/2041
575579-WX-1	MASSACHUSETTS BAY TRANSN AUTH MASS				1FE	4,322,845	119.4670	4,229,132	3,540,000	4,190,538	0	(51,178)	0	0	5.769	3.580	JJ	102,111	204,223	12/12/2016	07/01/2031
584002-QB-8	MECKLENBURG CNTY N C			2	1FE	1,665,600	103.9340	1,662,944	1,600,000	1,630,593	0	(10,403)	0	0	4.349	3.610	AO	17,396	69,584	06/17/2015	10/01/2030
59067A-BJ-1	MESA ST COLLEGE COLO AUXILIARY FAC				1FE	315,263	120.6470	331,779	275,000	311,998	0	(1,021)	0	0	5.800	4.710	MN	2,038	15,950	11/23/2015	05/15/2040
59164G-CX-8	METRO WASTEWTR RECLAMATION DIST CO				1FE	905,136	116.5840	856,892	735,000	859,851	0	(12,586)	0	0	5.775	3.400	AO	10,612	42,446	06/11/2015	04/01/2029
592098-G5-0	MET GOVT NASHVILLE & DAVIDSON				1FE	1,781,340	131.1640	1,731,365	1,320,000	1,714,532	0	(17,575)	0	0	6.568	3.960	JJ	43,349	86,698	01/15/2015	07/01/2037
592112-DR-4	MET GOVT NASHVILLE & DAVIDSON				1FE	281,304	119.4350	286,644	240,000	274,494	0	(2,105)	0	0	5.707	4.150	JJ	6,848	13,697	09/03/2015	07/01/2034
592125-AM-0	MET GOVT NASHVILLE & DAVIDSON				1FE	1,099,034	133.8600	1,144,503	855,000	1,067,908	0	(7,914)	0	0	6.731	4.560	JJ	28,775	57,550	10/20/2015	07/01/2043
59259Y-BF-5	METRO TRANSIT AUTHORITY NY REV				1FE	402,194	118.7290	391,806	330,000	391,896	0	(2,467)	0	0	5.871	4.240	MN	2,476	19,374	09/15/2014	11/15/2039
59259Y-DC-0	METROPOLITAN TRANSN AUTH N Y REV F				1FE	409,194	128.9380	393,261	305,000	395,992	0	(3,190)	0	0	6.687	4.270	MN	2,606	20,395	09/15/2014	11/15/2040
592643-AA-8	METROPOLITAN WASH D C ARPTS AUTH D				2FE	7,427,234	143.6390	7,095,767	4,940,000	7,321,895	0	(41,647)	0	0	7.462	4.390	AO	92,156	368,623	08/23/2016	10/01/2046
592643-CC-2	METROPOLITAN WASH D C ARPTS AU			2	2FE	619,410	103.2540	619,524	600,000	609,290	0	(2,272)	0	0	5.000	4.480	AO	7,500	30,000	06/25/2014	10/01/2053
593237-EU-0	MIAMI BEACH FLA REDEV AGY TAX				1FE	160,000	103.2950	165,272	160,000	160,000	0	0	0	0	3.688	3.680	FA	2,459	5,901	11/19/2015	02/01/2023
59333A-MC-2	MIAMI-DADE CNTY FLA EDL FACS A				1FE	980,000	112.5500	1,102,990	980,000	980,000	0	0	0	0	5.073	5.070	AO	12,429	49,715	10/01/2015	04/01/2050
60636A-MP-5	MISSOURI ST HEALTH & EDL FACS				1FE	160,000	107.2140	171,542	160,000	160,000	0	0	0	0	4.756	4.750	AO	1,902	7,610	11/19/2015	10/01/2045
60636W-NU-5	MISSOURI ST HWY & TRANSN COMMN				1FE	3,089,895	115.7520	2,986,402	2,580,000	3,037,370	0	(31,099)	0	0	5.445	3.540	MN	23,414	140,481	05/02/2017	05/01/2033
63968A-QR-9	NEBRASKA PUB PWR DIST REV				1FE	269,635	112.8590	270,862	240,000	266,856	0	(804)	0	0	5.423	4.510	JJ	6,508	13,015	08/11/2015	01/01/2043
64578J-AQ-9	NEW JERSEY ECONOMIC DEV AUTH MTR V				2FE	3,715,716	110.6140	3,760,876	3,400,000	3,628,651	0	(31,024)	0	0	6.310	4.950	JJ	107,270	214,540	04/13/2016	07/01/2026
64578J-AU-0	NEW JERSEY ECONOMIC DEV AUTH M				2FE	220,000	100.3330	220,733	220,000	220,000	0	0	0	0	3.520	3.520	JJ	3,872	6,045	09/08/2017	07/01/2020
64578J-AV-8	NEW JERSEY ECONOMIC DEV AUTH M				2FE	150,000	100.5450	150,818	150,000	150,000	0	0	0	0	3.650	3.650	JJ	2,738	4,274	09/08/2017	07/01/2021
64578J-AW-6	NEW JERSEY ECONOMIC DEV AUTH M				2FE	320,000	100.7820	322,502	320,000	320,000	0	0	0	0	3.800	3.800	JJ	6,080	9,492	09/08/2017	07/01/2022
646136-XR-7	NEW JERSEY ST TRAN				2FE	792,617	122.4130	752,840	615,000	776,052	0	(4,156)	0	0	6.561	4.640	JD	1,793	40,350	09/17/2014	12/15/2040
646139-X8-3	NEW JERSEY ST TPK AUTH TPK REV				1FE	8,570,709	136.6070	7,882,224	5,770,000	8,352,509	0	(84,888)	0	0	7.102	3.820	JJ	204,893	409,785	10/13/2016	01/01/2041
649322-AA-2	THE NEW YORK PRESBYTERIAN HOSPITAL				1FE	3,646,210	97.2320	3,500,356	3,600,000	3,644,089	0	(1,100)	0	0	4.024	3.940	FA	60,360	144,864	05/05/2016	08/01/2045
64971W-TE-0	NEW YORK N Y CITY TRANSITIONAL			2	1FE	1,530,624	97.1700	1,554,720	1,600,000	1,545,564	0	4,380	0	0	3.300	3.700	FA	22,000	52,800	05/29/2015	02/01/2029
64972F-H2-5	NEW YORK N Y CITY MUN FIN AUTH WTR				1FE	983,424	125.0610	975,476	780,000	964,039	0	(4,902)	0	0	5.750	4.120	JD	1,993	44,850	10/03/2014	06/15/2041
649902-2F-9	NEW YORK ST DORM AUTH ST PERS INCO				1FE	751,128	117.1350	702,810	600,000	731,888	0	(4,706)	0	0	5.389	3.720	MS	9,521	32,334	10/16/2014	03/15/2040

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 Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
650014-TJ-2	NEW YORK ST TWY AUTH SECOND GEN HW				1FE	1,982,786	118.3940	1,923,903	1,625,000	1,903,854	0	(22,540)	0	0	5.883	3.760	AO	23,900	95,599	06/05/2015	04/01/2030
65819W-AK-9	NORTH CAROLINA EASTN MUN PWR A				1FE	800,000	105.0060	840,048	800,000	800,000	0	0	0	0	4.058	4.050	JJ	16,232	32,464	07/16/2015	07/01/2025
658203-Z2-3	NORTH CAROLINA MUN PWR AGY NO				1FE	640,000	100.7440	644,762	640,000	640,000	0	0	0	0	3.340	3.340	JJ	10,688	21,376	07/09/2015	01/01/2022
66285W-FB-7	NORTH TEX TWY AUTH REV				1FE	1,159,826	137.6060	1,135,250	825,000	1,135,176	0	(6,021)	0	0	6.718	4.280	JJ	27,712	55,424	10/22/2014	01/01/2049
664845-DQ-4	NORTHERN CALIF PWR AGY REV				1FE	199,363	131.3510	210,162	160,000	194,953	0	(1,410)	0	0	7.311	5.170	JD	975	11,698	10/27/2015	06/01/2040
677632-MV-0	OHIO ST UNIV GEN RCPTS				1FE	958,180	115.7140	954,641	825,000	944,311	0	(3,510)	0	0	4.910	3.900	JD	3,376	40,508	10/09/2014	06/01/2040
684273-HC-2	ORANGE CNTY CALIF LOC TRANSN AUTH				1FE	1,745,165	132.3650	1,608,235	1,215,000	1,663,468	0	(21,525)	0	0	6.908	3.670	FA	31,708	83,932	01/16/2015	02/15/2041
68428T-AD-9	ORANGE CNTY CALIF SANTN WASTEW				1FE	224,105	130.4110	228,219	175,000	219,855	0	(1,378)	0	0	6.400	4.390	FA	4,667	11,200	11/12/2015	02/01/2044
68607D-NL-5	OREGON ST DEPT TRANSN HWY USER TAX				1FE	1,942,686	124.3100	1,901,943	1,530,000	1,900,459	0	(17,702)	0	0	5.834	3.700	MN	11,405	89,260	03/03/2017	11/15/2034
696550-WS-7	PALM BEACH CNTY FLA SCH BRD CT				1FE	890,250	111.8120	866,543	775,000	855,394	0	(10,638)	0	0	5.400	3.610	FA	17,438	41,850	07/27/2015	08/01/2025
702274-AW-1	PASADENA CALIF PUB FING AUTH LEASE				1FE	1,474,746	139.8640	1,552,490	1,110,000	1,447,881	0	(8,945)	0	0	7.148	4.780	MS	26,448	79,343	12/17/2015	03/01/2043
702274-BD-2	PASADENA CALIF PUB FING AUTH LEASE				1FE	336,516	144.2570	367,855	255,000	331,849	0	(1,614)	0	0	7.148	4.980	MS	6,076	18,227	12/08/2015	03/01/2043
70917R-B6-1	PENNSYLVANIA ST HIGHER EDL FACS AU				1FE	850,508	127.2020	877,694	690,000	829,461	0	(4,958)	0	0	6.291	4.560	AO	10,852	43,408	08/21/2014	04/01/2040
70922P-AP-7	PENNSYLVANIA ST TPK COMMN SPL				1FE	150,000	101.7780	152,667	150,000	150,000	0	0	0	0	3.329	3.320	JD	416	4,994	09/11/2014	12/01/2027
71783D-AD-7	PHILADELPHIA PA AUTH FOR INDL				1FE	789,536	100.0700	800,560	800,000	793,211	0	1,381	0	0	3.964	4.130	AO	6,695	31,712	11/19/2015	04/15/2026
73358W-CX-0	PORT AUTH N Y & N J				1FE	3,994,795	121.7880	3,933,752	3,230,000	3,946,000	0	(22,455)	0	0	5.647	3.990	MN	30,400	182,398	03/22/2017	11/01/2040
73358W-TZ-7	PORT AUTH N Y & N J			2	1FE	600,000	105.6920	634,152	600,000	600,000	0	0	0	0	4.426	4.420	AO	5,606	26,556	10/08/2014	10/15/2034
733911-BW-0	PORT CORPUS CHRISTI AUTH TEX N			2	1FE	400,000	103.4850	413,940	400,000	400,000	0	0	0	0	4.137	4.130	JD	1,379	16,548	05/08/2015	12/01/2029
734260-4F-6	PORT HOUSTON AUTH TEX HARRIS C			2	1FE	160,000	102.4530	163,925	160,000	160,000	0	0	0	0	3.554	3.550	AO	1,422	5,686	07/22/2015	10/01/2026
73474T-AC-4	PORT MORROW ORE TRANSMISSION F				1FE	649,188	100.9860	631,163	625,000	641,153	0	(2,163)	0	0	3.371	2.940	MS	7,023	21,069	02/12/2015	09/01/2025
73723R-UJ-0	PORTSMOUTH VA			2	1FE	801,714	99.2030	813,465	820,000	806,079	0	1,373	0	0	3.200	3.430	FA	10,933	26,240	09/15/2015	08/01/2027
740816-AH-6	PRESIDENT & FELLOWS OF HARVARD				1FE	1,035,530	114.8430	1,016,362	885,000	1,019,674	0	(3,896)	0	0	4.875	3.830	AO	9,108	43,144	08/25/2014	10/15/2040
743755-AJ-9	PROVIDENCE HEALTH & SERVICES				1FE	382,190	104.7100	366,485	350,000	370,229	0	(3,900)	0	0	4.379	3.060	AO	3,832	15,327	10/27/2015	10/01/2023
744434-CW-9	PUBLIC PWR GENERATION AGY NEB REV				1FE	1,906,112	130.6120	2,089,792	1,600,000	1,866,216	0	(7,057)	0	0	7.242	5.330	JJ	57,936	115,872	07/27/2015	01/01/2041
74514L-VH-7	PUERTO RICO COMWLTH				6FE	180,000	54.2500	434,000	800,000	180,000	0	0	0	0	0.000	0.000	JJ	0	0	09/08/2008	01/01/2019
74529J-AR-6	PUERTO RICO SALES TAX FING CORP SA			2	6FE	80,000	77.5000	155,000	200,000	80,000	0	0	0	0	5.250	4.020	FA	0	0	05/10/2012	08/01/2057
748250-AA-8	QUEENS HEALTH SYSTEMS				1FE	800,000	96.2460	769,968	800,000	800,000	0	0	0	0	4.464	4.460	JJ	17,856	35,712	01/22/2015	07/01/2045
759136-QP-2	REGIONAL TRANSN DIST COLO SALES TA				1FE	1,622,172	132.1310	1,585,572	1,200,000	1,596,581	0	(6,239)	0	0	5.844	3.950	MN	11,688	70,128	11/18/2014	11/01/2050
75913T-GJ-7	REGIONAL TRANSN DIST COLO CTFS PAR				1FE	1,005,520	140.6160	1,124,928	800,000	985,886	0	(6,028)	0	0	7.672	5.510	JD	5,115	61,376	09/16/2015	06/01/2040
783186-NH-8	RUTGERS ST UNIV N J				1FE	2,595,581	117.8960	2,564,238	2,175,000	2,552,952	0	(14,122)	0	0	5.665	4.210	MN	20,536	123,214	09/14/2016	05/01/2040
786050-AH-0	SACRAMENTO CALIF PUB FING AUTH				1FE	285,000	103.0060	293,567	285,000	285,000	0	0	0	0	3.995	3.990	AO	2,846	11,386	09/24/2015	04/01/2023
797400-FN-3	SAN DIEGO CNTY CALIF REGL TRANSN C				1FE	800,082	132.7230	796,338	600,000	783,968	0	(3,973)	0	0	5.911	3.960	AO	8,867	35,466	11/12/2014	04/01/2048
79741T-AR-5	SAN DIEGO CNTY CALIF WATER AUTH				1FE	1,132,270	131.0880	1,101,139	840,000	1,102,549	0	(7,276)	0	0	6.138	3.950	MN	8,593	51,559	10/16/2014	05/01/2049
79765R-SV-2	SAN FRANCISCO CA CITY & CNTY WTR				1FE	851,380	122.8170	810,592	660,000	820,807	0	(7,345)	0	0	6.000	3.860	MN	6,600	39,600	08/28/2014	11/01/2040
79765R-TL-3	SAN FRANCISCO CALIF CITY & CNTY PU				1FE	2,896,807	142.5810	2,908,652	2,040,000	2,835,648	0	(18,590)	0	0	6.950	4.270	MN	23,630	141,780	01/26/2016	11/01/2050
80168N-EP-0	SANTA CLARA VY CALIF TRANSN AUTH S				1FE	3,117,702	117.7770	2,909,092	2,470,000	2,984,827	0	(47,131)	0	0	5.876	3.210	AO	36,284	145,137	05/24/2016	04/01/2032
842329-AA-2	SOUTHERN BAPTIST HOSPITA			2	1FE	1,670,711	108.8380	1,654,338	1,520,000	1,662,840	0	(3,086)	0	0	4.857	4.240	JJ	34,042	73,826	05/24/2016	07/15/2045
86657M-AX-4	SUMTER LANDING CMNTY DEV DIST			2	1FE	800,000	103.4920	827,936	800,000	800,000	0	0	0	0	4.390	4.390	AO	8,780	35,120	09/25/2015	10/01/2030
86657M-AY-2	SUMTER LANDING CMNTY DEV DIST			2	1FE	426,628	105.8170	449,722	425,000	426,358	0	(27)	0	0	5.050	4.990	AO	5,366	21,463	10/26/2015	10/01/2038
880557-7X-5	TENNESSEE ST SCH BD AUTH				1FE	1,790,608	111.2860	1,780,576	1,600,000	1,743,960	0	(13,832)	0	0	4.848	3.630	MS	22,839	77,568	06/16/2015	09/15/2027
882117-W6-7	TEXAS A & M UNIV PERM UNIV FD				1FE	880,407	100.2030	886,797	885,000	881,663	0	517	0	0	3.575	3.610	JJ	15,819	31,639	08/03/2015	07/01/2032
889251-BE-3	TOLEDO LUCAS CNTY OHIO PORT AUTH D 144A				1FE	0	0.0000	0	0	0	0	0	0	0	7.625	0.000	MN	9,150	0	11/12/1998	11/15/2018
89602N-VM-3	TRIBOROUGH BRDG & TUNL AUTH N Y RE				1FE	5,283,458	120.6150	5,144,230	4,265,000	5,205,627	0	(32,228)	0	0	5.550	3.870	MN	30,246	236,708	02/06/2017	11/15/2040
896516-AA-9	TRINITY HEALTH CORP				1FE	1,858,157	95.0130	1,776,758	1,870,000	1,859,023	0	34	0	0	4.125	4.150	JD	6,428	77,138	07/07/2016	12/01/2045
89978K-AV-8	TUOLUMNE WIND PROJ AUTH CALIF REV				1FE	1,938,880	123.1400	1,970,240	1,600,000	1,889,772	0	(14,618)	0	0	6.918	4.990	JJ	55,344	110,688	07/21/2015	01/01/2034
913366-EP-1	UNIV CALIF REGTS MED CTR POOLED RE				1FE	1,179,444	131.8550	1,127,360	855,000	1,148,883	0	(7,780)	0	0	6.548	4.120	MN	7,154	55,985	12/17/2014	05/15/2048
91412G-DZ-5	UNIVERSITY CALIF REVS				1FE	9,630,723	124.1820	9,524,759	7,670,000	9,457,755	0	(59,872)	0	0	5.946	4.120	MN	58,274	456,058	03/02/2016	05/15/2045
91412N-AK-6	UNIVERSITY OF CHICAGO			2	1FE	599,952	103.3330	619,998	600,000	600,000	0	0	0	0	4.411	4.410	AO	6,617	26,466	08/06/2014	10/01/2044
91412N-AZ-3	UNIVERSITY OF CHICAGO				1FE	800,000	100.1020	800,816	800,000	800,000	0	0	0	0	3.922	3.920	AO	7,844	31,376	08/19/2015	10/01/2029
914460-NL-0	UNIVERSITY MINN				1FE	251,745	103.3770	258,443	250,000	251,552	0	(20)	0	0	4.039	3.970	FA	4,207	10,098	09/02/2015	08/01/2031
914460-NM-8	UNIVERSITY MINN				1FE	231,461	102.3980	235,515	230,000	231,260	0	(25)	0	0	3.889	3.820	FA	3,727	8,945	09/02/2015	08/01/2029
914476-SB-3	UNIVERSITY MISS EDL BLDG CORP			2	1FE	365,000	104.4640	381,294	365,000	365,000	0	0	0	0	4.452	4.450	MN	2,708	16,250	10/22/2015	11/01/2035
914713-K6-8	UNIVERSITY N C CHAPEL HILL REV				1FE	600,000	104.0940	624,564	600,000	600,000	0	0	0	0	3.847	3.840	JD	1,924	23,082	09/25/2014	12/01/2034
915115-3X-5	UNIVERSITY TEX PERM UNIV FD				1FE	3,000,000	121.2730	3,638,190	3,000,000	3,000,000	0	0	0	0	5.262	5.260	JJ	78,930	157,860	09/10/2009	07/01/2039
917563-JE-9	UTAH ST UNIV REV				1FE	911,531	109.1550	976,937	895,000	910,916	0	(56)	0	0	4.750	4.620	JD	3,543	42,513	11/05/2015	12/01/2046
917565-LB-7	UTAH TRAN AUTH SALES TAX REV				1FE	2,628,255	126.0420	2,571,257	2,040,000	2,574,931	0	(20,559)	0	0	5.937	3.840	JD	5,383	121,115	04/10/2017	06/15/2039

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
95639R-DX-4	WEST VA HIGHER ED POL COMMN REV				1FE	225,190	141.9980	227,197	160,000	218,779	0	(2,124)	0	0	7.650	4.530	AO	3,060	12,240	11/24/2015	04/01/2040
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						192,532,084	XXX	191,201,619	158,558,000	188,802,252	0	(1,251,306)	0	0	XXX	XXX	XXX	2,743,951	9,105,037	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						192,532,084	XXX	191,201,619	158,558,000	188,802,252	0	(1,251,306)	0	0	XXX	XXX	XXX	2,743,951	9,105,037	XXX	XXX
650035-TD-0	NEW YORK ST URBAN DEV CORP				1FE	7,000,000	114.8720	8,041,040	7,000,000	7,000,000	0	0	0	0	5.770	5.770	MS	118,926	403,900	11/18/2009	03/15/2039
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						7,000,000	XXX	8,041,040	7,000,000	7,000,000	0	0	0	0	XXX	XXX	XXX	118,926	403,900	XXX	XXX
31287V-3T-5	FGOLD 30YR			4	1FE	881	108.5460	926	853	881	0	(1)	0	0	6.500	4.860	MON	5	55	08/13/2002	08/01/2032
31287V-GR-5	FGOLD 30YR			4	1FE	187	108.5460	196	181	187	0	0	0	0	6.500	4.600	MON	1	12	08/13/2002	07/01/2032
31287X-NM-4	FGOLD 30YR			4	1FE	6,998	108.5460	7,361	6,782	6,998	0	(9)	0	0	6.500	4.990	MON	37	445	08/13/2002	08/01/2032
3128M6-M6-2	FGOLD 30YR GIANT			4	1FE	184,584	110.5040	188,075	170,197	184,584	0	(3,927)	0	0	6.500	3.070	MON	922	11,137	04/26/2010	08/01/2038
3128MM-GH-0	FGOLD 15YR GIANT			4	1FE	60,236	102.8690	63,279	61,514	60,733	0	487	0	0	5.500	6.240	MON	282	3,820	07/06/2007	08/01/2022
312905-VE-9	FHLMC_197 Z			4	1FE	1,290	103.0120	1,409	1,368	1,233	0	50	0	0	8.500	19.250	MON	15	113	03/26/1992	07/15/2022
312908-TA-4	FHLMC_1208 E			4	1FE	2,011	314.9210	1,407	447	909	0	(545)	0	0	916.984	126.560	MON	106	1,274	01/18/2001	02/15/2022
312910-6W-7	FHLMC_1345 S			6	1FE	1,847	88.3410	906	0	468	0	(730)	0	0	133.852	338.560	MON	61	1,475	03/20/2001	07/15/2022
312929-FS-6	FGOLD 30YR			4	1FE	222,375	107.3230	225,616	210,222	222,375	0	(1,255)	0	0	5.500	3.620	MON	964	11,562	04/19/2010	11/01/2038
31292G-BQ-8	FGOLD 30YR			4	1FE	49	103.4600	51	49	49	0	0	0	0	8.500	8.350	MON	0	4	08/01/1991	07/01/2021
31292K-2X-4	FGOLD 30YR			4	1FE	1,835,217	104.7060	1,842,778	1,759,955	1,835,217	0	(12,304)	0	0	4.500	3.160	MON	6,600	79,198	08/18/2010	08/01/2040
312939-WA-5	FGOLD 30YR			4	1FE	1,820,844	105.8240	1,848,132	1,746,421	1,820,844	0	(12,847)	0	0	5.000	4.080	MON	7,277	84,446	05/31/2018	03/01/2040
312941-5R-4	FGOLD 30YR			4	1FE	20,339	103.5250	20,146	19,460	20,339	0	(1,583)	0	0	4.500	2.850	MON	73	880	08/16/2010	08/01/2040
312941-K7-1	FGOLD 30YR			4	1FE	612,069	105.8250	608,726	575,219	612,069	0	(8,528)	0	0	5.000	3.460	MON	2,397	28,761	07/29/2010	07/01/2040
312941-UW-5	FGOLD 30YR			4	1FE	245,594	105.8250	244,001	230,571	245,594	0	(3,657)	0	0	5.000	3.680	MON	961	11,529	07/28/2010	08/01/2040
312941-VL-8	FGOLD 30YR			4	1FE	1,193,535	105.9190	1,190,517	1,123,988	1,193,535	0	(13,707)	0	0	5.000	3.190	MON	4,683	56,199	09/08/2010	08/01/2040
312942-M2-8	FGOLD 30YR			4	1FE	247,398	104.5730	248,128	237,277	247,398	0	(257)	0	0	4.500	3.730	MON	890	10,677	09/15/2010	09/01/2040
31297A-ZR-8	FGOLD 30YR			4	1FE	44,467	106.9710	46,495	43,465	44,467	0	(224)	0	0	5.500	4.890	MON	199	2,391	02/08/2005	06/01/2034
31325U-PC-4	FHSTR_304			6	1FE	3,189,449	17.9900	3,251,177	0	3,780,768	0	(463,325)	0	0	3.500	2.140	MON	28,112	632,525	02/12/2015	02/15/2042
31325U-RK-4	FHSTR_311			6	1FE	2,787,372	16.5610	2,096,798	0	2,423,789	0	(433,679)	0	0	3.494	1.800	MON	19,666	508,881	12/16/2015	08/15/2043
3132GF-BF-3	FREDDIE MAC GOLD			4	1FE	206,876	102.8930	210,460	204,543	206,876	0	(169)	0	0	4.000	3.660	MON	682	8,182	07/12/2011	06/01/2041
3132HT-M9-4	FHSTR_308	@		4	1FE	5,448,479	79.5590	6,105,317	7,673,914	5,470,237	0	244,017	0	0	0.000	6.160	N/A	0	0	06/25/2013	07/15/2043
3132HT-QK-5	FHSTR_309			4	1FE	5,460,105	106.0400	4,906,727	4,627,208	5,145,927	0	(143,689)	0	0	5.623	2.850	MON	11,566	299,052	08/11/2015	08/15/2043
3132HT-ZX-7	FHSTR_321			4	1FE	29,207,046	105.4930	26,669,519	25,280,646	26,899,733	0	(648,081)	0	0	5.591	3.720	MON	62,829	1,625,776	11/21/2014	12/15/2043
3132HU-BW-2	FHSTR_333			4	1FE	5,071,355	107.0040	4,586,061	4,285,841	4,784,878	0	(132,828)	0	0	5.751	3.000	MON	10,956	282,476	08/18/2015	08/15/2044
3132HU-CJ-0	FHSTR_332			4	1FE	14,708,880	106.2890	13,484,889	12,686,904	13,609,405	0	(339,221)	0	0	5.751	3.650	MON	32,432	836,182	11/03/2014	08/15/2044
31335H-5U-3	FGOLD 20YR			4	1FE	326,928	105.5940	337,310	319,441	322,654	0	(1,505)	0	0	5.500	4.850	MON	1,464	17,569	01/12/2005	10/01/2024
313399-AL-1	FHLMC_2344 QO	@		4	1FE	414,247	90.0630	417,052	463,063	415,565	0	5,628	0	0	0.000	2.670	N/A	1,338	0	05/31/2018	08/15/2031
31339D-YW-2	FHLMC_2412 GS			4	1FE	417,979	139.8700	532,692	380,847	242,862	0	20,244	0	0	14.546	39.680	MON	2,462	60,594	05/04/2004	02/15/2032
31339L-S9-2	FHLMC_2390 SD			6	1FE	16,414	15.8500	38,861	0	9,508	0	(3,611)	0	0	5.594	205.040	MON	610	15,003	07/10/2002	12/15/2031
31339M-EX-2	FHLMC_2389 SI			6	1FE	23,827	17.8410	45,334	0	10,001	0	(3,560)	0	0	5.294	192.980	MON	598	14,787	01/10/2002	06/15/2031
31339M-LE-6	FHLMC_2408 SM			6	1FE	5,223	15.4390	12,521	0	3,121	0	(1,142)	0	0	5.644	211.370	MON	203	5,003	07/10/2002	01/15/2032
3133T2-RJ-1	FHLMC_1609 IC			4	1FE	219,911	109.1910	235,416	215,599	214,761	0	578	0	0	10.000	10.480	MON	1,797	21,560	04/03/2002	11/15/2023
3133T4-2T-2	FHLMC_1705 FA			4	1FE	483,057	0.0000	0	735,974	388,395	0	(94,661)	0	0	4.455	13.580	MON	1,457	238,837	06/15/2018	03/15/2024
3133T4-YU-4	FHLMC_1689 S			6	1FE	29,538	11.4530	36,772	0	12,197	0	(6,564)	0	0	6.394	234.680	MON	913	22,215	11/20/2001	03/15/2024
3133TD-PX-8	FSPC_T-11			4	1FE	669,366	107.0290	652,586	609,727	627,997	0	(10,337)	0	0	6.500	4.940	MON	3,303	39,627	11/22/2011	01/25/2028
3133TJ-SA-2	FHLMC_2137 Z			4	1FE	258,146	108.7000	267,723	246,293	259,597	0	(854)	0	0	6.000	5.230	MON	1,231	14,778	02/09/2004	03/15/2029
3133TN-WV-2	FHLMC_2232 S			6	1FE	5,218	4.6420	3,179	0	2,745	0	(2,600)	0	0	6.694	37.500	MON	178	3,872	05/31/2018	05/17/2030
3133TP-L7-2	FHLMC_2245 VE			4	1FE	211,409	108.2830	281,062	259,562	227,419	0	18,409	0	0	10.570	22.060	MON	2,286	28,718	02/02/2001	05/15/2023
3133TP-TY-5	FHLMC_2254 S			6	1FE	8,319	19.9460	17,106	0	9,602	0	(1,839)	0	0	6.044	48.050	MON	230	4,429	05/31/2018	09/15/2030
3133TR-E8-4	FHLMC_2290 SJ			6	1FE	7,742	4.3200	3,283	0	2,143	0	(2,877)	0	0	6.794	126.560	MON	201	5,557	07/12/2001	11/17/2021
3133TS-BH-5	FHLMC_2293 S			6	1FE	19,524	13.7120	30,379	0	8,423	0	(3,836)	0	0	6.844	297.080	MON	674	16,327	04/05/2001	03/15/2031
3133TT-5D-9	FHLMC_2319 SE			6	1FE	27,613	15.4730	41,776	0	14,260	0	(4,814)	0	0	4.844	95.790	MON	581	14,496	10/02/2001	05/15/2031
3133TU-F8-6	FHLMC_2323 UC			6	1FE	19,668	1.7760	18,522	0	9,691	0	(3,396)	0	0	0.800	66.700	MON	371	8,343	06/13/2001	10/15/2028
3133TV-3Y-0	FHLMC_2353 SJ			6	1FE	28,201	18.4740	50,864	0	12,228	0	(3,733)	0	0	5.494	166.540	MON	672	16,573	01/10/2002	06/15/2031
31348R-X8-4	FHLMC 5/1 HYBRID ARM			4	1FE	10,163	99.7160	10,068	10,096	10,100	0	(8)	0	0	2.256	2.150	MON	39	357	07/29/1991	05/01/2021
31358J-XA-4	FNMA_G91-31 Z			4	1FE	2,353	102.1180	2,549	2,497	2,475	0	39	0	0	8.500	9.710	MON	18	212	03/20/1992	10/25/2021
31358R-BM-4	FNMA_92-195 C			4	1FE	6,985	104.3100	7,620	7,305	7,220	0	51	0	0	7.500	8.350	MON	46	548	11/10/1992	10/25/2022
31358S-DV-0	FNMA_00-17 SB			6	1FE	93,981	13.0490	111,668	0	65,578	0	(22,045)	0	0	6.493	77.860	MON	926	47,068	06/15/2018	07/25/2030
31358S-F9-7	FNMA_00-44 SC			6	1FE	0	15.3360	9,867	0	2,075	0	(858)	0	0	5.943	332.010	MON	64	4,177	04/27/2001	12/25/2030
31358S-N5-6	FNMA_00-46 EI	@		4	1FE	241,969	93.5760	452,853	483,937	456,039	0	17,153	0	0	0.000	3.460	N/A	0	0	01/19/2001	10/25/2023

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31358S-NA-5	FNMA_00-31 SC			6	1FE	18,919	8.0450	14,519	0	4,950	0	(3,618)	0	0	6.690	441.700	MON	201	12,048	04/05/2001	03/25/2022
31358S-Q3-8	FNMA_00-46 WA			4	1FE	168,826	112.6770	237,046	210,375	185,729	0	13,544	0	0	11.069	21.950	MON	388	23,333	01/18/2001	07/25/2023
31358S-ZT-1	FNMA_00-45 SJ			6	1FE	7,188	2.6800	2,692	0	0	0	0	0	0	6.144	0.000	MON	240	6,692	01/23/2001	11/17/2030
31358U-XS-0	FNMA_G93-19 O			4	1FE	27,960	101.8230	30,102	29,563	29,265	0	342	0	0	6.500	7.600	MON	160	1,922	03/18/1993	04/25/2023
31359B-3B-1	FNMA_G93-27 SC			4	1FE	123,111	108.1670	119,231	110,228	99,535	0	4,579	0	0	10.446	20.030	MON	192	12,551	02/27/2003	08/25/2023
31359E-GD-7	FNMA_93-179 VP			4	1FE	81,597	121.7730	80,156	65,824	78,803	0	(5,212)	0	0	17.500	5.420	MON	960	6,719	05/31/2018	10/25/2023
31359N-6Q-9	FNMA_97-23 PA			4	1FE	7,228	108.0810	7,125	6,593	7,079	0	(258)	0	0	10.000	4.640	MON	55	385	05/31/2018	10/25/2022
31359N-6Y-2	FNMA_97-23 SH			6	1FE	11,179	114.1450	10,906	0	3,124	0	(1,464)	0	0	7.760	317.510	MON	100	5,990	04/17/2002	09/25/2023
31359N-7A-3	FNMA_97-23 SJ			6	1FE	4,836	114.7100	5,359	0	936	0	(975)	0	0	9.817	1,079.570	MON	298	3,690	04/17/2002	05/25/2023
31359R-QT-2	FNMA_97-92 SM			6	1FE	11,294	9.5750	13,021	0	7,700	0	(4,463)	0	0	6.593	73.790	MON	149	9,713	05/03/2001	10/25/2022
31359S-QG-8	FNMA_01-10 SM			4	1FE	136,479	111.7700	151,879	135,885	113,158	0	9,957	0	0	10.819	25.050	MON	245	16,317	11/19/2007	01/25/2024
31359T-H6-8	FNMA_98-40 S			6	1FE	39,980	12.3930	51,313	0	18,574	0	(7,586)	0	0	6.244	159.650	MON	1,006	27,998	05/01/2001	06/17/2028
31359U-WF-8	FNMA_98-W5 B2 144A			4	1FE	1,014,051	99.7060	1,005,415	1,008,379	1,007,236	0	(673)	0	0	6.500	6.540	MON	5,462	65,545	10/09/2001	07/25/2028
313602-W4-2	FNMA_89-62 G			4	1FE	1,103	101.3960	1,118	1,103	1,103	0	0	0	0	8.600	7.570	MON	8	95	11/28/1994	10/25/2019
313603-FR-8	FNMA_89-83 H			4	1FE	1,192	101.2550	1,293	1,276	1,268	0	18	0	0	8.500	9.470	MON	9	109	10/17/1989	11/25/2019
313603-GW-6	FNMA_89-86 E			4	1FE	251	101.0290	253	250	260	0	0	0	0	8.750	(1.050)	MON	2	25	12/21/1994	11/25/2019
313615-B9-6	FNMA 30YR			4	1FE	37	100.1210	37	37	37	0	0	0	0	9.500	9.240	MON	0	4	08/01/1991	07/01/2021
31364H-C4-7	FNSTR_0 IO			6	1FE	13,320	10.9750	7,046	0	5,604	0	(2,691)	0	0	7.500	29.740	MON	401	4,815	04/27/2001	08/25/2023
31364H-J8-1	FNSTR_265 2			4	1FE	7,690	111.4610	7,974	7,154	7,530	0	(71)	0	0	9.000	6.270	MON	11	683	02/08/1996	03/25/2024
31364H-KT-3	FNSTR_0 IO			6	1FE	30	5.8890	30	0	30	0	(46)	7	0	9.500	(17.200)	MON	4	52	01/18/2001	04/25/2021
31364H-LH-8	FNSTR_112 2			6	1FE	91	10.5230	77	0	27	0	(22)	0	0	8.750	332.360	MON	5	64	01/18/2001	11/25/2021
31364H-N8-6	FNSTR_281 2			6	1FE	130,068	19.9020	125,406	0	58,854	0	(21,217)	0	0	9.000	78.570	MON	4,726	56,709	05/25/2001	11/25/2026
31364H-P4-3	FNSTR_283 2			6	1FE	28,604	6.5310	8,892	0	9,446	0	(9,170)	0	0	9.000	11.910	MON	1,021	12,253	08/01/2002	11/25/2026
31364H-PT-8	FNSTR_0 4			6	1FE	162	6.1720	162	0	162	0	(234)	26	0	9.500	(16.160)	MON	21	250	01/18/2001	04/25/2021
31364H-R7-4	FNSTR_293 1	B		4	1FE	84,431	94.1900	89,432	94,948	89,679	0	3,000	0	0	0.000	2.930	N/A	0	0	06/04/2014	12/25/2024
31364J-X4-0	FNSTR_308 2			6	1FE	1,375	27.0530	2,177	0	1,032	0	(216)	0	0	7.500	41.970	MON	50	604	01/18/2001	09/25/2030
3136A1-LJ-2	FNMA_11-99			6	1FE	2,438,559	116.3090	1,979,339	0	2,018,531	0	(377,160)	0	0	3.493	3.930	MON	7,067	490,551	01/27/2014	10/25/2041
3136A1-VV-4	FNMA_11-100E			6	1FE	534,930	114.3900	595,005	0	496,350	0	(126,136)	0	0	3.493	9.770	MON	2,408	167,131	02/29/2012	04/25/2039
3136A2-3M-3	FNMA_11-144			6	1FE	1,567,272	115.3620	1,070,105	0	1,079,682	0	(232,039)	0	0	3.993	7.200	MON	4,637	316,390	01/18/2012	01/25/2042
3136A3-VE-8	FNMA_12-13B			6	1FE	978,128	110.9220	554,991	0	483,299	0	(132,066)	0	0	3.493	11.450	MON	2,959	205,389	04/19/2012	03/25/2041
3136A4-DX-4	FNMA_12-24			6	1FE	551,513	115.8440	584,731	0	559,745	0	(83,904)	0	0	4.063	4.420	MON	2,500	95,333	05/31/2018	09/25/2041
3136A4-HK-8	FNMA_12-20			6	1FE	1,348,459	111.4110	1,299,440	0	1,232,179	0	(289,692)	0	0	4.143	3.600	MON	7,864	299,456	05/31/2018	01/25/2031
3136A4-NB-1	FNMA_12-19			6	1FE	4,214,745	116.7040	3,086,230	0	3,402,318	0	(684,766)	0	0	3.943	3.180	MON	12,144	829,950	12/12/2013	03/25/2042
3136A4-P9-4	FNMA_12-39			6	1FE	893,972	119.0050	869,916	0	643,389	0	(118,522)	0	0	3.993	13.030	MON	3,047	207,900	07/26/2013	04/25/2042
3136A5-DV-5	FNMA_12-36			6	1FE	1,139,481	116.5230	1,139,481	0	1,139,481	0	(302,560)	392,603	0	3.943	(0.490)	MON	4,533	309,776	05/21/2014	04/25/2042
3136A5-NH-5	FNMA_12-35			6	1FE	950,293	118.4140	1,088,245	0	864,457	0	(126,556)	0	0	3.993	10.650	MON	3,934	209,336	06/15/2018	04/25/2042
3136A5-QN-9	FNMA_12-33			6	1FE	1,559,842	115.1340	1,567,875	0	1,390,544	0	(204,309)	0	0	3.443	8.960	MON	5,946	321,856	06/15/2018	04/25/2042
3136A5-UN-4	FNMA_12-30			6	1FE	868,005	117.3770	784,863	0	687,247	0	(133,316)	0	0	3.943	8.730	MON	2,969	202,885	08/19/2013	04/25/2042
3136A5-UU-8	FNMA_12-30			4	1FE	4,283,313	103.1880	3,921,182	3,800,000	4,212,346	0	(26,864)	0	0	4.000	2.990	MON	12,667	152,000	06/15/2016	04/25/2042
3136A5-ZD-1	FNMA_12-54A			6	1FE	1,103,307	115.2270	1,033,870	0	1,147,175	0	(197,952)	0	0	4.500	4.890	MON	25,461	305,531	06/27/2012	02/25/2041
3136A6-TY-0	FNMA_12-63			6	1FE	2,001,733	116.8350	1,953,995	0	1,796,718	0	(274,407)	0	0	3.993	9.340	MON	7,726	409,772	06/15/2018	06/25/2042
3136A6-V3-5	FNMA_12-75			6	1FE	225,753	8.3800	168,631	0	146,650	0	(77,819)	0	0	5.000	16.610	MON	8,385	100,614	08/24/2012	07/25/2027
3136A6-ZY-3	FNMA_12-66			4	1FE	6,245,938	104.3650	5,740,093	5,500,000	6,159,698	0	(34,046)	0	0	4.000	3.040	MON	18,333	220,000	06/14/2016	06/25/2042
3136A7-LR-1	FNMA_12-79			6	1FE	3,278,068	116.9630	2,683,914	0	2,763,729	0	(520,294)	0	0	3.543	2.720	MON	9,345	647,448	08/01/2014	07/25/2042
3136A7-YL-0	FNMA_12-83			6	1FE	862,869	114.1750	696,470	0	704,523	0	(148,390)	0	0	3.493	6.870	MON	2,861	198,596	04/11/2013	08/25/2042
3136A8-NN-6	FNMA_12-100			6	1FE	706,462	118.5310	712,837	0	709,567	0	(168,577)	225,812	0	4.093	(1.280)	MON	2,624	175,841	05/30/2018	09/25/2042
3136A8-RU-6	FNMA_12-102			4	1FE	316,305	72.0580	323,153	448,461	317,330	0	4,943	0	0	1.229	4.160	MON	459	6,668	05/14/2015	09/25/2042
3136A9-EU-8	FNMA_12-111			6	1FE	2,176,060	117.9880	1,593,662	0	1,830,150	0	(325,957)	0	0	4.093	3.120	MON	6,045	411,260	03/17/2014	10/25/2042
3136A9-ZR-2	FNMA_12-126			4	1FE	1,871,014	78.3190	1,933,781	2,469,079	1,869,570	0	8,489	0	0	1.493	3.830	MON	615	26,766	05/31/2018	11/25/2042
3136AA-HY-4	FNMA_12-135			6	1FE	3,534,967	115.8100	2,468,484	0	2,870,622	0	(533,272)	0	0	3.593	2.370	MON	9,352	646,728	07/28/2014	12/25/2042
3136AA-P7-4	FNMA_12-152			4	1FE	2,226,000	101.9920	2,141,834	2,100,000	2,193,066	0	(8,960)	0	0	3.500	2.970	MON	6,125	73,500	04/17/2015	01/25/2043
3136AB-D6-7	FNMA_13-5			6	1FE	1,614,289	113.4640	1,583,904	0	1,606,417	0	(311,130)	0	0	3.500	5.230	MON	34,310	411,722	06/19/2014	02/25/2033
3136AD-MY-2	FNMA_13-30F	B		4	1FE	527,741	68.5650	550,581	803,000	539,579	0	11,838	0	0	0.000	5.130	N/A	0	0	05/31/2018	03/25/2043
3136AD-PL-7	FNMA_13-34			4	1FE	4,441,824	82.8860	4,033,317	4,866,086	4,189,149	0	(2,314)	0	0	2.493	3.850	MON	2,022	148,033	01/26/2016	04/25/2043
3136AD-Y7-8	FNMA_13-43			6	1FE	3,771,699	115.8850	3,082,371	0	3,001,542	0	(617,148)	0	0	3.663	5.850	MON	11,849	817,334	02/10/2014	05/25/2043
3136AE-DC-8	FNMA_13-51			4	1FE	1,260,657	90.8920	1,169,226	1,286,385	1,200,722	0	(4,920)	0	0	2.240	2.970	MON	480	39,405	02/24/2016	05/25/2033
3136AE-JU-2	FNMA_13-58			6	1FE	170,006	119.8870	173,277	0	160,521	0	(9,485)	0	0	3.000	5.630	MON	436	15,248	05/31/2018	06/25/2043

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 Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
3136AF-BQ-6	FNMA_13-72			4	1FE	2,444,028	92.8000	2,693,071	2,902,000	2,540,694	0	20,769	0	0	3.000	4.340	MON	7,255	87,060	12/30/2013	07/25/2033
3136AF-RV-8	FNMA_13-73			6	1FE	3,232,185	17.5050	3,198,677	0	3,196,432	0	(322,560)	0	0	3.693	4.580	MON	11,249	432,569	05/31/2018	07/25/2043
3136AF-X8-2	FNMA_13-89			4	1FE	266,595	98.6500	262,046	265,630	184,645	0	(3,347)	0	0	4.987	7.510	MON	221	16,162	10/01/2015	08/25/2043
3136AG-EK-4	FNMA_13-98			4	1FE	4,921,493	80.2960	4,872,187	6,067,724	4,905,095	0	146,340	0	0	0.000	3.780	N/A	0	0	04/23/2015	09/25/2043
3136AG-EV-0	FNMA_13-98			4	1FE	2,486,116	62.7710	2,944,496	4,690,784	2,957,095	0	98,985	0	0	0.000	3.670	N/A	0	0	08/15/2013	09/25/2043
3136AG-N4-0	FNMA_13-111			4	1FE	5,638,125	98.0080	6,076,516	6,200,000	5,821,588	0	39,032	0	0	3.000	3.950	MON	15,500	186,000	03/10/2014	11/25/2033
3136AG-YK-2	FNMA_13-101			4	1FE	6,389,444	77.6750	7,153,906	9,210,010	6,943,500	0	278,553	0	0	0.000	4.810	N/A	0	0	08/19/2013	10/25/2043
3136AG-Z5-4	FNMA_13-117			4	1FE	2,430,804	101.0030	2,268,739	2,246,195	2,218,931	0	(50,061)	0	0	5.161	4.070	MON	9,662	140,268	02/24/2016	05/25/2033
3136AH-EV-8	FNMA_13-121			6	1FE	3,435,914	13.7240	2,900,078	0	3,195,548	0	(824,890)	0	0	3.593	0.700	MON	12,656	875,235	10/01/2015	12/25/2043
3136AJ-KS-4	FNMA_14-13			4	1FE	434,645	94.2570	413,304	438,482	393,981	0	1,019	0	0	3.593	5.210	MON	263	18,163	05/21/2014	03/25/2042
3136AJ-VW-3	FNMA_14-18			4	1FE	6,482,325	95.5920	6,628,752	6,934,371	6,591,085	0	25,332	0	0	3.000	3.610	MON	17,336	208,031	11/19/2014	04/25/2034
3136AJ-YU-4	FNMA_14-17			4	1FE	777,478	106.3320	748,156	703,600	777,095	0	(12,128)	0	0	5.480	3.420	MON	3,213	38,614	06/17/2014	04/25/2044
3136AJ-ZD-1	FNMA_14-15			4	1FE	2,397,621	79.4170	2,350,788	2,960,025	2,446,857	0	74,700	0	0	0.000	4.220	N/A	0	0	10/21/2015	04/25/2044
3136AN-3D-7	FNMA_15-34			6	1FE	2,597,845	22.5680	2,563,808	0	2,589,693	0	(305,609)	0	0	6.000	4.550	MON	56,801	397,607	05/31/2018	06/25/2045
3136AN-X6-9	FNMA_15-42			6	1FE	2,611,606	13.3150	2,060,754	0	2,246,354	0	(638,818)	0	0	3.693	1.450	MON	9,528	656,521	09/23/2015	06/25/2045
3136AQ-4A-5	FNMA_16-6			6	1FE	3,108,925	16.0060	2,924,522	0	3,078,389	0	(482,974)	0	0	3.543	4.370	MON	10,791	679,191	02/13/2018	02/25/2046
3136AR-4K-1	FNMA_16-26			4	1FE	3,393,900	64.0360	3,514,996	5,489,067	3,465,101	0	71,201	0	0	0.000	4.030	N/A	0	0	05/31/2018	11/25/2042
3136AR-BD-9	FNMA_16-2			6	1FE	2,421,526	13.4890	2,028,238	0	2,230,595	0	(622,553)	0	0	3.643	1.260	MON	9,131	630,306	01/13/2016	02/25/2046
3136AS-HL-3	FNMA_16-24			6	1FE	1,804,127	25.5150	1,752,156	0	1,803,258	0	(184,213)	0	0	6.000	3.810	MON	34,335	240,348	05/31/2018	05/25/2046
3136AT-EW-0	FNMA_16-51			4	1FE	3,556,344	97.2660	3,276,870	3,368,946	3,448,141	0	(47,156)	0	0	3.413	2.670	MON	1,917	133,482	06/17/2016	10/25/2043
3136AU-AH-4	FNMA_16-82			6	1FE	2,884,607	13.0570	3,320,324	0	2,894,858	0	(127,079)	0	0	3.593	11.300	MON	15,231	243,434	10/19/2018	11/25/2046
3136AU-MG-3	FNMA_16-90			6	1FE	2,090,322	13.6740	2,145,015	0	2,021,436	0	(295,585)	0	0	3.593	6.250	MON	9,395	362,190	05/31/2018	12/25/2046
3136AW-FD-4	FNMA_17-33			6	1FE	11,778,728	13.5510	12,879,331	0	11,494,621	0	(1,966,038)	0	0	3.593	5.700	MON	56,924	2,346,404	05/22/2018	05/25/2039
3136AX-3P-8	FNMA_17-81			6	1FE	7,795,657	17.1560	7,404,720	0	7,399,737	0	(894,366)	0	0	3.693	3.670	MON	26,570	1,176,501	04/27/2018	10/25/2047
3136B1-JA-3	FNMA_18-15			6	1FE	3,934,676	14.2210	4,388,734	0	3,916,478	0	(134,718)	0	0	3.743	9.140	MON	19,255	203,253	11/01/2018	03/25/2048
3136FA-RT-9	FNSTR_327			4	1FE	1,470,849	86.0070	1,417,340	1,647,926	1,475,525	0	37,261	0	0	0.000	2.650	N/A	0	0	10/17/2014	09/25/2032
3136FC-A6-3	FNSTR_366 8			6	1FE	212,123	18.1580	201,622	0	214,441	0	(23,163)	0	0	5.000	4.730	MON	4,627	32,386	05/31/2018	01/25/2036
3136FC-M4-5	FNSTR_369 9			6	1FE	58,855	20.7910	115,709	0	104,618	0	(19,340)	0	0	5.500	7.790	MON	2,551	30,609	03/20/2006	04/25/2036
3136FC-QN-9	FNSTR_356 18			6	1FE	58,094	19.9140	97,192	0	59,435	0	(10,693)	0	0	6.000	33.760	MON	2,440	29,282	05/12/2006	12/25/2034
3136FC-T2-2	FNSTR_372			4	1FE	528,118	86.8430	508,977	586,085	516,890	0	13,430	0	0	0.000	2.750	N/A	0	0	10/17/2014	08/25/2036
3136FC-ZJ-8	FNSTR_365 9			6	1FE	51,786	20.4160	69,757	0	74,478	0	(13,474)	0	0	5.500	4.550	MON	1,566	18,792	12/02/2005	01/25/2036
3136FC-ZL-3	FNMA_365 11			6	1FE	50,368	19.4160	62,615	0	71,452	0	(12,959)	0	0	5.500	4.150	MON	1,478	17,737	12/09/2005	02/01/2036
3136FE-AA-0	FNSTR_370			4	1FE	3,185,420	86.8380	3,066,334	3,531,096	3,107,155	0	84,116	0	0	0.000	2.990	N/A	0	0	09/25/2014	06/25/2036
31371K-WD-9	FNMA 20YR			4	1FE	35,292	107.3020	36,638	34,145	34,779	0	(427)	0	0	6.000	4.360	MON	171	2,049	10/31/2002	11/01/2022
31371L-JM-2	FNMA 20YR			4	1FE	23,337	107.3020	23,963	22,332	22,756	0	(998)	0	0	6.000	4.650	MON	112	1,340	02/20/2004	01/01/2024
31371L-KY-4	FNMA 30YR			4	1FE	84,820	107.6870	92,731	86,112	84,820	0	256	0	0	5.500	5.790	MON	395	4,736	05/11/2004	03/01/2034
31371M-JF-5	FNMA 30YR			4	1FE	121,620	104.7820	130,558	124,599	121,620	0	1,051	0	0	5.500	5.980	MON	571	6,853	03/28/2006	10/01/2035
31371M-KC-0	FNMA 30YR			4	1FE	29,939	105.3270	32,923	31,258	29,939	0	223	0	0	5.500	6.480	MON	143	1,719	05/17/2006	11/01/2035
31371M-Q9-1	FNMA 30YR			4	1FE	136,776	104.0090	148,526	142,801	136,514	0	26,271	0	0	5.500	6.450	MON	655	7,854	05/17/2006	03/01/2036
3137A0-U3-7	FHLMC_3709			4	1FE	411,522	82.5910	410,734	497,307	374,499	0	16,595	0	0	0.000	5.340	N/A	0	0	09/28/2010	08/15/2040
3137A2-X4-8	FHLMC_3752			4	1FE	6,749,062	101.4450	6,369,884	6,279,110	5,997,423	0	(113,757)	0	0	5.301	4.910	MON	27,741	389,551	10/09/2014	11/15/2040
3137A4-LJ-4	FHLMC_3770			4	1FE	3,767,200	106.4600	3,467,661	3,257,238	3,704,106	0	(38,648)	0	0	4.500	2.910	MON	12,215	146,576	08/05/2016	10/15/2040
3137A5-S3-9	FHLMC_3786F			6	1FE	871	0.1970	871	0	871	0	(18,831)	10,741	0	4.000	(1.000)	MON	1,468	17,618	04/11/2012	08/15/2035
3137A6-AT-9	FHLMC_3798C			6	1FE	573,958	16.3750	638,575	0	660,327	0	(145,871)	0	0	4.034	4.010	MON	6,993	177,791	02/29/2012	01/15/2041
3137AA-M2-6	FHLMC_3859			4	1FE	1,379,417	105.9060	1,326,252	1,252,286	1,377,420	0	(21,889)	0	0	5.000	2.890	MON	5,218	62,614	11/19/2014	05/15/2041
3137AB-B5-9	FHLMC_3852			4	1FE	131,027	105.9440	131,113	123,757	129,286	0	(1,580)	0	0	5.500	4.080	MON	303	6,807	06/25/2014	05/15/2041
3137AF-BF-8	FHLMC_3930A			6	1FE	601,520	9.5480	288,067	0	277,669	0	(101,575)	0	0	4.194	8.160	MON	5,625	142,383	03/14/2012	10/15/2039
3137AG-3Q-1	FHLMC_3943			6	1FE	440,725	6.4310	405,789	0	380,617	0	(299,694)	62,879	0	4.294	3.200	MON	12,044	304,091	07/17/2013	02/15/2026
3137AG-AN-0	FHLMC_3934			6	1FE	2,179,007	16.7590	1,774,609	0	1,941,154	0	(373,266)	0	0	3.944	3.160	MON	18,565	473,254	03/07/2014	07/15/2041
3137AJ-3Y-8	FHLMC_3954D			4	1FE	725,905	97.9390	690,658	705,190	737,032	0	5,067	0	0	2.500	1.650	MON	1,469	18,498	03/06/2013	07/15/2041
3137AJ-BC-7	FHLMC_3958			6	1FE	2,250,564	18.5640	1,816,576	0	1,623,211	0	(299,233)	0	0	4.094	7.900	MON	17,808	452,003	01/18/2012	11/15/2041
3137AK-5F-4	FHLMC_3975			6	1FE	244,849	20.2300	360,250	0	394,791	0	(75,622)	0	0	5.500	3.730	MON	8,162	97,940	02/09/2012	06/15/2041
3137AL-H7-7	FHLMC_3998			6	1FE	2,654,264	17.7540	2,085,742	0	2,506,974	0	(456,225)	0	0	4.044	0.800	MON	21,119	536,794	03/31/2015	02/15/2042
3137AP-BY-5	FHLMC_4028			6	1FE	227,361	5.5610	227,361	0	227,361	0	(134,076)	84,416	0	4.000	(8.250)	MON	13,628	163,533	04/13/2012	09/15/2038
3137AP-DV-9	FHLMC_4028			6	1FE	2,700,493	13.4120	1,709,480	0	1,528,520	0	(470,113)	0	0	4.194	9.920	MON	23,763	601,510	12/05/2013	02/15/2032
3137AQ-7H-5	FHLMC_4040			4	1FE	1,853,621	85.1880	1,787,324	2,098,079	1,832,501	0	46,606	0	0	0.000	2.730	N/A	0	0	10/15/2015	03/15/2037
3137AQ-UP-1	FHLMC_4048			4	1FE	4,201,275	103.6340	3,855,221	3,720,000	4,141,128	0	(23,458)	0	0	4.000	3.050	MON	12,400	148,800	06/15/2016	05/15/2042

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 Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
3137AR-U8-7	FHLMC 4086			6	1FE	1,934,066	15.3410	1,934,066	0	1,934,066	0	(467,412)	536,989	0	3.544	(0.320)	MON	19,862	513,013	08/01/2014	07/15/2042
3137AT-7E-6	FHLMC 4098			6	1FE	1,783,740	17.7660	1,625,203	0	1,905,042	0	(260,528)	0	0	4.000	2.740	MON	30,491	365,895	07/12/2013	04/15/2042
3137AT-C5-9	FHLMC 4096			4	1FE	309,694	73.7350	323,762	439,088	310,855	0	4,957	0	0	1.228	4.250	MON	450	6,529	05/14/2015	08/15/2042
3137AT-LS-9	FHLMC 4097			6	1FE	1,878,255	10.9920	1,453,454	0	1,404,613	0	(491,022)	0	0	3.744	6.060	MON	22,007	564,503	11/18/2015	09/15/2031
3137AU-B3-2	FHLMC 4103			6	1FE	3,636,501	15.6150	3,401,240	0	3,187,311	0	(454,265)	0	0	3.594	8.630	MON	34,801	660,522	06/15/2018	09/15/2042
3137AU-RB-7	FHLMC 4114			4	1FE	627,287	61.1000	584,870	957,233	0	0	(102,583)	0	0	1.168	0.000	MON	497	14,054	09/23/2014	10/15/2042
3137AW-U2-9	FHLMC 4144			4	1FE	2,044,584	74.7960	2,226,260	2,976,413	2,116,506	0	25,609	0	0	1.544	4.220	MON	2,044	61,591	03/06/2015	12/15/2042
3137AW-YE-9	FHLMC 4139			6	1FE	2,962,807	17.6510	2,069,950	0	2,495,207	0	(428,145)	0	0	3.694	1.090	MON	19,257	494,784	01/22/2015	12/15/2042
3137AX-TU-7	FHLMC 4156			4	1FE	735,972	93.3030	700,702	750,992	708,127	0	(3,373)	0	0	2.640	2.990	MON	1,653	23,899	02/24/2016	01/15/2033
3137AX-Y7-2	FHLMC 4159	@		4	1FE	1,054,861	65.7700	1,408,701	2,141,849	1,287,113	0	46,795	0	0	0.000	4.550	N/A	0	0	11/06/2013	11/15/2042
3137AY-ZG-9	FHLMC 4170			4	1FE	1,470,000	88.2230	1,323,356	1,500,000	1,415,041	0	(10,142)	0	0	2.317	2.750	MON	1,545	46,560	02/24/2016	02/15/2033
3137B0-N9-1	FHLMC 4176			6	1FE	499,605	8.1190	445,120	0	471,288	0	(103,009)	0	0	3.500	0.930	MON	15,989	111,913	05/31/2018	03/15/2028
3137B1-HX-3	FHLMC 4193			6	1FE	5,355,402	105.5790	5,307,871	5,027,360	4,673,087	0	(96,966)	0	0	5.586	5.270	MON	12,482	303,557	06/15/2018	04/15/2043
3137B2-JN-1	FHLMC 4217			4	1FE	2,906,782	79.0790	2,373,651	3,001,588	2,782,104	0	(25,782)	0	0	2.333	2.510	MON	3,113	87,587	08/03/2018	06/15/2043
3137B3-WH-7	FHLMC 4245			6	1FE	2,472,999	17.3060	1,920,838	0	2,042,704	0	(345,372)	0	0	3.544	3.230	MON	17,486	451,654	02/24/2015	08/15/2043
3137B4-PX-8	FHLMC 4246			6	1FE	7,092,476	13.3370	6,105,083	0	6,718,291	0	(1,799,327)	0	0	3.594	1.330	MON	73,136	1,885,617	11/07/2017	02/15/2036
3137B5-CY-7	FHLMC 4254	@		4	1FE	2,399,498	66.2950	2,772,572	4,182,131	2,913,862	0	95,795	0	0	0.000	3.590	N/A	0	0	09/19/2013	06/15/2043
3137B6-D4-0	FHLMC 4272			6	1FE	2,322,065	13.6540	2,559,959	0	2,315,661	0	(737,100)	701,571	0	3.644	7.540	MON	30,372	781,691	03/24/2015	06/15/2038
3137B6-V3-2	FHLMC 4286			6	1FE	1,796,642	14.9190	1,573,874	0	1,702,675	0	(344,995)	0	0	3.544	3.800	MON	16,620	429,276	03/17/2016	12/15/2043
3137B6-YQ-8	FHLMC 4287			4	1FE	2,663,296	94.6670	2,835,884	2,995,623	2,746,894	0	17,729	0	0	3.000	4.010	MON	7,489	89,869	02/05/2014	12/15/2043
3137B7-BP-3	FHLMC 4296			4	1FE	2,990,450	112.0550	3,056,739	2,727,890	2,804,694	0	(69,284)	0	0	5.719	4.910	MON	6,934	194,176	01/28/2015	07/15/2036
3137B7-ER-6	FHLMC 4290			6	1FE	2,685,415	14.2190	2,391,192	0	2,138,194	0	(534,732)	0	0	3.644	7.780	MON	27,242	701,141	01/16/2014	07/15/2035
3137B7-MD-8	FHLMC 4297			4	1FE	2,152,717	98.0530	2,068,484	2,109,538	1,980,097	0	(23,110)	0	0	3.689	4.260	MON	3,459	99,963	06/09/2015	07/15/2039
3137BB-2P-4	FHLMC 4338			4	1FE	15,373,392	105.5450	14,101,972	13,361,037	15,166,631	0	(67,419)	0	0	4.250	3.280	MON	47,320	554,985	06/15/2016	05/15/2044
3137BE-3Q-5	FHLMC 4386			6	1FE	1,514,841	15.5760	1,358,015	0	1,418,018	0	(296,009)	0	0	3.694	4.750	MON	14,317	367,862	03/15/2016	09/15/2044
3137BJ-5H-2	FHLMC 4476			6	1FE	2,380,243	22.5860	2,205,382	0	2,400,401	0	(251,231)	0	0	6.000	4.370	MON	48,821	341,738	05/31/2018	05/15/2037
3137BJ-Q5-5	FHLMC 4485			6	1FE	3,602,319	16.9850	2,926,762	0	3,536,653	0	(606,386)	0	0	3.694	0.850	MON	28,296	727,023	05/16/2017	06/15/2045
3137BM-Y2-6	FHLMC 4553	@		4	1FE	3,383,866	63.6310	2,909,738	4,572,792	3,581,139	0	65,560	0	0	0.000	1.810	N/A	0	0	02/10/2016	03/15/2043
3137BP-NT-2	FHLMC 4580			6	1FE	6,609,238	13.5600	6,184,129	0	6,486,071	0	(1,327,827)	0	0	3.644	2.370	MON	73,878	1,480,270	05/31/2018	05/15/2046
3137BR-PF-6	FHLMC 4604			6	1FE	2,019,424	13.6980	2,113,645	0	1,980,641	0	(297,994)	0	0	3.644	4.460	MON	24,996	357,842	05/31/2018	08/15/2046
3137BR-SF-3	FHLMC 4612			6	1FE	4,910,798	17.9530	3,817,690	0	4,613,628	0	(736,394)	0	0	3.544	0.650	MON	33,502	865,325	05/15/2017	09/15/2046
3137F5-RN-1	FHLMC 4795			6	1FE	11,356,265	18.9230	10,686,690	0	10,631,677	0	(1,083,456)	0	0	3.744	3.260	MON	93,992	1,347,800	04/20/2018	05/15/2048
3137GA-DJ-3	FHLMC 3721			6	1FE	2,512,901	13.4780	2,508,046	0	2,389,126	0	(473,876)	0	0	3.544	5.320	MON	29,317	592,976	05/31/2018	09/15/2040
3138AH-6L-5	FNMA 30YR			4	1FE	412,009	106.1570	409,960	386,183	412,009	0	(8,327)	0	0	5.000	2.780	MON	1,609	19,309	07/06/2011	07/01/2041
3138AL-PG-6	FANNIE MAE			4	1FE	204,880	103.5700	204,679	197,624	204,880	0	(3,970)	0	0	4.500	3.260	MON	741	8,893	07/06/2011	07/01/2041
3138WF-CS-3	FNMA 30YR			4	1FE	3,340,712	104.7910	3,157,844	3,013,468	3,340,712	0	(39,039)	0	0	4.500	2.720	MON	11,301	135,606	06/20/2016	07/01/2045
313920-MC-1	FNMA_01-36	S		6	1FE	4,398	8.1010	3,986	0	1,598	0	(1,391)	0	0	6.243	223.820	MON	51	3,342	07/16/2001	08/25/2031
313920-PQ-7	FNMA_01-34	SB		6	1FE	18,977	10.2170	16,435	0	0	0	0	0	0	6.245	0.000	MON	363	10,876	07/31/2002	12/18/2028
31392B-2K-1	FNMA_02-7	SB		6	1FE	15,455	17.8570	36,145	0	8,510	0	(3,113)	0	0	6.093	213.140	MON	206	13,444	07/10/2002	02/25/2028
31392B-6S-0	FNMA_02-10	QT		4	1FE	144,999	129.7350	192,199	148,147	92,402	0	7,847	0	0	12.142	36.740	MON	300	20,184	01/12/2006	10/25/2031
31392B-GW-0	FNMA_01-72	NZ		4	1FE	242,249	107.6030	238,802	221,928	246,972	0	(1,319)	0	0	6.000	4.740	MON	1,110	13,316	09/10/2010	12/25/2031
31392B-MM-5	FNMA_01-79	BA		4	1FE	829,345	112.7710	894,188	792,920	816,158	0	(9,741)	0	0	7.000	5.710	MON	4,625	55,505	12/10/2001	03/25/2045
31392C-AX-2	FNMA_02-14	IO		6	1FE	173,690	0.9010	151,779	0	0	0	0	0	0	0.313	0.000	MON	4,398	52,348	02/20/2002	01/25/2042
31392C-P9-9	FNMA_02-34	S		6	1FE	60,304	10.6400	66,670	0	33,269	0	(14,646)	0	0	5.543	112.860	MON	579	32,876	05/31/2018	05/25/2032
31392C-RB-2	FNMA_02-21	SD		6	1FE	36,757	14.6540	67,072	0	18,832	0	(7,649)	0	0	5.593	181.770	MON	427	28,111	04/02/2003	04/25/2032
31392E-D3-1	FNMA_02-63	SN		6	1FE	16,106	19.2560	54,891	0	14,422	0	(4,199)	0	0	5.493	135.780	MON	261	17,223	03/03/2003	10/25/2032
31392E-GM-6	FNMA_02-52	S		6	1FE	32,202	17.2640	68,967	0	11,029	0	(4,368)	0	0	5.593	420.150	MON	372	24,536	07/17/2002	09/25/2032
31392E-NB-2	FNMA_02-58	SW		6	1FE	26,201	15.8300	51,407	0	4,995	0	(2,388)	0	0	5.593	1,736.230	MON	303	19,945	08/02/2002	09/25/2032
31392E-SQ-4	FNMA_02-9	IO		6	1FE	334,860	3.1550	577,915	0	0	0	0	0	0	0.905	0.000	MON	13,815	166,019	03/26/2009	08/25/2042
31392E-TZ-3	FNMA_02-59	CS		6	1FE	14,897	19.1500	53,458	0	13,417	0	(3,988)	0	0	5.493	148.500	MON	256	16,867	03/03/2003	09/25/2032
31392E-VX-5	FNMA_02-60	X1		6	1FE	168,024	1.7700	218,239	0	59,503	0	(9,572)	0	0	0.499	132.060	MON	5,132	61,709	01/21/2005	02/25/2044
31392G-EF-8	FNMA_02-90	ST		6	1FE	8,719	3.9240	18,066	0	12,399	0	(2,462)	0	0	1.000	18.210	MON	77	4,603	04/25/2007	08/25/2032
31392M-GR-7	FSPC_T-43	IO		6	1FE	13,387	0.9740	51,919	0	0	0	0	0	0	0.250	0.000	MON	1,110	13,317	05/21/2002	08/25/2032
31392M-U4-2	FHLMC 2463	Z		4	1FE	424,594	106.9750	445,579	416,524	427,537	0	(188)	0	0	6.000	5.680	MON	2,083	24,991	12/05/2003	06/15/2032
31392P-5R-2	FHLMC 2458	SE		6	1FE	5,877	16.9450	14,810	0	4,493	0	(1,286)	0	0	5.544	130.680	MON	215	5,304	06/11/2002	01/15/2032
31393C-ZC-0	FNMA_03-46	T		4	1FE	474,273	109.3820	476,385	435,521	482,603	0	(2,432)	0	0	6.000	4.830	MON	2,178	23,926	05/31/2018	06/25/2033
31393D-NX-5	FNMA_03-67	WA		4	1FE	259,612	138.6350	262,267	189,178	255,869	0	(9,965)	0	0	15.181	5.130	MON	479	17,907	05/31/2018	01/25/2032

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	
CUSIP Identification	Description		3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31393D-0Z-7	FNMA_03-63	PE			4	1FE	23,828	100.5820	25,771	25,622	23,966	0	478	0	0	3.500	5.820	MON	75	897	08/25/2004	07/25/2033
31393E-5D-7	FNMA_03-87				4	1FE	409,265	113.5940	371,921	327,412	374,268	0	(10,414)	0	0	6.593	3.600	MON	360	23,384	10/30/2015	07/25/2033
31393E-KS-7	FNMA_03-71				4	1FE	1,587,010	101.4330	1,607,666	1,584,943	1,436,428	0	3,197	0	0	4.334	6.060	MON	5,725	78,232	09/29/2014	08/25/2033
31393G-6F-6	FHLMC_2538	S			4	1FE	445,587	120.9910	513,753	424,621	266,580	0	22,982	0	0	9.982	30.480	MON	1,884	46,469	04/01/2004	12/15/2032
31393J-C8-9	FHLMC_2551	NS			4	1FE	1,059,532	125.5200	1,142,159	909,939	978,933	0	(10,220)	0	0	9.982	7.870	MON	4,037	57,288	06/15/2018	01/15/2033
31393L-ED-1	FHLMC_2577	SN			6	1FE	4,387	2.0400	15,000	0	14,803	0	(3,151)	0	0	0.550	5.480	MON	180	4,043	05/06/2004	02/15/2033
31393M-P3-9	FHLMC_2582				4	1FE	905,688	107.2180	805,866	751,608	803,108	0	(18,855)	0	0	5.794	3.850	MON	1,936	47,497	07/23/2012	07/15/2031
31393T-4S-2	FNMA_03-116	S			4	1FE	143,031	113.0560	159,611	141,178	105,532	0	6,599	0	0	9.087	23.010	MON	214	14,378	01/26/2005	11/25/2033
31393T-5J-1	FNMA_03-116	SA			4	1FE	347,872	114.3810	370,224	323,676	304,211	0	2,406	0	0	8.914	11.320	MON	481	24,997	06/15/2018	11/25/2033
31393T-VC-7	FNMA_03-102	TS			4	1FE	827,104	206.4840	936,582	453,585	712,733	0	(42,990)	0	0	35.306	16.450	MON	2,669	124,715	06/15/2018	10/25/2033
31393U-CD-3	FNMA_03-126	SA			4	1FE	716,285	137.5080	863,994	628,320	441,746	0	22,419	0	0	13.424	30.790	MON	1,406	92,621	11/06/2003	12/25/2033
31393U-CF-8	FNMA_03-126	IB			6	1FE	11,895	0.1990	11,731	0	11,831	0	(1,439)	0	0	0.050	3.100	MON	49	1,716	05/31/2018	12/25/2033
31393U-ZG-1	FNMA_03-131	SK			4	1FE	1,220,226	116.8620	1,264,033	1,081,646	990,467	0	7,816	0	0	11.187	13.670	MON	2,017	111,241	06/15/2018	01/25/2034
31393X-BH-9	FNMA_04-12	ES			4	1FE	1,101,329	109.0680	1,111,188	1,018,800	995,880	0	3,341	0	0	9.287	11.250	MON	1,577	87,289	06/15/2018	07/25/2033
31393Y-D6-9	FNMA_04-47	UI			6	1FE	11,332	20.4430	19,290	0	6,207	0	(1,203)	0	0	5.500	81.420	MON	432	5,190	05/12/2004	06/25/2034
31393Y-EY-7	FNMA_04-28	QM			6	1FE	391,346	12.9860	470,045	0	97,870	0	(37,871)	0	0	4.643	295.640	MON	2,801	187,923	12/20/2004	01/25/2034
31393Y-Q4-0	FNMA_04-46	ST			6	1FE	351,563	3.5440	325,315	0	303,148	0	(57,321)	0	0	1.150	6.900	MON	1,759	76,142	06/15/2018	05/25/2034
31393Y-TH-8	FNMA_04-43	S			4	1FE	243,633	120.4850	298,013	247,343	142,690	0	13,295	0	0	8.405	31.980	MON	347	23,053	01/20/2005	06/25/2034
31394A-2W-5	FNMA_04-73	TI			6	1FE	55,845	18.8350	272,555	0	145,571	0	(25,304)	0	0	5.000	33.940	MON	6,029	72,353	09/15/2004	10/25/2034
31394A-4U-7	FNMA_04-70	XJ			6	1FE	76,232	19.0190	160,497	0	102,510	0	(18,619)	0	0	5.000	22.760	MON	3,516	42,193	09/14/2004	10/25/2034
31394A-E4-4	FNMA_04-69	IP			6	1FE	16,222	18.7680	24,317	0	14,672	0	(2,568)	0	0	5.000	26.630	MON	540	6,478	08/04/2004	12/25/2033
31394A-J7-2	FNMA_04-66	XA			6	1FE	85,608	19.9670	137,971	0	92,584	0	(16,600)	0	0	5.000	18.340	MON	2,879	34,548	08/04/2004	09/25/2034
31394A-NQ-5	FNMA_04-63	TI			6	1FE	73,393	20.3770	109,860	0	60,628	0	(10,675)	0	0	5.000	26.950	MON	2,246	26,956	07/06/2004	08/25/2034
31394A-NR-3	FNMA_04-63	BI			6	1FE	52,002	18.5160	96,735	0	68,359	0	(12,305)	0	0	5.000	19.550	MON	2,177	26,121	07/07/2004	08/25/2034
31394A-WQ-5	FNMA_04-60	SA			4	1FE	52,029	132.2060	47,690	36,072	31,695	0	2,091	0	0	29.859	53.170	MON	180	12,057	08/16/2004	08/25/2024
31394A-WT-9	FNMA_04-60	SE			4	1FE	272,236	106.7640	288,845	270,545	245,604	0	18,153	0	0	9.187	19.090	MON	414	27,823	07/08/2004	08/25/2024
31394A-ZQ-2	FNMA_04-71	TI			6	1FE	40,515	20.3870	114,834	0	63,783	0	(11,414)	0	0	5.000	26.470	MON	2,347	28,163	08/04/2004	04/25/2034
31394A-ZS-8	FNMA_04-71	UI			6	1FE	46,591	19.5430	127,015	0	80,768	0	(14,390)	0	0	5.000	22.130	MON	2,708	32,495	08/04/2004	02/25/2034
31394B-GP-3	FNMA_04-79				4	1FE	116,592	102.0850	87,517	85,729	87,198	0	(9,448)	0	0	12.907	3.430	MON	184	12,359	06/27/2012	08/25/2032
31394B-QX-5	FNMA_04-92	SD			4	1FE	1,636,435	112.6060	1,918,532	1,703,752	1,373,819	0	75,058	0	0	9.116	21.760	MON	2,589	147,530	06/15/2018	05/25/2034
31394B-TQ-7	FNMA_04-90	CS			6	1FE	24,655	3.5540	7,559	0	4,429	0	(6,771)	0	0	4.693	143.870	MON	166	11,148	11/04/2004	11/25/2034
31394C-5T-5	FNMA_05-30	SP			4	1FE	561,786	117.9110	747,433	633,891	345,761	0	38,372	0	0	8.187	36.150	MON	865	58,852	03/16/2007	11/25/2033
31394C-JG-8	FNMA_05-19	SA			6	1FE	275,859	15.4790	322,271	0	146,430	0	(41,998)	0	0	4.243	48.150	MON	1,473	99,770	04/07/2010	03/25/2035
31394D-FH-8	FNMA_05-29	SD			6	1FE	87,483	11.1870	88,387	0	82,990	0	(20,513)	0	0	4.243	5.510	MON	559	21,238	05/31/2018	04/25/2035
31394D-P8-7	FNMA_05-45B				4	1FE	441,763	110.3170	421,143	381,756	412,796	0	(10,311)	0	0	8.000	4.770	MON	509	30,540	04/23/2012	10/25/2034
31394E-JL-3	FNMA_05-66				4	1FE	381,686	120.5810	337,484	279,880	330,484	0	(21,369)	0	0	10.309	4.140	MON	481	32,691	01/28/2013	07/25/2035
31394E-KP-2	FNMA_05-66	HS			4	1FE	35,503	101.7330	39,582	38,907	37,585	0	3,809	0	0	8.687	22.490	MON	56	3,807	10/28/2008	07/25/2020
31394E-KT-4	FNMA_05-66				4	1FE	729,331	119.6910	647,677	541,122	637,508	0	(43,236)	0	0	10.609	4.010	MON	957	64,828	06/13/2012	07/25/2035
31394E-ST-6	FNMA_05-59	UA			4	1FE	1,389,800	141.8380	1,425,100	1,004,738	1,379,068	0	(63,358)	0	0	12.968	3.440	MON	2,172	86,694	05/31/2018	07/25/2035
31394E-TR-9	FNMA_05-59	NQ			4	1FE	217,109	121.8870	253,234	207,760	143,556	0	10,745	0	0	10.609	30.100	MON	367	24,890	02/04/2009	05/25/2035
31394F-4L-6	FNMA_05-93	SH			4	1FE	325,462	121.4090	471,811	388,612	123,622	0	29,090	0	0	9.754	94.650	MON	632	43,691	10/30/2008	10/25/2035
31394F-DT-9	FNMA_05-74				4	1FE	2,796,103	132.5070	2,390,353	1,803,938	2,165,358	0	(157,467)	0	0	15.193	7.970	MON	4,568	310,359	03/14/2012	07/25/2035
31394F-DV-4	FNMA_05-74	DI			6	1FE	105,720	20.7100	107,711	0	97,713	0	(8,008)	0	0	3.493	9.820	MON	303	11,706	05/31/2018	07/25/2035
31394K-KV-5	FHLMC_2682	SB			4	1FE	613,470	123.2040	696,186	565,065	458,229	0	15,111	0	0	9.129	17.180	MON	2,293	44,689	06/15/2018	10/15/2033
31394K-ZD-9	FHLMC_2692	SC			4	1FE	414,633	118.6390	418,209	352,504	384,332	0	(11,087)	0	0	8.376	6.060	MON	1,312	33,225	12/13/2012	07/15/2033
31394M-WC-0	FHLMC_2725	SC			4	1FE	1,130,195	103.2690	1,010,240	978,259	994,145	0	(16,767)	0	0	5.551	4.540	MON	4,525	60,925	06/26/2012	11/15/2033
31394P-JE-4	FHLMC_2736	SB			4	1FE	505,869	112.9450	597,401	528,927	276,252	0	57,149	0	0	9.737	60.690	MON	4,292	56,062	01/24/2005	12/15/2033
31394U-2Y-7	FNMA_05-104	SA			4	1FE	333,889	140.9480	500,068	354,789	159,226	0	23,370	0	0	12.632	65.090	MON	747	50,170	11/04/2005	12/25/2035
31394U-HT-2	FNMA_05-102	DS			4	1FE	55,847	138.0080	77,461	56,128	1,378	0	1,345	0	0	12.907	6,515.640	MON	121	8,091	09/29/2005	11/25/2035
31394U-L2-6	FNMA_05-106	PK			4	1FE	182,705	121.7750	217,554	178,652	70,899	0	(1,698)	0	0	12.770	7.350	MON	380	21,790	06/15/2018	12/25/2035
31394U-LN-0	FNMA_05-103				4	1FE	394,787	114.8010	433,642	377,731	389,084	0	(1,908)	0	0	6.500	5.870	MON	409	24,552	12/18/2013	07/25/2035
31394U-QF-2	FNMA_05-100	S			6	1FE	932,435	16.0540	1,147,650	0	845,085	0	(120,014)	0	0	4.193	22.320	MON	4,996	217,354	06/15/2018	11/25/2035
31394V-EU-0	FNMA_05-122				4	1FE	1,504,195	127.7800	1,274,737	997,601	1,221,252	0	(98,311)	0	0	14.328	5.510	MON	2,382	162,085	06/13/2012	11/25/2035
31394V-EV-8	FNMA_05-122				6	1FE	153,364	10.8750	119,397	0	79,913	0	(29,437)	0	0	4.093	28.420	MON	749	50,966	12/16/2010	11/25/2035
31394V-GQ-7	FNMA_05-113	AC			4	1FE	835,049	139.9800	1,181,459	844,017	526,045	0	30,817	0	0	14.171	39.030	MON	1,993	133,493	03/27/2006	01/25/2036
31394V-JJ-0	FNMA_05-114	SP			4	1FE	231,722	130.8290	262,052	200,300	161,225	0	5,166	0	0	12.687	23.170	MON	424	28,434	04/27/2009	01/25/2036
31394V-KK-5	FNMA_05-120	IL			6	1FE	56,280	10.2090	94,052	0	20,428	0	(13,517)	0	0	3.973	233.130	MON	610	41,658	01/18/2006	01/25/2036

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 Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
31394V-V5-6	FNMA_06-8		@		4	1FE	894,130	86.4720	847,312	979,869	897,794	0	16,912	0	0	0.000	1.950	N/A	0	0	07/25/2012	03/25/2036
31394V-Z6-0	FNMA_06-8	NS			6	1FE	168,250	17.1010	571,901	0	51,634	0	(21,823)	0	0	4.123	803.240	MON	2,298	156,241	08/09/2006	03/25/2036
31394X-DK-9	FHLMC_2781	QC			4	1FE	419,183	146.9970	485,906	330,553	212,648	0	10,887	0	0	18.779	46.960	MON	2,759	69,010	04/01/2004	04/15/2034
31394X-DP-8	FHLMC_2781	SA			4	1FE	1,302,939	121.9750	1,468,732	1,204,124	1,098,860	0	9,750	0	0	9.389	12.610	MON	5,025	96,882	06/15/2018	04/15/2034
31394Y-QJ-6	FHLMC_2802	SL			4	1FE	325,950	114.8660	383,518	333,880	235,606	0	14,506	0	0	9.055	23.500	MON	1,344	33,474	04/28/2004	04/15/2032
31394Y-VB-7	FHLMC_2795	ST			6	1FE	216,309	6.6860	202,845	0	177,919	0	(34,228)	0	0	1.750	9.050	MON	2,359	53,086	04/30/2004	12/15/2032
31394Y-VD-3	FHLMC_2795	TS			6	1FE	39,477	3.6560	25,451	0	14,621	0	(6,848)	0	0	1.950	62.680	MON	603	13,572	05/12/2004	03/15/2024
31395A-JY-2	FHLMC_2810	ME			4	1FE	501,626	109.3080	493,565	451,534	484,336	0	(5,067)	0	0	5.500	3.830	MON	2,070	25,002	08/17/2010	06/15/2034
31395B-TT-0	FNMA_06-15				6	1FE	1,248,800	16.8970	1,086,494	0	892,060	0	(214,086)	0	0	4.193	11.620	MON	4,494	304,913	02/17/2012	03/25/2036
31395B-VJ-9	FNMA_06-15	IW			6	1FE	12,017	3.3560	7,440	0	1,663	0	(3,543)	0	0	4.193	344.280	MON	155	10,510	03/29/2006	01/25/2036
31395B-VW-0	FNMA_06-15	SB			4	1FE	136,497	131.5050	201,686	153,367	0	0	0	0	0	12.907	0.000	MON	330	22,109	06/09/2006	03/25/2036
31395C-FD-8	FHLMC_2820	PI			6	1FE	18,294	19.6350	61,041	0	63,218	0	(10,815)	0	0	5.000	5.150	MON	1,295	15,543	07/07/2004	06/15/2033
31395C-SQ-5	FHLMC_2828				4	1FE	121,978	116.9910	124,361	106,299	117,913	0	(1,939)	0	0	8.500	5.980	MON	402	9,035	01/06/2015	06/15/2034
31395C-Y5-4	FHLMC_2827	SH			4	1FE	824,499	140.8030	1,218,816	865,616	562,497	0	42,837	0	0	15.562	42.230	MON	5,987	154,645	11/04/2008	02/15/2033
31395C-YF-2	FHLMC_2827				4	1FE	644,499	114.2120	610,871	534,854	614,395	0	(21,826)	0	0	9.000	4.470	MON	2,139	48,137	05/16/2014	02/15/2033
31395D-AP-4	FNMA_06-31				6	1FE	1,263,749	15.4910	1,310,022	0	1,212,861	0	(181,525)	0	0	4.193	6.810	MON	5,911	224,862	05/31/2018	05/25/2036
31395D-PQ-6	FNMA_06-36	SA			4	1FE	115,275	162.3700	157,344	96,905	56,537	0	(2,515)	0	0	21.330	6.660	MON	345	19,181	06/15/2018	05/25/2036
31395D-S4-2	FNMA_06-51				6	1FE	454,282	12.0540	314,048	0	351,407	0	(117,091)	0	0	4.143	0.990	MON	1,799	122,240	02/29/2012	03/25/2036
31395D-UE-7	FNMA_06-50	IJ			6	1FE	328,370	14.5830	312,090	0	252,269	0	(66,824)	0	0	4.093	15.260	MON	1,460	99,346	06/14/2011	06/25/2036
31395D-UU-1	FNMA_06-50	KS			4	1FE	626,430	142.8560	729,786	510,853	453,210	0	1,559	0	0	15.010	21.400	MON	1,278	73,935	06/15/2018	06/25/2036
31395K-V9-1	FHLMC_2906	SN			4	1FE	935,620	137.9520	1,266,958	918,400	549,804	0	37,768	0	0	12.910	35.700	MON	5,270	131,819	03/16/2005	12/15/2034
31395M-CV-9	FHLMC_2934				4	1FE	1,211,260	108.1580	1,192,585	1,102,624	1,203,985	0	(18,648)	0	0	5.000	3.040	MON	4,594	55,131	11/19/2014	09/15/2034
31395M-U3-1	FHLMC_2922	IA			6	1FE	67,307	22.3850	117,363	0	95,982	0	(15,472)	0	0	6.000	16.980	MON	2,621	31,457	03/28/2005	02/15/2035
31395N-6U-6	FNMA_06-62	ST			4	1FE	684,251	114.6520	687,471	599,615	681,681	0	(9,393)	0	0	7.000	3.820	MON	700	24,484	05/31/2018	04/25/2036
31395N-AP-2	FNMA_06-44	PO	@		4	1FE	138,517	85.1250	163,061	191,554	11,266	0	40,449	0	0	0.000	4,901.770	N/A	0	0	04/20/2006	06/25/2036
31395N-BF-3	FNMA_06-44	IS			6	1FE	137,887	15.8930	455,386	0	40,818	0	(17,713)	0	0	4.093	953.910	MON	1,955	133,006	05/23/2006	06/25/2036
31395N-TD-9	FNMA_06-60	DI			6	1FE	41,592	3.5480	28,448	0	9,724	0	(10,540)	0	0	4.563	973.490	MON	610	40,987	06/07/2006	04/25/2035
31395N-XW-2	FNMA_06-56		@		4	1FE	757,704	85.3010	710,791	833,272	730,892	0	19,712	0	0	0.000	2.930	N/A	0	0	07/22/2015	07/25/2036
31395N-XY-8	FNMA_06-56				6	1FE	1,403,384	15.5530	1,187,884	0	1,313,493	0	(335,877)	0	0	4.063	1.030	MON	5,173	352,251	01/27/2016	07/25/2036
31395Q-CP-3	FNSTR_410				4	1FE	1,497,800	7.6320	1,307,406	0	1,283,396	0	(392,341)	0	0	3.000	5.930	MON	42,823	513,871	02/19/2014	04/25/2027
31395U-F6-3	FHLMC_2980				6	1FE	1,237,532	20.3420	1,105,067	0	1,033,123	0	(192,390)	0	0	4.244	7.280	MON	10,248	258,680	02/20/2018	11/15/2034
31395U-NF-4	FHLMC_2979	SJ			4	1FE	1,132,111	135.9500	1,482,589	1,090,535	626,102	0	50,138	0	0	13.048	40.720	MON	6,324	158,025	05/20/2005	05/15/2035
31395V-2W-8	FHLMC_2990	JD			4	1FE	38,058	101.5920	37,799	37,206	37,316	0	237	0	0	10.654	9.900	MON	176	2,930	06/15/2018	12/15/2034
31395W-TB-3	FHLMC_3006	YS			4	1FE	467,666	132.4160	536,467	405,135	384,506	0	(213)	0	0	12.854	15.440	MON	2,315	43,147	06/15/2018	07/15/2035
31396A-AP-9	FHLMC_3031				4	1FE	3,028,503	121.7100	2,642,891	2,171,456	2,462,159	0	(126,718)	0	0	10.587	5.950	MON	10,218	258,366	06/08/2012	07/15/2035
31396F-NH-2	FHLMC_3074		@		4	1FE	602,953	82.4710	636,880	772,243	594,914	0	26,087	0	0	0.000	5.040	N/A	0	0	11/16/2011	11/15/2035
31396F-TX-1	FHLMC_3092	MS			4	1FE	1,084,470	134.7310	1,470,312	1,091,290	608,568	0	55,362	0	0	12.910	46.270	MON	6,262	156,634	12/14/2005	12/15/2035
31396G-CR-0	FHLMC_3084				4	1FE	1,501,663	109.2080	1,470,823	1,346,799	1,510,725	0	(29,674)	0	0	5.500	2.920	MON	6,173	74,074	11/19/2014	12/15/2035
31396H-5C-9	FHLMC_3102				4	1FE	1,517,372	135.5710	1,373,424	1,013,059	1,343,662	0	(96,652)	0	0	13.634	3.960	MON	6,139	154,062	09/03/2014	11/15/2035
31396H-H5-1	FHLMC_3114	IP			6	1FE	74,568	16.3570	198,135	0	21,112	0	(7,876)	0	0	4.144	604.490	MON	2,231	56,558	01/18/2006	02/15/2036
31396J-LJ-2	FHLMC_3122B	PT			6	1FE	110,556	3.0660	111,356	0	111,326	0	(21,797)	0	0	1.070	1.730	MON	1,727	22,665	05/31/2018	03/15/2036
31396J-M8-5	FHLMC_3122		@		4	1FE	1,360,950	79.8920	1,436,270	1,797,747	1,267,648	0	65,970	0	0	0.000	6.000	N/A	0	0	11/15/2011	03/15/2036
31396K-4U-3	FNMA_06-95				6	1FE	544,572	15.5990	444,192	0	462,076	0	(116,104)	0	0	4.093	5.510	MON	1,943	132,182	10/13/2015	10/25/2036
31396K-JY-9	FNMA_06-72	TN			6	1FE	793,692	18.5580	950,755	0	732,475	0	(126,092)	0	0	4.693	10.690	MON	4,008	194,643	06/15/2018	08/25/2036
31396K-N2-4	FNMA_06-81	QS			6	1FE	1,002,065	19.5090	1,753,640	0	782,172	0	(110,599)	0	0	4.643	206.930	MON	6,957	372,507	06/15/2018	09/25/2036
31396L-3N-8	FNMA_06-114	SE			6	1FE	17,636	14.6650	62,699	0	13,086	0	(4,649)	0	0	3.873	174.400	MON	276	18,906	11/10/2006	12/25/2036
31396L-6K-1	FNMA_06-129	CMOB			4	1FE	124,208	152.2300	122,756	80,638	124,106	0	(11,710)	0	0	18.831	2.530	MON	253	17,219	01/05/2011	01/25/2037
31396L-AQ-3	FNMA_06-99				6	1FE	1,452,878	16.8100	1,600,339	0	1,434,422	0	(417,084)	382,331	0	4.073	6.790	MON	6,464	440,034	08/01/2017	10/25/2036
31396L-HY-9	FNMA_06-101				6	1FE	496,777	17.3790	575,562	0	354,415	0	(90,565)	0	0	4.073	20.770	MON	2,249	153,072	07/25/2012	10/25/2036
31396L-T3-4	FNMA_06-115	IE			6	1FE	318,904	11.7720	243,472	0	156,503	0	(67,805)	0	0	4.133	25.030	MON	1,425	96,835	08/09/2012	12/25/2036
31396L-XH-8	FNMA_06-110	CX			6	1FE	193,487	18.1400	206,852	0	111,978	0	(27,900)	0	0	4.163	27.400	MON	791	53,730	12/22/2010	11/25/2036
31396N-7L-4	FHLMC_3138	SC			4	1FE	149,615	16.0690	392,537	0	56,769	0	(19,819)	0	0	4.244	343.230	MON	4,608	116,500	03/24/2006	04/15/2036
31396N-EP-7	FHLMC_3140		@		4	1FE	526,707	85.0140	503,118	591,805	495,421	0	17,889	0	0	0.000	4.110	N/A	0	0	01/26/2012	03/15/2036
31396P-2W-0	FNMA_07-21				6	1FE	19,994	9.6970	25,034	0	32,254	0	(10,136)	6,308	0	3.893	(0.480)	MON	168	11,468	11/22/2010	03/25/2037
31396P-3X-7	FNMA_07-21		@		4	1FE	171,133	85.8760	160,945	187,415	154,533	0	5,847	0	0	0.000	5.460	N/A	0	0	08/29/2013	03/25/2037
31396P-5X-5	FNMA_07-18	SB			6	1FE	92,194	15.8270	356,439	0	22,183	0	(10,927)	0	0	4.243	2,951.410	MON	1,593	107,922	02/01/2007	03/25/2037
31396P-HQ-7	FNMA_07-1	FN			4	1FE	443,974	98.9670	482,186	487,214	531,567	0	371	0	0	3.506	2.600	MON	285	14,411	10/09/2007	02/25/2037

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 Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
31396P-XB-2	FNMA_07-15 NI				6	1FE	331,619	4.3070	98,192	0	80,370	0	(93,024)	0	0	3.993	19.570	MON	1,517	103,545	08/03/2011	03/25/2022
31396Q-RH-4	FNMA_09-59F	HB			4	1FE	405,662	106.1280	391,275	368,679	406,220	0	(7,517)	0	0	5.000	2.590	MON	1,536	18,434	07/02/2014	08/25/2039
31396R-DF-1	FHLMC_3150	SA			6	1FE	162,120	16.2160	445,123	0	53,475	0	(19,753)	0	0	4.194	476.270	MON	5,118	129,540	04/25/2006	05/15/2036
31396R-GS-0	FHLMC_3149				4	1FE	34,857	109.2510	34,938	31,979	35,490	0	(297)	0	0	7.000	5.500	MON	99	2,239	02/16/2016	05/15/2036
31396R-J9-9	FHLMC_3149				6	1FE	1,023,595	15.6950	1,031,538	0	1,036,635	0	(275,667)	351,440	0	4.194	4.070	MON	12,253	310,167	07/11/2016	05/15/2036
31396R-L2-1	FHLMC_3153				4	1FE	524,263	160.8140	520,829	323,869	401,304	0	(28,819)	0	0	20.824	12.900	MON	2,998	75,936	08/23/2011	05/15/2036
31396U-WG-1	FHLMC_3184		@		4	1FE	312,651	86.3850	350,405	405,629	280,111	0	24,693	0	0	0.000	10.620	N/A	0	0	07/25/2011	11/15/2035
31396V-A5-7	FNMA_07-46	SD			6	1FE	320,076	12.4440	482,587	0	266,979	0	(64,533)	0	0	3.943	71.560	MON	2,549	155,601	02/22/2018	05/25/2037
31396V-LW-6	FNMA_07-28				4	1FE	5,643,316	102.5740	5,855,876	5,708,892	5,719,708	0	45,317	0	0	3.485	4.010	MON	3,316	125,302	06/15/2018	01/25/2036
31396V-QG-6	FNMA_07-29				4	1FE	177,027	106.3900	163,774	153,937	166,723	0	(2,599)	0	0	6.500	4.340	MON	834	10,006	09/22/2014	04/25/2047
31396V-RN-0	FNMA_07-36	SI			6	1FE	846,810	18.7100	1,144,897	0	661,232	0	(119,288)	0	0	5.243	40.880	MON	5,348	277,307	05/31/2018	12/25/2032
31396V-SY-5	FNMA_07-39				6	1FE	1,848,376	17.8010	1,932,103	0	1,826,598	0	(243,944)	0	0	4.263	4.860	MON	7,713	293,040	05/31/2018	05/25/2037
31396W-JS-6	FNMA_07-57		@		4	1FE	2,310,019	86.8630	2,241,975	2,581,027	2,246,264	0	66,275	0	0	0.000	3.170	N/A	0	0	08/13/2014	06/25/2036
31396W-PG-5	FNMA_07-67	SJ			6	1FE	2,403	0.5330	2,625	0	2,655	0	(487)	0	0	0.180	3.750	MON	15	885	06/15/2007	07/25/2037
31396W-ZA-7	FNMA_07-66	SD			4	1FE	95,128	174.7260	174,244	99,724	111,139	0	4,436	0	0	24.442	3,584.940	MON	406	27,656	06/27/2007	07/25/2037
31396X-JM-7	FNMA_07-84	S			4	1FE	133,176	148.6380	201,125	135,311	75,574	0	7,420	0	0	18.775	71.850	MON	423	28,373	06/27/2007	08/25/2037
31396X-NM-2	FNMA_07-92				6	1FE	407,220	15.0430	392,061	0	310,813	0	(80,212)	0	0	3.993	13.210	MON	1,735	118,378	01/09/2014	09/25/2037
31396Y-C4-2	FNMA_08-15				4	1FE	1,238,666	129.6690	1,259,228	971,104	1,213,326	0	(39,902)	0	0	10.774	4.140	MON	1,744	66,929	05/31/2018	03/25/2038
31396Y-FA-5	FNMA_08-2				6	1FE	2,270,206	15.8210	1,795,850	0	1,981,429	0	(483,280)	0	0	3.763	1.110	MON	7,120	489,472	02/04/2016	02/25/2038
31396Y-TY-8	FNMA_08-20	SP			4	1FE	646,394	120.4310	763,200	633,720	388,760	0	29,144	0	0	9.234	30.130	MON	975	67,208	03/10/2009	03/25/2038
31396Y-UW-0	FNMA_08-11	SA			6	1FE	305,672	14.8220	409,674	0	255,564	0	(37,996)	0	0	3.793	28.440	MON	1,748	84,701	06/15/2018	03/25/2038
31397A-ZX-4	FHLMC_3213A	LS			6	1FE	109,785	22.0290	169,720	0	62,537	0	(15,327)	0	0	5.324	58.210	MON	1,823	45,064	10/14/2009	09/15/2036
31397B-AA-9	FHLMC_3211		@		4	1FE	212,395	85.3370	212,497	249,006	210,780	0	6,771	0	0	0.000	3.420	N/A	0	0	06/18/2015	09/15/2036
31397B-HF-1	FHLMC_3218	AS			6	1FE	174,858	17.1880	255,792	0	70,965	0	(20,261)	0	0	4.124	92.220	MON	2,728	69,189	10/13/2009	09/15/2036
31397B-K2-6	FHLMC_3218	SN			4	1FE	935,623	164.8320	970,607	588,843	620,320	0	(33,826)	0	0	24.269	23.990	MON	6,351	161,437	01/10/2014	01/15/2032
31397B-W7-2	FHLMC_3231	SE			4	1FE	513,528	149.4300	770,256	515,461	183,649	0	39,775	0	0	16.579	118.750	MON	3,798	96,274	10/04/2006	10/15/2036
31397C-3J-6	FHLMC_3228		@		4	1FE	628,329	79.3700	650,972	820,173	489,198	0	35,479	0	0	0.000	8.500	N/A	0	0	11/16/2011	05/15/2036
31397C-GH-6	FHLMC_3240				6	1FE	1,913,525	16.4950	2,158,223	0	1,897,187	0	(67,956)	0	0	4.164	9.770	MON	24,219	94,357	10/24/2018	11/15/2036
31397C-ME-6	FHLMC_3235				6	1FE	692,121	14.4850	671,901	0	336,483	0	(88,811)	0	0	3.494	32.420	MON	7,205	186,428	02/14/2012	11/15/2036
31397E-AG-0	FHLMC_3255				6	1FE	842,831	16.4850	922,288	0	824,987	0	(255,682)	248,680	0	4.264	5.040	MON	10,605	267,949	10/13/2015	12/15/2036
31397G-7A-2	FHLMC_3287A				6	1FE	288,340	17.2360	333,755	0	284,303	0	(63,836)	0	0	4.244	9.180	MON	3,653	92,350	04/03/2012	03/15/2037
31397H-DE-5	FHLMC_3318	ES			6	1FE	19,987	11.0040	52,524	0	14,509	0	(4,656)	0	0	3.624	148.630	MON	769	19,805	10/19/2007	05/15/2037
31397H-DT-2	FHLMC_3318	HS			6	1FE	113,097	10.9200	148,927	0	114,099	0	(18,929)	0	0	4.284	25.990	MON	2,597	48,411	06/15/2018	05/15/2037
31397J-VU-5	FHLMC_3349	MY			4	1FE	654,556	109.8020	649,321	591,355	645,959	0	(8,965)	0	0	5.500	3.570	MON	2,710	32,602	08/17/2010	07/15/2037
31397K-C3-3	FHLMC_3359				4	1FE	209,282	107.4770	212,198	197,436	215,967	0	(3,710)	0	0	6.500	4.280	MON	570	12,833	08/31/2011	04/15/2037
31397L-B8-1	FNMA_08-53C	KI			6	1FE	26,685	5.8220	16,301	0	12,264	0	(9,450)	0	0	3.743	29.100	MON	175	12,017	06/14/2010	07/25/2023
31397L-X3-8	FNMA_08-62	FB			4	1FE	188,919	102.0780	189,131	185,280	191,703	0	589	0	0	3.456	2.990	MON	107	5,388	11/19/2014	07/25/2038
31397M-XL-6	FNMA_08-88	FA			4	1FE	39,818	102.2460	39,319	38,455	40,360	0	(29)	0	0	3.726	2.820	MON	24	1,222	11/19/2014	10/25/2038
31397N-7G-4	FNMA_09-56B				6	1FE	62,183	14.1710	108,461	0	24,080	0	(9,500)	0	0	3.393	109.620	MON	433	30,170	10/19/2010	07/25/2049
31397N-FK-6	FNMA_09-17B				6	1FE	72,227	9.6860	72,227	0	72,227	0	(26,788)	41,836	0	3.143	(6.180)	MON	391	27,530	11/16/2010	03/25/2039
31397N-FS-9	FNMA_09-17D	QI			6	1FE	517,864	19.9160	580,471	0	422,920	0	(77,264)	0	0	5.500	18.430	MON	13,359	160,303	04/15/2010	03/25/2039
31397N-MG-7	FNMA_09-11	PO	@		4	1FE	834,989	85.0010	874,869	1,029,244	615,478	0	72,881	0	0	0.000	15.710	N/A	0	0	06/15/2018	08/25/2038
31397N-UG-8	FNMA_09-19D	TD			4	1FE	780,987	109.2490	844,373	772,884	780,457	0	(619)	0	0	5.000	4.850	MON	3,220	37,573	05/31/2018	08/25/2036
31397P-MB-3	FHLMC_3397				6	1FE	655,723	14.0850	646,883	0	433,075	0	(108,754)	0	0	3.514	19.060	MON	7,175	185,514	07/25/2012	12/15/2037
31397P-U7-3	FHLMC_3408	BI			6	1FE	116,955	13.3830	135,375	0	104,531	0	(25,841)	0	0	3.804	15.630	MON	1,711	43,791	07/22/2010	01/15/2038
31397Q-YB-8	FNMA_11-15J				6	1FE	123,332	3.5930	35,459	0	35,308	0	(50,218)	0	0	5.500	3.940	MON	4,522	54,266	08/05/2011	03/25/2026
31397R-LC-8	FHLMC_3417				4	1FE	1,835,342	127.3380	1,750,639	1,374,788	1,554,644	0	(65,312)	0	0	10.797	7.010	MON	6,598	168,802	08/23/2011	02/15/2038
31397T-HJ-4	FHLMC_3449E				4	1FE	176,435	99.3780	191,528	192,726	185,148	0	3,015	0	0	2.455	3.550	MON	210	3,721	09/28/2011	07/15/2034
31397U-KG-3	FNMA_11-51				4	1FE	4,561,060	106.2900	4,611,616	4,338,701	4,562,238	0	(40,342)	0	0	5.500	4.330	MON	3,977	238,629	09/17/2013	06/25/2041
31397U-M7-1	FNMA_11-57	SE			6	1FE	394,017	14.4370	365,523	0	124,093	0	(40,389)	0	0	3.543	66.430	MON	1,495	103,606	07/27/2011	07/25/2041
31397U-RE-1	FNMA_11-63A				6	1FE	162,885	5.9100	162,885	0	162,885	0	(122,757)	82,060	0	4.500	(24.840)	MON	10,335	124,022	02/22/2012	01/25/2041
31397W-4B-8	FHLMC_3460	AY			4	1FE	2,172,159	106.0950	2,188,331	2,062,608	2,172,940	0	(11,131)	0	0	5.000	3.870	MON	8,594	60,158	05/31/2018	06/15/2038
31397W-ZL-2	FHLMC_3485				6	1FE	766,402	16.5080	800,431	0	741,577	0	(98,065)	0	0	4.094	6.810	MON	8,824	125,168	05/31/2018	07/15/2036
31397Y-6W-6	FHLMC_3480	BE			4	1FE	495,697	107.2350	492,813	459,561	496,376	0	(4,816)	0	0	5.500	3.740	MON	2,106	14,743	05/31/2018	08/15/2038
31397Y-SN-2	FHLMC_3501-SC	SC			6	1FE	65,725	14.2700	101,738	0	21,185	0	(7,223)	0	0	3.394	145.620	MON	1,076	27,943	07/09/2009	01/15/2039
31398E-K2-9	FHLMC_3556A	FA			4	1FE	431,435	101.8750	429,062	421,163	437,089	0	1,112	0	0	3.365	2.850	MON	630	11,964	11/19/2014	07/15/2037
31398F-R5-2	FNMA_09-87C				6	1FE	240,492	14.4330	403,670	0	283,058	0	(74,490)	0	0	3.643	14.660	MON	1,698	117,247	05/11/2012	11/25/2039

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 Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
31398F-V7-3	FNMA_09-94E FX			4	1FE	116,388	98.9440	131,236	132,636	114,260	0	4,127	0	0	3.076	7.130	MON	68	3,353	10/09/2009	02/25/2038
31398G-G6-0	FNMA_10-5	@		4	1FE	1,468,712	84.9480	1,472,157	1,732,993	1,122,507	0	94,624	0	0	0.000	9.470	N/A	0	0	08/05/2011	02/25/2040
31398J-HT-3	FHLMC_3560F IM			6	1FE	11,631	6.1830	11,631	0	11,631	0	(8,406)	2,751	0	5.000	(14.890)	MON	784	9,404	10/27/2009	12/15/2038
31398J-VR-1	FHLMC_3578L AI			6	1FE	4,006	6.4670	3,263	0	3,393	0	(2,456)	0	0	5.500	6.640	MON	231	2,775	04/14/2010	04/15/2037
31398J-VY-6	FHLMC_3578	@		4	1FE	273,752	86.5300	254,537	294,160	268,431	0	5,222	0	0	0.000	2.300	N/A	0	0	02/27/2013	05/15/2038
31398J-W3-3	FHLMC_35-78 DO	@		4	1FE	671,492	84.3180	699,001	829,003	566,957	0	47,032	0	0	0.000	9.480	N/A	0	0	04/15/2010	04/15/2036
31398J-W7-4	FHLMC_3578 GO	@		4	1FE	2,997,139	85.4600	3,045,070	3,563,118	2,903,114	0	88,855	0	0	0.000	4.610	N/A	0	0	06/15/2018	07/15/2038
31398J-YB-3	FHLMC_3571H FE			4	1FE	217,272	102.1910	217,036	212,382	220,666	0	716	0	0	3.405	2.950	MON	321	6,118	11/19/2014	08/15/2035
31398K-N5-5	FHLMC_3602A			4	1FE	648,769	111.5810	559,271	501,222	512,725	0	(21,400)	0	0	14.464	12.680	MON	3,222	82,138	01/04/2011	11/15/2024
31398L-GQ-5	FHLMC_3616 B			4	1FE	279,567	106.0210	280,865	264,914	280,497	0	(2,558)	0	0	5.000	3.760	MON	1,104	13,246	09/21/2010	12/15/2039
31398M-DH-6	FNMA_10-26	@		4	1FE	305,313	84.8160	300,676	354,500	276,730	0	14,041	0	0	0.000	5.430	N/A	0	0	12/09/2011	11/25/2036
31398N-EY-6	FNMA_10-95F			6	1FE	475,751	111.5790	343,625	0	244,332	0	(102,442)	0	0	4.093	19.160	MON	2,025	137,762	01/12/2011	09/25/2040
31398N-JX-3	FNMA_10-100B			6	1FE	1,603,319	115.7520	1,401,878	0	1,281,346	0	(309,363)	0	0	4.143	7.840	MON	6,146	417,582	08/26/2011	09/25/2040
31398N-L2-8	FNMA_10-110			6	1FE	597,805	114.9100	523,126	0	471,580	0	(97,526)	0	0	3.493	8.820	MON	2,043	141,816	09/21/2012	10/25/2040
31398P-MQ-9	FNMA_10-45			4	1FE	1,275,898	118.6550	1,328,002	1,119,209	1,175,037	0	(15,700)	0	0	6.650	5.620	MON	6,203	79,486	09/29/2014	05/25/2040
31398P-UU-1	FNMA_10-46 QP			4	1FE	299,529	104.6420	293,658	280,630	305,064	0	(4,953)	0	0	5.500	3.330	MON	1,286	15,435	06/24/2010	05/25/2040
31398R-J8-9	FNMA_10-56			6	1FE	711,640	115.4320	641,327	0	697,692	0	(176,239)	0	0	3.913	1.470	MON	2,711	185,427	10/22/2015	06/25/2040
31398R-LT-0	FNMA_10-65			4	1FE	13,848,435	107.1870	12,442,108	11,607,829	11,522,459	0	(231,472)	0	0	5.981	5.760	MON	11,572	736,655	06/15/2018	05/25/2040
31398R-MQ-5	FNMA_10-59			6	1FE	2,818,669	113.0210	2,536,702	0	2,778,149	0	(712,623)	0	0	3.263	1.070	MON	10,597	742,646	05/09/2017	06/25/2040
31398S-M8-3	FNMA_10-135C			6	1FE	5,672	2.2590	5,672	0	5,672	0	(12,496)	461	0	5.000	(13.600)	MON	1,046	12,553	12/14/2010	01/25/2021
31398S-MC-4	FNMA_10-134			6	1FE	1,574,722	114.5500	1,475,304	0	1,437,141	0	(352,724)	0	0	3.513	4.630	MON	5,938	411,863	09/10/2014	12/25/2040
31398S-NM-1	FNMA_10-134			6	1FE	11,311	1.0740	11,311	0	11,311	0	(46,553)	2,814	0	3.593	(88.510)	MON	630	43,594	06/14/2012	08/25/2038
31398S-T3-7	FNMA_10-140			6	1FE	282,423	7.3020	282,423	0	282,423	0	(145,064)	63,188	0	3.493	(6.140)	MON	2,252	156,326	06/25/2012	07/25/2039
31398S-XB-4	FNMA_10-139G			6	1FE	1,432,783	114.3920	1,431,434	0	1,152,340	0	(292,674)	0	0	3.493	10.070	MON	5,791	402,014	08/09/2011	12/25/2040
31398T-6S-5	FNMA_10-108 BC			4	1FE	103,847	101.1360	107,432	106,225	104,320	0	303	0	0	4.000	4.400	MON	354	3,850	05/31/2018	09/25/2040
31398T-GX-3	FNMA_10-68 SC			6	1FE	304,127	116.2940	374,885	0	159,789	0	(42,030)	0	0	3.973	46.050	MON	1,524	104,042	06/15/2010	07/25/2040
31398V-SY-3	FHLMC_3662C ZB			4	1FE	513,110	108.8440	549,226	504,595	508,868	0	18	0	0	5.500	5.360	MON	2,313	27,753	04/09/2010	08/15/2036
31404R-YS-0	FNMA 30YR			4	1FE	33,200	107.6390	36,280	33,705	33,200	0	23	0	0	5.500	5.810	MON	154	1,854	05/11/2004	04/01/2034
31406G-Y6-0	FN 5/1 12M LIBOR ARM			4	1FE	527,209	103.5540	548,001	529,194	527,209	0	1,218	0	0	3.444	3.470	MON	1,511	17,936	03/23/2005	03/01/2035
31407C-K9-7	FNMA 6MO LIBOR ARM			4	1FE	192,787	103.7280	198,793	191,649	192,787	0	(427)	0	0	4.215	4.010	MON	673	7,016	07/15/2005	08/01/2035
31407K-T7-4	FN 7/1 12M LIBOR ARM			4	1FE	150,664	103.4990	155,984	150,711	150,695	0	32	0	0	4.201	4.140	MON	527	5,297	08/10/2005	09/01/2035
31407Y-SM-2	FNMA 30YR			4	1FE	167,043	103.0960	176,432	171,134	167,614	0	492	0	0	5.500	6.040	MON	784	9,412	03/28/2006	01/01/2036
31407Y-SN-0	FNMA 30YR			4	1FE	202,834	103.0300	214,099	207,802	202,834	0	245	0	0	5.500	6.040	MON	952	11,429	03/28/2006	01/01/2036
31407Y-SP-5	FNMA 30YR			4	1FE	64,504	101.6950	67,204	66,084	64,504	0	2,570	0	0	5.500	6.010	MON	303	3,635	03/28/2006	01/01/2036
31409B-SU-2	FNMA 30YR			4	1FE	47,522	102.9930	51,100	49,615	47,719	0	98	0	0	5.500	6.360	MON	227	2,729	05/17/2006	01/01/2036
31410K-CE-2	FNMA 30YR			4	1FE	43,179	109.0870	46,806	42,907	43,179	0	(64)	0	0	6.000	5.590	MON	215	2,574	07/03/2008	02/01/2038
31410K-NG-5	FNMA 30YR			4	1FE	15,310	109.1110	16,576	15,192	15,310	0	(27)	0	0	6.000	5.550	MON	76	912	07/08/2008	07/01/2038
31412M-VC-9	FNMA 30YR			4	1FE	13,745	105.8000	14,826	14,013	13,745	0	45	0	0	5.500	5.980	MON	64	771	07/03/2008	05/01/2038
31413C-F5-3	FNMA 30YR			4	1FE	3,286	108.9650	3,562	3,269	3,286	0	(3)	0	0	6.000	5.650	MON	16	196	07/07/2008	07/01/2037
31413U-KN-8	FNMA 30YR			4	1FE	10,164	108.6810	11,120	10,232	10,164	0	17	0	0	6.000	6.130	MON	51	667	07/18/2008	10/01/2037
31414A-EQ-1	FNMA 30YR			4	1FE	129,752	108.3130	136,497	126,021	131,996	0	(16,420)	0	0	6.000	4.840	MON	630	7,561	01/22/2008	11/01/2037
31414B-NC-0	FNMA 30YR			4	1FE	2,934	108.3760	3,136	2,894	2,934	0	(10)	0	0	6.000	5.340	MON	14	174	07/09/2008	01/01/2038
31415B-D4-8	FNMA 30YR			4	1FE	9,905	105.8000	10,685	10,099	9,905	0	62	0	0	5.500	6.040	MON	46	555	07/03/2008	07/01/2038
31415S-5V-0	FNMA 30YR			4	1FE	4,289	106.5470	4,734	4,443	4,289	0	12	0	0	5.500	6.700	MON	20	246	07/18/2008	08/01/2038
31415S-JJ-2	FNMA 30YR			4	1FE	24,268	107.3020	26,167	24,386	24,268	0	9	0	0	6.000	6.030	MON	122	1,465	08/06/2008	08/01/2038
31418A-XZ-6	FNMA 20YR			4	1FE	1,021,421	103.7280	988,038	952,528	1,017,259	0	(12,239)	0	0	4.000	2.370	MON	3,175	38,101	11/19/2014	09/01/2033
31418S-4V-8	FNMA 30YR			4	1FE	301,655	106.1520	300,537	283,119	301,602	0	(1,410)	0	0	5.000	3.750	MON	1,180	14,156	07/28/2010	07/01/2040
31418U-BS-2	FNMA 30YR			4	1FE	505,560	107.0730	499,558	466,559	505,560	0	(6,096)	0	0	5.500	3.360	MON	2,138	25,661	07/28/2010	05/01/2040
31418V-3A-8	FNMA 30YR			4	1FE	550,485	104.7440	552,928	527,885	550,485	0	(4,049)	0	0	4.500	3.150	MON	1,980	23,755	07/29/2010	07/01/2040
31418V-UM-2	FNMA 30YR			4	1FE	273,328	106.3820	269,117	252,972	273,328	0	(3,388)	0	0	5.500	3.820	MON	1,159	13,913	07/08/2010	08/01/2040
31418X-EK-0	FNMA 30YR			4	1FE	871,730	104.7260	875,973	836,443	871,730	0	(5,402)	0	0	4.500	3.430	MON	3,137	37,640	07/28/2010	08/01/2040
31419B-SY-2	FNMA 30YR			4	1FE	618,453	104.7440	621,570	593,418	618,453	0	(1,451)	0	0	4.500	3.350	MON	2,225	26,704	07/28/2010	08/01/2040
31419C-R4-7	FNMA 30YR			4	1FE	806,212	106.1520	803,932	757,340	806,212	0	(8,732)	0	0	5.000	3.520	MON	3,156	37,867	08/16/2010	08/01/2040
38373A-UX-2	GNMA_09-68 PS			6	1FE	213,659	7.4680	152,427	0	108,264	0	(45,206)	0	0	4.444	47.430	MON	3,780	101,325	09/11/2009	11/16/2038
38373V-4L-1	GNMA_02-76 S			6	1FE	47,931	6.2240	34,153	0	29,729	0	(18,851)	0	0	6.344	21.210	MON	1,451	26,319	05/31/2018	01/16/2031
38373V-HF-0	GNMA_02-60 SA			6	1FE	8,414	13.1680	10,188	0	2,602	0	(1,064)	0	0	6.294	308.750	MON	203	5,272	08/07/2002	08/16/2032
38373W-HW-1	GNMA_02-21 SV			6	1FE	57,540	16.2670	147,999	0	18,741	0	(7,268)	0	0	5.644	789.580	MON	2,140	56,085	09/03/2002	03/16/2032

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	
CUSIP Identification	Description		3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
383742-J6-1	GNMA_08-32	SW			6	1FE	1,000,201	21.9760	1,187,174	0	889,404	0	(101,127)	0	0	5.194	17.680	MON	11,693	210,668	05/31/2018	04/16/2038
383742-XQ-1	GNMA_08-23B	SL			4	1FE	53,936	17.9200	61,302	51,986	36,257	0	999	0	0	9.612	22.950	MON	208	5,673	10/15/2009	03/16/2038
383742-Y3-1	GNMA_08-35	SN			6	1FE	111,224	13.1920	152,204	0	62,820	0	(16,334)	0	0	3.929	64.990	MON	1,385	51,420	09/28/2009	04/20/2038
38374B-CE-1	GNMA_03-57	SB			4	1FE	1,599,755	14.7210	1,794,883	1,564,553	1,060,941	0	52,178	0	0	6.824	20.280	MON	4,449	120,331	06/27/2003	07/16/2033
38374B-SE-4	GNMA_03-74	PS			4	1FE	448,129	11.4080	519,041	465,892	335,620	0	64,451	0	0	13.007	58.840	MON	1,852	67,353	03/14/2006	01/20/2033
38374C-DT-5	GNMA_03-75	SA			4	1FE	2,619,456	30.5910	3,074,114	2,354,001	2,046,999	0	21,243	0	0	11.274	16.970	MON	11,059	235,503	06/15/2018	09/16/2033
38374D-QQ-5	GNMA_08-2				6	1FE	1,616,012	17.4230	1,654,793	0	1,210,913	0	(254,856)	0	0	4.064	11.060	MON	16,085	435,415	10/21/2013	01/16/2038
38374E-6P-7	GNMA_04-7	SB			4	1FE	2,414,442	14.0010	2,520,826	2,211,219	2,116,897	0	(27,567)	0	0	8.389	10.180	MON	7,730	190,476	06/15/2018	12/16/2033
38374F-K4-5	GNMA_04-17	QS			4	1FE	846,418	19.4680	892,057	746,687	812,140	0	(11,084)	0	0	8.489	6.100	MON	2,641	38,361	06/15/2018	03/16/2034
38374G-TF-9	GNMA_04-39	EA	@		4	1FE	1,295,409	86.2460	1,496,526	1,735,164	1,368,596	0	59,070	0	0	0.000	5.360	N/A	0	0	03/23/2005	05/16/2034
38374G-VF-6	GNMA_04-39	SB			6	1FE	668,038	19.7790	1,372,854	0	147,846	0	(46,500)	0	0	4.744	539.740	MON	13,722	365,402	03/23/2005	05/16/2034
38374K-AW-3	GNMA_04-109	WK			4	1FE	29,466	106.9350	31,908	29,839	24,969	0	2,723	0	0	8.559	25.530	MON	78	2,869	02/14/2005	12/20/2034
38374K-JP-9	GNMA_04-106				4	1FE	116,477	103.4730	107,250	103,650	108,584	0	(3,238)	0	0	8.000	3.380	MON	322	8,292	03/19/2014	05/17/2034
38374K-KX-0	GNMA_05-8	SB			6	1FE	84,973	15.9360	160,493	0	42,917	0	(11,799)	0	0	4.329	121.830	MON	1,332	48,914	03/30/2009	01/20/2035
38374K-T4-5	GNMA_05-25				4	1FE	1,285,018	110.6620	1,149,695	1,038,923	1,133,404	0	(40,728)	0	0	7.459	4.430	MON	2,368	88,454	06/27/2012	01/20/2034
38374K-Y8-0	GNMA_05-24G				4	1FE	113,654	106.2970	89,656	84,344	88,635	0	(5,703)	0	0	12.313	7.500	MON	404	12,507	02/14/2012	01/17/2034
38374L-GU-9	GNMA_05-45				4	1FE	4,029,801	142.3100	3,550,986	2,495,233	3,589,490	0	(225,749)	0	0	12.179	2.870	MON	12,663	355,786	11/05/2015	06/16/2035
38374L-H4-6	GNMA_05-63	FI			6	1FE	6,454	4.8700	6,454	0	6,454	0	(5,141)	1,482	0	5.500	(12.560)	MON	607	7,289	08/21/2008	12/20/2032
38374M-6J-3	GNMA_06-21	CS			4	1FE	1,164,627	174.9480	1,815,264	1,037,596	658,610	0	15,361	0	0	22.271	57.800	MON	7,061	257,340	01/05/2011	05/20/2036
38374M-WX-3	GNMA_06-7	SI			6	1FE	733,943	14.8760	751,998	0	708,126	0	(80,522)	0	0	3.839	9.590	MON	5,931	123,124	05/31/2018	02/20/2036
38374M-ZL-6	GNMA_06-10				6	1FE	447,163	16.0880	468,479	0	440,783	0	(50,720)	0	0	3.779	5.830	MON	3,363	69,908	05/31/2018	03/20/2036
38374V-JT-7	GNMA_09-45E	SD			6	1FE	436,341	12.1490	637,753	0	242,611	0	(69,569)	0	0	3.729	78.810	MON	5,982	223,459	07/15/2009	06/20/2039
38374V-VS-5	GNMA_09-53A	SC			6	1FE	145,206	3.2410	100,776	0	99,147	0	(113,571)	48,439	0	3.894	15.010	MON	5,045	137,240	04/10/2015	10/16/2038
38374V-Y7-8	GNMA_2009-50	PS			6	1FE	146,591	9.3540	150,023	0	70,779	0	(22,876)	0	0	3.729	76.390	MON	1,828	68,271	07/28/2009	06/20/2039
38374V-ZT-9	GNMA_09-54D	US			6	1FE	118,337	11.0960	150,069	0	55,472	0	(17,225)	0	0	3.844	92.930	MON	2,167	59,028	08/06/2009	04/16/2039
38374X-AG-0	GNMA_09-14A	NJ			6	1FE	38,213	19.4600	80,942	0	41,966	0	(7,373)	0	0	6.500	48.910	MON	2,253	27,035	05/11/2009	03/20/2039
38375B-7A-4	GNMA_13-H18				6	1FE	1,692,919	4.8280	763,579	0	744,078	0	(402,554)	0	0	2.208	3.470	MON	10,673	426,287	08/21/2013	07/20/2063
38375B-GQ-9	GNMA_10-H24				6	1FE	343,779	7.0000	303,669	0	297,946	0	(73,404)	0	0	1.511	6.040	MON	5,465	90,504	10/20/2010	10/20/2060
38375B-JL-7	GNMA_10-H27				6	1FE	793,190	5.0200	630,577	0	405,971	0	(91,581)	0	0	1.316	28.500	MON	13,743	191,342	01/06/2011	12/20/2060
38375B-LV-2	GNMA_11-H13				6	1FE	1,924,582	5.0000	1,157,643	0	1,187,008	0	(327,213)	0	0	1.695	2.990	MON	32,706	395,717	03/01/2013	04/20/2061
38375B-X7-2	GNMA_13-H10-XI				6	1FE	2,198,635	4.8200	955,447	0	942,998	0	(516,405)	0	0	2.272	7.820	MON	37,531	573,353	07/11/2013	04/20/2063
38375C-TM-2	GNMA_12-48				6	1FE	1,229,945	18.0050	1,033,059	0	1,163,854	0	(180,754)	0	0	4.194	4.020	MON	10,028	270,496	04/01/2014	04/16/2042
38375J-AV-7	GNMA_06-69	SC			6	1FE	33,560	15.6620	88,527	0	17,182	0	(5,279)	0	0	3.999	197.890	MON	691	25,588	03/17/2009	12/20/2036
38375J-PB-5	GNMA_39640	SA			6	1FE	110,842	16.2640	300,472	0	49,546	0	(15,321)	0	0	4.329	275.840	MON	2,444	89,727	03/12/2009	03/20/2037
38375J-RW-7	GNMA_07-8	SK			4	1FE	5,108,503	143.5550	6,276,921	4,372,457	4,050,226	0	(7,715)	0	0	14.039	18.350	MON	18,757	508,558	06/15/2018	03/20/2037
38375K-B4-3	GNMA_07-40	SJ			4	1FE	103,206	143.4720	146,267	101,947	47,506	0	4,924	0	0	15.454	66.610	MON	656	17,698	06/18/2008	07/16/2037
38375K-G3-0	GNMA_07-47	SD			4	1FE	668,517	121.6350	816,469	671,244	430,571	0	70,784	0	0	18.579	79.400	MON	5,196	138,670	07/17/2007	08/16/2036
38375K-LS-9	GNMA_07-37		@		4	1FE	1,387,926	87.4660	1,354,506	1,548,592	1,346,187	0	33,195	0	0	0.000	3.060	N/A	0	0	08/20/2012	06/16/2037
38375L-3X-6	GNMA_07-71	SA			6	1FE	7,900	1.6310	1,845	0	1,874	0	(3,895)	0	0	4.279	(15.570)	MON	148	5,437	04/22/2009	01/20/2037
38375L-NQ-9	GNR 2007-56	SY			6	1FE	1,524,901	17.0800	1,525,107	0	1,472,948	0	(283,919)	0	0	4.159	5.350	MON	11,349	418,500	09/30/2014	10/20/2037
38375L-U2-4	GNMA_07-76A				4	1FE	761,513	106.6370	733,030	687,402	777,928	0	(4,598)	0	0	5.500	4.170	MON	3,151	37,807	07/10/2014	11/20/2037
38375P-KL-4	GNMA_08-9A	SC			6	1FE	59,994	15.8850	105,160	0	38,201	0	(9,488)	0	0	4.029	64.780	MON	815	30,167	09/30/2009	02/20/2038
38375P-R6-0	GNMA_08-20A	SI			6	1FE	162,811	5.9650	96,514	0	62,301	0	(28,129)	0	0	4.009	70.700	MON	1,982	73,408	07/27/2009	09/20/2037
38375P-XS-5	GNMA_08-11B	SB			6	1FE	178,975	14.5950	271,395	0	120,807	0	(29,016)	0	0	3.929	49.800	MON	2,233	82,877	08/05/2009	02/20/2038
38375Q-3R-8	GNMA_08-53	TS			6	1FE	118,163	11.9080	123,700	0	71,467	0	(20,048)	0	0	3.999	40.730	MON	1,270	47,026	03/11/2011	05/20/2038
38375U-AQ-3	GNMA_13-H21				6	1FE	2,654,280	2.9680	845,823	0	784,167	0	(598,150)	0	0	2.055	11.710	MON	48,799	691,423	09/24/2013	08/20/2063
38375U-JW-1	GNMA_14-H12				6	1FE	825,062	5.6800	719,899	0	743,885	0	(244,612)	0	0	1.981	4.800	MON	20,930	251,004	09/12/2014	06/20/2064
38375U-SH-4	GNMA_14-H22				6	1FE	2,443,451	6.3750	1,565,795	0	1,697,807	0	(477,019)	0	0	1.361	3.220	MON	27,699	598,429	11/24/2014	11/20/2064
38376C-F7-9	GNMA_09-76	SJ			6	1FE	209,531	8.4220	131,644	0	127,665	0	(50,403)	0	0	4.394	9.190	MON	2,862	76,813	06/03/2010	06/16/2039
38376C-Q6-9	GNMA_09-92B				6	1FE	131,634	8.9230	95,157	0	98,696	0	(27,882)	0	0	3.794	10.350	MON	1,686	46,012	12/03/2010	04/16/2039
38376C-ZA-0	GNMA_09-76				6	1FE	1,023,432	14.9990	1,090,743	0	1,029,396	0	(105,758)	0	0	3.644	7.290	MON	11,043	168,445	05/31/2018	09/16/2039
38376C-ZR-3	GNMA_09-76	XS			6	1FE	229,117	13.9840	253,791	0	151,269	0	(35,293)	0	0	3.744	27.550	MON	2,832	77,395	06/03/2010	09/16/2039
38376E-TF-2	GNMA_09-108D				6	1FE	44,097	3.8410	44,097	0	44,097	0	(56,516)	44,894	0	5.000	(46.750)	MON	4,783	57,391	03/07/2012	09/20/2038
38376F-4F-6	GNMA_09-81B				6	1FE	91,073	16.5320	116,664	0	90,247	0	(17,937)	0	0	4.279	14.550	MON	923	33,920	12/03/2010	09/20/2039
38376F-BM-3	GNMA_09-61				6	1FE	323,851	11.5340	294,425	0	346,455	0	(81,213)	0	0	3.579	2.340	MON	2,792	104,832	09/14/2011	08/20/2039
38376G-3S-7	GNMA_11-119				6	1FE	116,478	1.2330	111,691	0	110,809	0	(17,466)	81,223	0	0.267	(3.610)	MON	2,020	98,088	05/31/2018	08/16/2051
38376J-T8-7	GNMA_09-100	SC			6	1FE	50,239	4.6640	50,239	0	50,239	0	(36,933)	22,998	0	3.994	(11.170)	MON	1,793	48,629	05/28/2010	05/16/2039

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
38376K-XK-2	GNMA_09-87N			6	1FE	8,327	2.3780	8,327	0	8,327	0	(13,312)	15,559	0	3.779	(19.190)	MON	404	15,077	10/18/2010	01/20/2035
38376K-YF-2	GNMA_09-87			6	1FE	272,644	12.6150	281,605	0	265,165	0	(35,447)	0	0	3.929	10.340	MON	2,680	55,541	05/31/2018	09/20/2039
38376L-CB-3	GNMA_10-91 IM			6	1FE	45,332	8.0520	45,332	0	45,332	0	(19,579)	17,719	0	4.500	(9.370)	MON	2,111	25,332	08/03/2010	06/20/2039
38376L-HM-4	GNMA_11-90			6	1FE	997,327	16.0910	1,088,010	0	1,251,287	0	(238,046)	0	0	4.179	1.550	MON	8,636	318,265	08/16/2011	06/20/2041
38376T-Z4-7	GNMA_10-4 SP			6	1FE	2,648,789	9.9060	1,314,069	0	1,326,193	0	(382,761)	0	0	4.044	5.730	MON	22,356	605,486	08/15/2011	01/16/2039
38376U-Q2-8	GNMA_17-68			6	1FE	5,320,905	15.1930	5,736,217	0	5,306,127	0	(131,718)	0	0	3.679	7.540	MON	42,450	242,866	11/07/2018	05/20/2047
38376V-A5-6	GNMA_10-17E AS			6	1FE	21,990	3.2420	21,990	0	21,990	0	(29,160)	26,423	0	4.129	(24.910)	MON	856	31,583	06/15/2010	10/20/2038
38376V-RR-0	GNMA_10-26F WS			6	1FE	890,753	16.6720	1,021,631	0	656,059	0	(81,985)	0	0	3.779	23.240	MON	7,077	194,532	06/15/2018	02/20/2040
38376Y-T8-4	GNMA_10-47L SH			6	1FE	391,580	15.3470	498,205	0	214,312	0	(52,589)	0	0	3.699	44.750	MON	3,670	137,219	07/08/2010	07/20/2038
38376Y-TE-1	GNMA_10-43 QS			6	1FE	1,945,179	13.2380	1,396,640	0	1,346,577	0	(270,475)	0	0	3.209	7.840	MON	10,347	394,257	08/19/2011	04/20/2040
38377E-HB-3	GNMA_10-42 GS			6	1FE	100,898	5.8230	100,898	0	100,898	0	(62,435)	22,762	0	4.079	(10.350)	MON	2,160	79,817	05/10/2010	04/20/2039
38377E-NC-4	GNMA_10-42			4	1FE	1,718,567	116.3360	1,454,717	1,250,436	1,534,224	0	(88,993)	0	0	10.262	2.680	MON	5,347	144,571	04/03/2013	06/16/2039
38377G-4A-4	GNMA_10-88			6	1FE	645,401	16.6540	629,967	0	692,185	0	(123,383)	0	0	4.079	4.230	MON	4,715	174,263	03/06/2012	07/20/2040
38377G-ZP-7	GNMA_10-68			6	1FE	639,710	12.4080	449,585	0	323,889	0	(83,151)	0	0	4.094	23.490	MON	6,182	167,195	01/04/2011	12/16/2039
38377J-4B-6	GNMA_10-113			6	1FE	170,216	6.1650	169,727	0	166,715	0	(102,088)	126,200	0	3.629	16.850	MON	3,053	114,437	03/08/2012	11/20/2039
38377J-4Y-6	GNMA_10-113K			6	1FE	317,515	14.0620	299,552	0	229,073	0	(53,602)	0	0	4.194	18.190	MON	3,723	100,426	11/30/2010	02/16/2040
38377J-M8-3	GNMA_10-111			6	1FE	412,467	17.7690	387,017	0	260,523	0	(49,534)	0	0	4.179	18.920	MON	2,782	102,520	01/07/2011	09/20/2040
38377J-Z4-8	GNMA_10-117			4	1FE	1,677	100.2660	1,690	1,686	1,716	0	34	0	0	3.000	2.490	MON	4	54	03/29/2017	10/20/2039
38377L-AV-0	GNMA_10-116G			6	1FE	249,085	8.0460	239,456	0	244,143	0	(46,650)	0	0	3.579	7.910	MON	3,255	67,971	05/31/2018	12/20/2039
38377L-JM-1	GNMA_10-116			6	1FE	617,127	13.8490	460,423	0	438,413	0	(139,954)	0	0	4.194	5.280	MON	5,811	156,743	06/25/2014	09/16/2040
38377M-F3-5	GNMA_10-147 PS			6	1FE	1,537,531	11.0670	967,218	0	758,256	0	(193,097)	0	0	3.679	17.110	MON	9,826	367,652	08/15/2011	05/20/2040
38377N-EL-4	GNMA_10-152 PS			6	1FE	24,859	1.8860	15,150	0	14,509	0	(33,647)	8,889	0	3.644	(6.150)	MON	1,220	33,443	08/19/2011	09/16/2039
38377N-GD-0	GNMA_10-151 DS			6	1FE	93,313	2.6290	93,313	0	93,313	0	(141,738)	60,503	0	3.579	(30.070)	MON	3,882	145,763	08/16/2011	03/20/2038
38377N-MM-3	GNMA_10-151			6	1FE	637,360	16.1500	670,021	0	643,173	0	(62,791)	0	0	3.624	5.380	MON	6,266	95,615	05/31/2018	11/16/2040
38377R-MF-9	GNMA_10-160 SP			6	1FE	43,062	3.0300	43,062	0	43,062	0	(24,731)	7,783	0	3.579	(17.770)	MON	1,554	32,458	05/31/2018	06/20/2038
38377U-L9-7	GNMA_11-54			4	1FE	4,780,049	96.2190	4,394,689	4,567,381	4,412,898	0	(45,518)	0	0	3.121	3.540	MON	4,357	176,291	02/05/2015	04/20/2041
38377V-GW-0	GNMA_11-52 MY			6	1FE	524,646	15.7180	479,805	0	379,915	0	(87,112)	0	0	4.179	11.920	MON	3,899	143,680	06/15/2011	04/20/2041
38377V-LP-9	GNMA_11-51			6	1FE	102,122	9.2330	92,590	0	106,758	0	(15,487)	0	0	5.000	6.710	MON	4,178	29,246	05/31/2018	08/16/2039
38377V-UD-6	GNMA_11-56			4	1FE	5,918,648	81.3110	6,374,205	7,839,268	5,461,142	0	287,982	0	0	0.000	6.350	N/A	0	0	09/23/2013	04/20/2041
38377V-Y6-7	GNMA_11-71			4	1FE	5,341,118	103.0760	4,587,879	4,450,932	4,321,278	0	(70,530)	0	0	4.861	4.890	MON	18,032	256,576	01/16/2013	05/16/2041
38377W-GA-6	GNMA_11-72			6	1FE	1,195,923	12.5050	915,067	0	1,066,647	0	(197,280)	0	0	2.894	3.310	MON	8,826	249,861	03/10/2014	05/16/2041
38377W-ML-5	GNMA_11-70			4	1FE	1,789,000	103.9260	1,580,442	1,520,733	1,578,217	0	(38,219)	0	0	4.759	3.570	MON	2,212	88,415	02/05/2015	12/20/2040
38377W-Z6-4	GNMA_11-99			6	1FE	1,311,179	15.4960	1,152,848	0	1,193,720	0	(216,228)	0	0	3.644	4.930	MON	11,298	309,822	08/26/2014	07/16/2041
38377Y-DD-9	GNMA_11-122			6	1FE	881,777	9.3900	703,766	0	739,072	0	(262,204)	0	0	4.000	4.720	MON	24,982	299,781	02/21/2013	09/16/2026
38378D-XV-2	GNMA_12-36G			6	1FE	387,964	14.1510	387,964	0	387,964	0	(118,841)	42,877	0	4.199	(1.670)	MON	3,518	129,587	05/03/2012	03/20/2042
38378E-K9-3	GNMA_12-61C			6	1FE	2,971,937	19.7020	2,129,230	0	1,447,172	0	(271,806)	0	0	4.144	8.390	MON	18,664	504,111	05/04/2012	05/16/2042
38378F-BM-1	GNMA_13-10F			6	1FE	396,485	14.6310	396,485	0	396,485	0	(98,502)	82,062	0	3.759	(2.270)	MON	3,113	116,170	07/02/2013	01/20/2043
38378H-4N-3	GNMA_12-124			6	1FE	1,085,488	21.1220	1,064,103	0	774,968	0	(140,151)	0	0	3.729	2.880	MON	5,741	214,459	08/12/2013	10/20/2042
38378J-MX-7	GNMA_13-37			6	1FE	1,511,632	14.8730	1,626,809	0	1,519,515	0	(43,557)	0	0	3.774	9.230	MON	17,204	71,732	10/26/2018	03/16/2043
38378P-NW-4	GNMA_13-190			6	1FE	1,603,315	14.6480	1,806,613	0	1,679,630	0	(338,033)	0	0	3.679	8.610	MON	13,868	518,856	11/21/2013	12/20/2043
38378P-WJ-3	GNMA_13-189			6	1FE	822,250	17.9000	822,250	0	822,250	0	(166,259)	447,514	0	5.000	(1.510)	MON	19,140	229,677	06/30/2014	06/16/2043
38378U-BM-8	GNMA_13-130			6	1FE	3,487,692	9.5820	3,924,837	0	3,372,250	0	(241,148)	0	0	2.700	9.680	MON	92,177	289,746	09/11/2018	09/16/2043
38378V-LC-7	GNMA_13-104			6	1FE	972,425	15.2550	1,113,048	0	987,321	0	(202,485)	0	0	3.694	6.530	MON	11,232	307,503	07/09/2013	07/16/2043
38378V-W5-0	GNMA_13-117			4	1FE	16,934,364	106.0070	14,298,346	13,488,020	14,122,102	0	(534,387)	0	0	10.449	5.460	MON	43,067	1,321,243	06/15/2018	06/20/2039
38378W-6A-6	GNMA_13-135			6	1FE	1,321,926	15.4780	1,443,777	0	1,331,255	0	(269,580)	0	0	3.744	6.950	MON	14,555	397,799	08/25/2014	09/16/2043
38378W-CC-5	GNMA_13-122			4	1FE	1,866,772	104.9200	1,614,536	1,538,813	1,722,182	0	(101,444)	0	0	7.253	0.000	MON	3,411	126,222	11/06/2014	05/20/2039
38378W-FK-4	GNMA_13-114			6	1FE	757,724	14.5960	828,411	0	752,837	0	(88,806)	0	0	3.694	6.940	MON	8,737	133,119	05/31/2018	08/16/2043
38378W-HG-1	GNMA_13-114			4	1FE	1,805,742	166.7740	1,818,839	1,090,596	1,573,273	0	(126,399)	0	0	20.321	7.950	MON	9,235	252,807	07/18/2013	08/16/2043
38378W-JU-8	GNMA_13-114			4	1FE	1,103,334	147.1200	1,127,118	766,121	1,171,728	0	(86,935)	0	0	15.509	2.500	MON	3,631	133,629	07/31/2013	08/20/2043
38378W-N5-8	GNMA_13-131			6	1FE	938,334	15.2850	826,981	0	883,758	0	(154,004)	0	0	3.694	2.930	MON	8,884	228,022	09/11/2013	09/16/2043
38378W-T4-5	GNMA_13-129			6	1FE	674,855	11.7780	677,491	0	675,201	0	(90,889)	0	0	3.679	8.340	MON	6,467	134,732	05/31/2018	04/20/2043
38379A-WZ-9	GNMA_14-36			6	1FE	1,157,106	14.8290	1,170,774	0	1,213,949	0	(246,575)	0	0	3.744	3.470	MON	12,319	336,693	02/25/2015	03/16/2044
38379B-GA-0	GNMA_14-55			6	1FE	1,167,124	15.1940	1,101,935	0	1,247,667	0	(252,975)	0	0	3.744	0.670	MON	11,316	309,274	08/27/2015	04/16/2044
38379C-Y4-2	GNMA_14-96			6	1FE	1,394,959	12.8120	1,394,959	0	1,394,959	0	(356,928)	385,416	0	3.144	(2.300)	MON	14,267	399,000	02/18/2016	07/16/2044
38379D-CX-0	GNMA_14-99			6	1FE	2,582,814	14.7300	1,915,752	0	1,911,303	0	(346,067)	0	0	3.129	7.120	MON	12,438	475,611	09/05/2014	06/20/2044
38379E-2A-9	GNMA_14-131			6	1FE	2,169,458	23.7190	2,055,781	0	1,581,808	0	(259,035)	0	0	3.744	3.720	MON	13,524	369,618	09/14/2015	09/16/2044
38379G-JB-4	GNMA_14-137			6	1FE	1,528,005	11.8430	1,264,412	0	1,443,464	0	(325,550)	0	0	3.144	0.880	MON	13,989	391,239	10/22/2014	09/16/2044

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 Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
38379H-ZH-1	GNMA_14-185			6	1FE	816,071	23.1240	821,565	0	841,351	0	(63,872)	0	0	5.500	5.540	MON	16,284	113,986	05/31/2018	12/20/2044
38379U-FV-3	GNMA_16-24			6	1FE	3,553,561	6.4830	2,914,075	0	2,865,747	0	(397,712)	0	0	0.927	6.210	MON	34,754	516,650	03/03/2016	09/16/2057
38380T-6V-3	GNMA_17-192			6	1FE	7,854,455	15.5150	7,026,270	0	7,286,343	0	(1,354,593)	0	0	3.729	6.130	MON	51,613	1,750,531	02/09/2018	12/20/2047
911760-QB-5	VENDE_01-1 2IO			6	1FE	108,574	0.2530	7,722	0	4,701	0	(2,379)	0	0	0.146	7.770	MON	371	6,497	06/20/2001	10/15/2030
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						670,493,640	XXX	642,104,380	367,695,703	604,276,093	0	(50,461,856)	4,639,656	0	XXX	XXX	XXX	3,465,051	84,369,270	XXX	XXX
3137FA-QF-8	FHMS_KW03			6	1Z	498,563	5.3640	434,380	0	437,091	0	(50,897)	0	0	0.845	4.980	MON	5,705	73,200	09/08/2017	06/25/2027
3137FB-AK-2	FHMS_17-K1R3			6	1Z	2,461,984	0.8470	2,178,220	0	2,218,728	0	(194,773)	0	0	0.073	4.680	MON	15,769	323,998	10/06/2017	08/25/2027
3138ET-PS-9	FNMA WTDAVG FIXED-RT MEGA MF - CON			4	1FE	2,107,304	97.0020	1,966,985	2,027,777	2,105,027	0	(323)	0	0	3.426	3.180	MON	5,982	70,723	05/16/2016	06/01/2045
3138L4-SJ-3	FNMA 30YR MULTI			4	1FE	829,769	107.0460	818,001	764,159	818,880	0	(4,814)	0	0	4.540	3.670	MON	2,891	34,693	05/14/2014	08/01/2043
3138L5-C9-9	FNMA 30YR MULTI			4	1FE	14,459,840	103.5230	13,481,812	13,023,012	14,256,658	0	(98,331)	0	0	4.520	3.460	MON	50,688	596,816	11/19/2014	11/01/2043
3138L6-AP-3	FNMA 30YR MULTI			4	1FE	2,609,865	105.5650	2,553,022	2,418,437	2,575,873	0	(15,053)	0	0	4.360	3.540	MON	8,787	105,444	11/19/2014	02/01/2039
3138L6-GY-8	FNMA 30YR MULTI			4	1FE	585,014	106.6510	590,348	553,532	580,514	0	(1,933)	0	0	4.400	3.900	MON	2,097	24,694	04/30/2014	04/01/2044
3138L8-UH-5	FNMA 30YR MULTI			4	1FE	1,065,904	105.4820	1,047,112	992,693	1,059,796	0	(3,478)	0	0	4.200	3.520	MON	3,590	42,421	01/14/2016	01/01/2045
3138LA-JE-0	FNMA 30YR MULTI			4	1FE	2,613,598	103.0780	2,447,741	2,374,649	2,595,341	0	(11,663)	0	0	4.070	3.180	MON	8,322	98,333	05/03/2016	04/01/2046
3138LD-J8-7	FNMA 30YR MULTI			4	1FE	2,509,174	98.9380	2,414,615	2,440,534	2,506,710	0	(764)	0	0	3.720	3.510	MON	7,818	92,367	02/24/2016	04/01/2046
3138LD-T9-4	FNMA 30YR MULTI			4	1FE	515,179	99.8010	525,170	526,218	515,357	0	309	0	0	3.700	3.960	MON	1,623	14,603	03/20/2018	05/01/2046
3138LG-R4-0	FNMA 30YR MULTI			4	1FE	1,011,057	101.1820	983,071	971,586	1,009,021	0	(2,085)	0	0	3.910	3.600	MON	3,271	38,517	11/30/2016	01/01/2047
3138LJ-4W-7	FNMA 30YR MULTI			4	1FE	1,258,205	97.3670	1,240,191	1,273,729	1,257,949	0	(18)	0	0	3.570	3.730	MON	3,789	41,683	01/22/2018	09/01/2047
3138LL-6Q-3	FNMA 30YR MULTI			4	1FE	3,711,739	98.4800	3,819,125	3,878,072	3,717,341	0	7,322	0	0	3.490	3.990	MON	11,655	103,388	03/20/2018	01/01/2048
3138LL-J5-5	FNMA >7 YR BALLOON MULTI			4	1FE	141,991	101.0470	141,466	140,000	141,933	0	(58)	0	0	3.720	3.680	MON	448	4,832	01/22/2018	11/01/2047
3138LL-LB-9	FNMA 30YR MULTI			4	1FE	2,368,167	97.8950	2,260,395	2,308,999	2,366,973	0	(1,755)	0	0	3.730	3.480	MON	7,416	87,606	10/27/2017	11/01/2047
38376G-2S-8	GNMA_11-103			4	1FE	1,088,265	96.0320	1,092,921	1,138,072	1,091,989	0	1,224	0	0	3.706	3.990	MON	3,515	41,189	03/08/2016	12/16/2051
38376G-4U-1	GNMA_11-121			4	1FE	754,403	90.5900	741,371	818,375	759,859	0	1,909	0	0	3.450	3.980	MON	2,353	27,713	03/08/2016	08/16/2051
38376G-W5-5	GNMA_11-86			4	1FE	1,082,319	94.0900	1,062,906	1,129,667	1,086,128	0	1,221	0	0	3.566	3.830	MON	3,358	39,524	03/08/2016	04/16/2053
38378B-AP-4	GNMA_11-164			4	1FE	791,003	94.9070	789,214	831,565	793,717	0	894	0	0	3.612	3.910	MON	2,503	29,487	03/08/2016	07/16/2053
38378B-AX-7	GNMA_11-161			4	1FE	428,046	95.4010	431,759	452,569	430,374	0	774	0	0	3.588	3.960	MON	1,353	15,950	02/04/2016	04/16/2053
38378B-CP-2	GNMA_12-2			4	1FE	433,363	94.4400	427,832	453,018	435,086	0	549	0	0	3.662	3.950	MON	1,383	16,268	02/04/2016	12/16/2051
38378B-DK-2	GNMA_12-19			4	1FE	423,670	93.9020	421,682	449,061	426,014	0	806	0	0	3.540	3.960	MON	1,325	15,616	02/04/2016	08/16/2052
38378B-EQ-8	GNMA_12-28			4	1FE	412,722	95.7800	425,522	444,268	416,379	0	1,603	0	0	3.317	4.100	MON	1,228	14,660	02/04/2016	01/16/2052
38378B-SW-0	GNMA_12-46			4	1FE	418,378	93.4370	416,615	445,877	420,962	0	845	0	0	3.508	3.930	MON	1,303	15,363	02/04/2016	09/16/2053
38378B-YH-6	GNMA_12-86			4	1FE	902,175	89.8750	874,880	973,436	908,873	0	2,274	0	0	3.354	3.850	MON	2,721	32,124	03/08/2016	12/16/2053
38378K-5N-5	GNMA_13-141			4	1FE	15,750,189	91.6940	16,682,814	18,194,000	16,319,229	0	131,847	0	0	2.900	4.110	MON	43,969	527,626	11/19/2014	02/16/2052
38378K-5P-0	GNMA_13-141			4	1FE	947,053	91.0020	1,014,675	1,115,000	983,085	0	8,438	0	0	2.900	4.220	MON	2,695	32,335	08/22/2014	02/16/2052
38378K-7L-7	GNMA_13-154			4	1FE	9,476,421	89.2770	9,601,752	10,755,000	9,764,177	0	67,357	0	0	2.900	3.960	MON	25,991	311,895	11/19/2014	09/16/2053
38378K-GM-5	GNMA_13-52			4	1FE	226,432	86.7880	248,215	286,000	239,760	0	2,964	0	0	2.598	4.410	MON	619	7,432	05/12/2014	12/16/2051
38378K-P2-9	GNMA_13-126			4	1FE	7,549,300	83.5370	8,298,063	9,933,289	8,055,048	0	108,841	0	0	2.450	4.460	MON	20,280	243,366	02/27/2014	10/16/2047
38378K-PT-0	GNMA_13-63			4	1FE	1,922,080	79.7020	2,091,391	2,624,000	2,081,690	0	35,163	0	0	2.115	4.420	MON	4,626	55,512	05/01/2014	09/16/2051
38378K-QA-0	GNMA_13-73			4	1FE	252,312	87.1100	276,140	317,000	266,734	0	3,191	0	0	2.650	4.420	MON	700	8,400	05/12/2014	10/16/2052
38378K-R8-4	GNMA_13-118			4	1FE	1,365,086	82.7490	1,444,255	1,745,325	1,405,808	0	9,417	0	0	2.815	4.190	MON	4,095	48,389	09/25/2014	01/16/2055
38378K-UH-0	GNMA_13-85			4	1FE	719,578	87.9360	756,255	860,000	746,401	0	6,351	0	0	2.766	4.120	MON	1,982	23,873	08/22/2014	02/16/2049
38378N-3Z-4	GNMA_14-75			4	1FE	1,225,476	91.5630	1,231,168	1,344,602	1,247,035	0	2,708	0	0	3.684	4.200	MON	4,128	48,538	05/13/2014	04/16/2055
38378N-6W-8	GNMA_14-89			4	1FE	638,828	98.9390	664,873	672,000	646,158	0	1,776	0	0	3.500	3.980	MON	1,960	23,520	11/19/2014	01/16/2057
38378N-BH-5	GNMA_13-153			4	1FE	7,733,452	89.5640	7,607,551	8,493,924	7,901,070	0	41,297	0	0	2.900	3.700	MON	20,527	246,324	11/19/2014	10/16/2053
38378N-DL-4	GNMA_13-145			4	1FE	6,340,982	101.0320	6,994,077	6,922,580	6,407,359	0	14,526	0	0	3.845	4.400	MON	22,184	260,904	02/21/2014	10/16/2053
38378N-F8-1	GNMA_14-50			4	1FE	6,783,740	90.5610	6,967,136	7,693,257	6,922,234	0	29,301	0	0	3.479	4.300	MON	22,307	262,711	11/19/2014	09/16/2055
38378N-HX-4	GNMA_13-179			4	1FE	18,495,965	87.8600	19,871,371	22,616,851	18,995,794	0	117,347	0	0	3.057	4.290	MON	57,628	680,227	09/12/2014	01/16/2055
38378N-PS-6	GNMA_14-16			4	1FE	8,350,514	98.9430	9,585,247	9,687,579	8,482,403	0	27,225	0	0	3.700	4.570	MON	29,870	351,359	02/05/2014	06/16/2055
38378N-TE-3	GNMA_14-14			4	1FE	10,955,750	99.2840	11,958,713	12,044,866	11,077,098	0	25,622	0	0	3.706	4.280	MON	37,207	437,152	02/07/2014	11/16/2053
38378N-WJ-8	GNMA_14-17			4	1FE	10,421,021	94.5280	11,228,599	11,878,524	10,620,641	0	43,190	0	0	3.444	4.270	MON	34,097	401,637	02/07/2014	05/16/2055
38378X-5S-6	GNMA_15-9			4	1FE	507,534	91.8460	485,636	528,746	509,078	0	1,222	0	0	3.000	3.400	MON	1,322	15,862	09/22/2017	02/16/2049
38378X-EH-0	GNMA_14-103			4	1FE	1,706,391	94.1780	1,798,801	1,910,000	1,744,571	0	8,894	0	0	3.400	4.300	MON	5,412	64,940	08/21/2014	05/16/2055
38378X-GC-9	GNMA_14-110			4	1FE	3,449,658	94.1910	3,634,832	3,859,000	3,549,833	0	23,831	0	0	3.100	4.100	MON	9,969	119,629	11/19/2014	01/16/2057
38378X-LE-9	GNMA_14-124			4	1FE	2,973,333	93.3190	3,023,546	3,240,000	3,027,666	0	12,498	0	0	3.500	4.230	MON	9,450	113,400	08/20/2014	05/16/2054
38378X-SZ-5	GNMA_14-150			4	1FE	3,487,246	90.6830	3,454,258	3,809,127	3,542,573	0	12,970	0	0	3.400	4.030	MON	10,793	127,156	09/29/2014	07/16/2056
38379K-3R-7	GNMA_15-169			4	1FE	2,412,064	87.4000	2,394,351	2,739,522	2,455,468	0	14,077	0	0	3.000	3.980	MON	6,849	82,186	12/03/2015	07/16/2057

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 Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
38379K-7T-9	GNMA_15-173			4	1FE	1,488,990	88.4630	1,432,730	1,619,568	1,505,502	0	5,654	0	0	3.000	3.650	MON	4,049	48,587	02/05/2016	09/16/2055
38379K-G3-6	GNMA_15-140			4	1FE	2,561,412	91.2570	2,615,716	2,866,291	2,609,730	0	15,938	0	0	3.000	3.970	MON	7,166	85,989	12/03/2015	06/16/2057
38379K-JT-6	GNMA_15-47			4	1FE	1,704,023	91.0530	1,639,436	1,800,520	1,716,810	0	4,760	0	0	3.166	3.650	MON	4,751	56,949	02/05/2016	01/16/2057
38379K-LN-6	GNMA_15-75			4	1FE	3,115,303	98.6270	3,205,379	3,250,000	3,137,400	0	6,234	0	0	3.500	3.890	MON	9,479	113,750	06/15/2015	08/16/2050
38379K-VE-5	GNMA_15-109			4	1FE	1,716,692	92.6810	1,756,261	1,894,934	1,747,885	0	10,032	0	0	3.000	3.880	MON	4,737	56,848	12/08/2015	01/16/2052
38379R-3T-8	GNMA_17-142			4	1FE	635,076	90.9980	609,688	670,000	636,715	0	1,550	0	0	3.000	3.480	MON	1,675	19,050	01/04/2018	11/16/2059
38379R-6F-5	GNMA_17-146			4	1FE	1,920,996	75.1220	1,791,203	2,384,374	1,922,715	0	1,719	0	0	2.600	3.850	MON	5,166	35,852	05/31/2018	09/16/2057
38379R-7F-4	GNMA_17-151			4	1FE	2,687,930	88.5890	2,657,673	3,000,000	2,701,660	0	11,719	0	0	2.950	3.770	MON	7,375	88,500	10/11/2017	09/16/2057
38379R-AH-6	GNMA_15-183			4	1FE	2,856,000	85.8150	2,883,395	3,360,000	2,923,807	0	22,511	0	0	2.800	4.050	MON	7,840	94,080	12/23/2015	09/16/2057
38379R-CB-7	GNMA_15-188			4	1FE	2,230,064	87.0170	2,116,726	2,432,530	2,249,380	0	6,637	0	0	3.000	3.550	MON	6,081	71,804	04/14/2016	07/16/2057
38379R-G8-0	GNMA_17-109			4	1FE	3,752,100	92.1500	3,649,159	3,960,000	3,768,786	0	11,421	0	0	3.000	3.500	MON	9,900	118,800	06/29/2017	04/16/2057
38379R-HU-0	GNMA_16-39			4	1FE	1,916,728	89.1410	1,802,682	2,022,265	1,931,164	0	5,251	0	0	3.000	3.470	MON	5,056	60,668	03/21/2016	07/16/2049
38379R-JP-9	GNMA_16-177			4	1FE	997,534	84.1580	972,469	1,155,514	1,009,090	0	7,161	0	0	2.650	3.800	MON	2,552	30,621	12/09/2016	01/16/2057
38379R-LY-7	GNMA_17-8			4	1FE	870,000	85.5620	855,624	1,000,000	879,786	0	5,057	0	0	2.750	3.760	MON	2,292	27,500	01/12/2017	08/16/2058
38379R-N7-4	GNMA_17-105			4	1FE	962,104	88.8050	932,454	1,050,000	966,125	0	2,837	0	0	3.000	3.610	MON	2,625	31,500	07/27/2017	05/16/2059
38379R-SK-0	GNMA_17-54			4	1FE	2,688,041	82.3340	2,596,513	3,153,617	2,700,372	0	8,366	0	0	3.000	3.830	MON	7,884	93,089	04/26/2017	12/16/2058
38379R-VS-9	GNMA_17-71			4	1FE	1,804,460	78.6470	1,727,731	2,196,816	1,814,381	0	7,253	0	0	2.850	3.860	MON	5,217	61,653	05/08/2017	05/16/2058
38379R-WZ-2	GNMA_2017-72			4	1FE	3,512,306	81.9380	3,353,747	4,093,000	3,550,312	0	25,068	0	0	2.500	3.640	MON	8,527	102,325	05/15/2017	04/16/2057
38379R-YD-9	GNMA_2017-69			4	1FE	2,334,560	75.9390	2,291,078	3,016,967	2,345,662	0	12,529	0	0	2.500	3.860	MON	6,285	74,413	05/12/2017	07/16/2059
38379R-ZG-1	GNMA_17-89			4	1FE	5,726,002	91.4890	5,565,312	6,083,000	5,752,356	0	17,730	0	0	3.000	3.530	MON	15,208	182,490	07/05/2017	07/16/2059
38379R-ZQ-9	GNMA_17-90			4	1FE	2,660,614	88.8350	2,522,922	2,840,000	2,673,144	0	11,762	0	0	2.750	3.400	MON	6,508	78,100	12/05/2017	12/16/2057
38379U-3Z-7	GNMA_17-7			4	1FE	8,004,000	90.1100	7,839,614	8,700,000	8,049,109	0	27,574	0	0	3.000	3.640	MON	21,750	261,000	05/11/2017	12/16/2058
38379U-7P-5	GNMA_17-46			4	1FE	4,954,605	81.5390	4,996,510	6,127,730	5,031,946	0	43,822	0	0	2.500	3.980	MON	12,766	153,193	03/14/2017	04/16/2058
38379U-AH-9	GNMA_15-18			4	1FE	1,240,229	86.9210	1,267,158	1,457,824	1,261,471	0	6,616	0	0	3.000	4.010	MON	3,645	43,032	01/06/2016	01/16/2057
38379U-EG-7	GNMA_16-26			4	1FE	2,808,750	89.9040	2,697,120	3,000,000	2,833,622	0	8,608	0	0	3.000	3.530	MON	7,500	90,000	02/12/2016	02/16/2058
38379U-FA-9	GNMA_16-28			4	1FE	2,742,656	87.1750	2,615,276	3,000,000	2,768,175	0	9,068	0	0	3.000	3.640	MON	7,500	90,000	02/12/2016	12/16/2057
38379U-GF-7	GNMA_16-22			4	1FE	2,919,302	91.3300	2,753,122	3,014,445	2,927,671	0	3,189	0	0	3.250	3.510	MON	8,164	97,969	05/16/2016	11/16/2055
38379U-NE-2	GNMA_16-45			4	1FE	18,722,742	90.6000	17,805,756	19,653,011	18,847,855	0	46,581	0	0	3.000	3.420	MON	49,133	589,590	04/15/2016	02/16/2058
38379U-NX-0	GNMA_16-52			4	1FE	1,665,955	82.2670	1,530,257	1,860,093	1,678,924	0	4,380	0	0	2.924	3.510	MON	4,533	53,619	04/14/2016	03/15/2058
38379U-QX-7	GNMA_16-65			4	1FE	2,564,697	87.7230	2,412,403	2,750,000	2,572,954	0	7,480	0	0	3.000	3.550	MON	6,875	82,500	11/20/2017	01/16/2058
38379U-X2-7	GNMA_16-158			4	1FE	6,522,844	77.5640	5,944,919	7,664,501	6,576,774	0	22,862	0	0	2.800	3.620	MON	17,884	211,386	11/09/2016	06/16/2058
38380J-AD-0	GNMA_17-159			4	1FE	3,649,188	91.5710	3,479,726	3,800,000	3,659,513	0	9,692	0	0	3.000	3.420	MON	9,500	114,000	12/05/2017	08/16/2057
38380J-BY-3	GNMA_17-157			4	1FE	871,289	83.2630	832,636	1,000,000	878,039	0	5,774	0	0	2.500	3.550	MON	2,083	25,000	10/17/2017	12/16/2059
38380J-CD-8	GNMA_17-152			4	1FE	10,255,359	90.7570	9,801,842	10,800,000	10,286,688	0	26,761	0	0	3.000	3.460	MON	27,000	324,000	10/18/2017	11/16/2059
38380M-CQ-2	GNMA_18-108			4	1FE	7,720,833	89.4210	7,826,763	8,752,693	7,739,124	0	18,291	0	0	3.000	4.180	MON	21,882	87,527	08/28/2018	08/16/2060
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						291,955,486	XXX	293,681,075	319,529,190	295,578,133	0	825,725	0	0	XXX	XXX	XXX	870,141	10,250,969	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						969,449,126	XXX	943,826,495	694,224,893	906,854,226	0	(49,636,131)	4,639,656	0	XXX	XXX	XXX	4,454,118	95,024,139	XXX	XXX
00003#-AA-1	A&E TELEVISION NETWORKS LLC			1	1	13,200,000	99.7870	13,171,884	13,200,000	13,200,000	0	0	0	0	3.110	3.110	FA	147,103	410,520	08/22/2012	08/22/2019
00003#-AB-9	A&E TELEVISION NETWORKS LLC			1	1	21,414,259	100.5500	21,517,700	21,400,000	21,412,478	0	(1,781)	0	0	3.630	3.610	FA	278,361	738,705	05/31/2018	08/22/2022
00003#-AC-7	A&E TELEVISION NETWORKS LLC			1	1	5,096,212	101.0150	5,151,765	5,100,000	5,098,537	0	506	0	0	3.780	3.780	FA	69,080	181,440	05/31/2018	08/22/2024
0010EP-A@-7	AEP TEXAS CENTRAL CO			1	1	2,800,000	98.1360	2,747,808	2,800,000	2,800,000	0	0	0	0	3.810	3.810	AO	18,076	106,680	04/30/2014	04/30/2026
0010EP-B*-8	AEP TEXAS CENTRAL CO			1	1	6,800,000	97.9710	6,662,028	6,800,000	6,800,000	0	0	0	0	4.770	4.770	AO	54,961	324,360	10/30/2014	10/30/2044
0010EQ-A@-5	AMERICAN ELECTRIC POWER CO INC PRVT			1	1	9,742,120	118.9630	10,230,818	8,600,000	9,562,806	0	(27,366)	0	0	6.760	5.770	AO	145,340	581,360	12/08/2010	04/01/2038
00114*-AH-6	AEP TRANSMISSION CO LLC			1	1	5,300,000	107.7570	5,711,121	5,300,000	5,300,000	0	0	0	0	5.320	5.320	MN	42,294	281,960	11/07/2013	11/07/2043
001192-AD-5	SOUTHERN COMPANY GAS CAPITAL CORP				2FE	4,491,855	114.2580	5,141,610	4,500,000	4,494,087	0	221	0	0	6.000	6.010	AO	67,500	270,000	09/22/2004	10/01/2034
001192-AH-6	SOUTHERN COMPANY GAS CAPITAL CORP			2	2FE	18,441,993	113.1420	16,971,308	15,000,000	17,966,289	0	(80,965)	0	0	5.875	4.430	MS	259,479	881,250	07/09/2012	03/15/2041
00130H-BT-1	AES CORP			2	3FE	472,500	97.7500	488,750	500,000	485,530	0	2,845	0	0	4.875	5.630	MN	3,115	24,375	11/15/2013	05/15/2023
00130H-BX-2	AES CORPORATION (THE)	LS		2	3FE	95,000	101.5000	96,425	95,000	95,000	0	0	0	0	6.000	6.000	MN	728	5,700	05/11/2016	05/15/2026
00164V-AE-3	AMC NETWORKS INC	LS		2	3FE	2,157,854	90.7500	2,041,875	2,250,000	2,164,804	0	6,951	0	0	4.750	5.440	FA	44,531	47,500	11/19/2018	08/01/2025
001688-AB-2	ALS GROUP GENERAL PARTNERSHIP			1	2	1,220,874	99.9480	1,199,376	1,200,000	1,210,065	0	(3,875)	0	0	4.260	3.800	JD	3,408	50,907	05/31/2018	12/07/2020
001688-AD-8	ALS GROUP GENERAL PARTNERSHIP			1	2	10,700,000	99.9590	10,695,613	10,700,000	10,700,000	0	0	0	0	4.260	4.260	JJ	205,119	455,820	07/19/2011	07/19/2019
001688-AE-6	ALS GROUP GENERAL PARTNERSHIP			1	2	20,000,000	101.4130	20,282,600	20,000,000	20,000,000	0	0	0	0	4.790	4.790	JJ	431,100	958,000	07/19/2011	07/19/2022
001688-AF-3	ALS GROUP GENERAL PARTNERSHIP			1	2	3,700,000	99.4970	3,681,389	3,700,000	3,700,000	0	0	0	0	3.400	3.400	JJ	56,610	125,800	09/24/2013	07/19/2019
001688-AG-1	ALS GROUP GENERAL PARTNERSHIP			1	2	993,990	98.9380	989,380	1,000,000	997,950	0	1,003	0	0	3.710	3.820	JD	2,473	37,100	11/04/2014	12/07/2020
001688-AH-9	ALS GROUP GENERAL PARTNERSHIP			1	2	1,006,180	99.3940	993,940	1,000,000	1,003,111	0	(799)	0	0	4.170	4.070	JJ	18,765	41,700	11/04/2014	07/19/2022

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 Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
00206R-CU-4	AT&T INC			2	2FE	2,466,371	99.9870	2,249,719	2,250,000	2,457,551	0	(3,418)	0	0	5.650	5.020	FA	48,025	127,125	03/29/2016	02/15/2047
00206R-CY-6	AT&T INC				2FE	1,998,400	102.1500	2,043,015	2,000,000	1,999,485	0	404	0	0	5.200	5.220	MS	30,622	104,000	03/17/2016	03/15/2020
00206R-DB-5	AT&T INC				2FE	749,775	100.4360	753,270	750,000	749,874	0	36	0	0	3.800	3.800	MS	8,392	28,500	03/17/2016	03/15/2022
00206R-DG-4	AT&T INC				2FE	34,698,000	108.4080	32,522,697	30,000,000	34,422,293	0	(103,789)	0	0	6.375	5.240	MS	637,500	1,912,500	03/17/2016	03/01/2041
00206R-GJ-5	AT&T INC				1FE	9,521,856	117.2790	10,555,110	9,000,000	9,480,909	0	(37,676)	0	0	7.300	6.400	FA	248,200	657,000	12/01/2017	08/15/2026
00206R-GR-7	AT&T INC				2FE	36,824,398	119.9080	38,730,284	32,300,000	36,575,889	0	(229,129)	0	0	7.875	6.190	FA	960,925	2,543,625	12/01/2017	02/15/2030
00206R-GS-5	AT&T INC				2FE	1,025,287	109.2930	1,092,930	1,000,000	1,024,894	0	(321)	0	0	6.875	6.580	AO	14,514	68,750	12/01/2017	10/15/2031
00206R-GT-3	AT&T INC				2FE	1,619,300	109.5960	1,643,940	1,500,000	1,614,905	0	(4,004)	0	0	7.125	6.250	JD	4,750	106,875	12/01/2017	12/15/2031
00206R-HA-3	AT&T INC			2	2FE	25,400,000	93.0450	23,780,600	25,558,000	25,401,992	0	1,913	0	0	5.150	5.190	MN	168,186	1,257,738	12/01/2017	11/15/2046
002819-AC-4	ABT 6.15 11/30/37				2FE	5,657,850	120.5140	6,025,710	5,000,000	5,546,354	0	(16,606)	0	0	6.150	5.230	MN	26,479	307,500	12/22/2010	11/30/2037
002824-AV-2	ABBOTT LABORATORIES				2FE	5,287,863	119.7900	6,348,918	5,300,000	5,290,149	0	244	0	0	6.000	6.010	AO	79,500	318,000	02/26/2009	04/01/2039
002824-BN-9	ABBOTT LABORATORIES			2	2FE	8,942,760	103.8320	9,344,962	9,000,000	8,948,425	0	1,105	0	0	4.750	4.790	AO	90,250	427,500	03/21/2013	04/15/2043
00287Y-AM-1	ABBVIE INC				2FE	3,463,740	87.9410	3,077,935	3,500,000	3,467,831	0	745	0	0	4.400	4.460	MN	23,528	154,000	11/05/2012	11/06/2042
00287Y-AR-0	ABBVIE INC			2	2FE	9,930,900	92.6020	9,260,288	10,000,000	9,939,303	0	2,453	0	0	4.500	4.550	MN	58,750	450,000	05/05/2015	05/14/2035
00287Y-AS-8	ABBVIE INC			2	2FE	12,287,651	91.0570	11,200,078	12,300,000	12,288,597	0	215	0	0	4.700	4.700	MN	75,474	578,100	03/02/2016	05/14/2045
00287Y-AV-1	ABBVIE INC			2	2FE	2,237,738	89.3100	2,009,481	2,250,000	2,238,823	0	424	0	0	4.300	4.340	MN	12,631	96,750	05/09/2016	05/14/2036
003009-A*-8	ABERDEEN ASIA PACIFIC INCOME FUND			1	1FE	3,900,000	98.8830	3,856,437	3,900,000	3,900,000	0	0	0	0	3.050	3.050	JD	6,278	118,950	06/12/2013	06/12/2020
003009-A@-6	ABERDEEN ASIA PACIFIC INCOME FUND			1	1FE	1,800,000	99.3180	1,787,724	1,800,000	1,800,000	0	0	0	0	3.690	3.690	JD	3,506	66,420	06/12/2013	06/12/2023
003009-B*-7	ABERDEEN ASIA PACIFIC INCOME FUND			1	1FE	3,250,000	93.9170	3,052,303	3,250,000	3,250,000	0	0	0	0	3.700	3.700	FA	47,098	120,250	08/10/2017	08/10/2032
00440E-AS-6	ACE INA HOLDINGS INC				1FE	4,999,150	97.7700	4,888,510	5,000,000	4,999,439	0	81	0	0	3.150	3.150	MS	46,375	157,500	03/09/2015	03/15/2025
00440E-AW-7	ACE INA HOLDINGS INC			2	1FE	3,016,116	102.9490	2,985,541	2,900,000	3,014,793	0	(1,323)	0	0	4.350	4.100	MN	20,324	63,075	05/31/2018	11/03/2045
00508X-AF-1	ACTUANT CORPORATION			2	3FE	125,938	98.7500	123,438	125,000	125,772	0	(166)	0	0	5.625	5.350	JD	313	7,031	05/31/2018	06/15/2022
00750*-AA-0	ADVANTAGE CAPITAL ALABAMA PRVT			1	1	1,075,266	100.0000	1,075,266	1,075,266	1,075,266	0	0	0	0	7.100	7.100	DEC	3,393	192,800	05/31/2018	05/15/2023
00774C-AB-3	AECOM			2	3FE	1,489,949	85.5000	1,282,500	1,500,000	1,490,960	0	683	0	0	5.125	5.210	MS	22,635	74,825	10/11/2018	03/15/2027
00802#-AA-4	AEROSTAR AIRPORT HOLDINGS LLC			1	3FE	8,956,443	87.9320	7,875,580	8,956,443	8,956,443	0	0	0	0	5.750	5.750	MS	141,624	514,995	03/22/2013	03/22/2035
00817Y-AG-3	AETNA INC				2FE	1,986,440	120.8270	2,416,550	2,000,000	1,988,805	0	284	0	0	6.750	6.800	JD	6,000	135,000	11/29/2007	12/15/2037
00817Y-AJ-7	AETNA INC			2	2FE	2,694,200	92.9480	2,323,724	2,500,000	2,677,998	0	(4,676)	0	0	4.500	4.020	MN	14,375	112,500	04/30/2015	05/15/2042
00817Y-AM-0	AETNA INC			2	2FE	5,381,905	86.5680	4,891,132	5,650,000	5,400,166	0	5,664	0	0	4.125	4.420	MN	29,780	233,063	03/02/2016	11/15/2042
00817Y-AP-3	AETNA INC			2	2FE	3,491,600	95.4110	3,339,403	3,500,000	3,492,328	0	155	0	0	4.750	4.760	MS	48,951	166,250	03/04/2014	03/15/2044
00817Y-AQ-1	AETNA INC			2	2FE	1,493,715	96.6770	1,450,170	1,500,000	1,496,054	0	595	0	0	3.500	3.550	MN	6,708	52,500	11/03/2014	11/15/2024
00912X-A#-1	AIR LEASE CORPORATION			1	2FE	4,100,000	100.0170	4,100,697	4,100,000	4,100,000	0	0	0	0	4.490	4.490	JJ	84,886	182,057	10/01/2013	01/15/2019
00912X-AN-4	AIR LEASE CORPORATION			2	2FE	1,487,940	97.7480	1,466,222	1,500,000	1,492,491	0	1,137	0	0	4.250	4.350	MS	18,771	85,000	09/09/2014	09/15/2024
009158-AP-1	AIR PRODUCTS AND CHEMICALS INC				1FE	19,026,160	100.8330	19,158,270	19,000,000	19,002,025	0	(3,067)	0	0	4.375	4.350	FA	300,174	831,250	08/19/2009	08/21/2019
010392-EZ-7	ALABAMA POWER CO				1FE	997,410	122.5710	1,225,711	1,000,000	997,867	0	56	0	0	6.125	6.140	MN	7,826	61,250	05/08/2008	05/15/2038
010392-FF-0	ALABAMA POWER CO				1FE	2,292,440	107.9920	2,159,840	2,000,000	2,278,859	0	(7,348)	0	0	5.200	4.230	JD	8,667	104,000	02/02/2017	06/01/2041
010392-FM-5	ALABAMA POWER COMPANY			2	1FE	7,006,816	92.2300	6,548,358	7,100,000	7,010,528	0	1,539	0	0	3.750	3.820	MS	88,750	245,625	05/31/2018	03/01/2045
01126#-AA-1	ALAMO 6 LLC			1	2	2,807,365	94.0700	2,640,888	2,807,365	2,807,365	0	0	0	0	4.170	4.170	MS	29,592	117,067	05/11/2017	03/31/2042
01185*-AA-3	ALASKA VENTURES LLC			1	2PL	10,643,069	93.2750	9,927,323	10,643,069	10,643,069	0	0	0	0	4.670	4.670	MJSD	127,059	386,131	12/18/2017	06/30/2033
012725-AD-9	ALBEMARLE CORPORATION			2	2FE	3,464,141	100.0850	3,502,984	3,500,000	3,465,895	0	562	0	0	5.450	5.520	JD	15,896	190,750	03/02/2016	12/01/2044
014398-AF-4	ALDI SOUTH GROUP PRVT			1	2PL	3,640,210	100.4460	3,816,948	3,800,000	3,795,051	0	18,565	0	0	5.790	6.310	AO	53,172	220,020	10/09/2007	04/04/2019
01959L-AA-0	ALLINA HEALTH SYSTEM			2	1FE	5,913,487	106.3520	5,493,081	5,165,000	5,873,211	0	(14,544)	0	0	4.805	3.920	MN	31,712	248,178	05/09/2016	11/15/2045
019736-AE-7	ALLISON TRANSMISSION INC			2	3FE	1,152,050	89.0000	1,103,600	1,240,000	1,155,374	0	3,324	0	0	4.750	5.750	AO	14,725	17,813	10/10/2018	10/01/2027
020002-AP-6	ALLSTATE CORPORATION (THE)				1FE	590,459	117.8650	589,325	500,000	587,839	0	(2,620)	0	0	6.125	4.420	JD	1,361	30,625	05/31/2018	12/15/2032
020002-AZ-4	ALLSTATE CORPORATION (THE)				1FE	998,030	99.8660	998,666	1,000,000	999,050	0	196	0	0	3.150	3.170	JD	1,400	31,500	06/04/2013	06/15/2023
02134#-AA-9	ALTA WIND VII LLC			1	2FE	3,362,293	93.2810	3,136,380	3,362,293	3,362,293	0	0	0	0	3.970	3.970	MN	17,056	133,517	10/31/2016	12/31/2035
02209S-AH-6	ALTRIA GROUP INC				2FE	3,498,705	149.0950	5,218,325	3,500,000	3,498,821	0	18	0	0	10.200	10.200	FA	143,792	357,000	02/03/2009	02/06/2039
02209S-AM-5	ALTRIA GROUP INC.				2FE	2,835,030	80.7530	2,422,616	3,000,000	2,836,805	0	1,775	0	0	4.250	4.630	FA	50,292	0	08/07/2018	08/09/2042
02209S-AN-3	ALTRIA GROUP INC.				2FE	133,850	95.9920	128,630	134,000	133,941	0	15	0	0	2.850	2.860	FA	1,506	3,819	08/06/2012	08/09/2022
02209S-AQ-6	ALTRIA GROUP INC.				2FE	1,739,448	83.2920	1,457,621	1,750,000	1,740,522	0	210	0	0	4.500	4.530	MN	12,906	78,750	04/29/2013	05/02/2043
02209S-AS-2	ALTRIA GROUP INC.				2FE	3,975,120	98.2670	3,930,715	4,000,000	3,986,711	0	2,310	0	0	4.000	4.070	JJ	67,111	160,000	10/28/2013	01/31/2024
023135-AP-1	AMAZON.COM INC			2	1FE	2,975,250	107.2180	3,216,554	3,000,000	2,978,564	0	875	0	0	4.800	4.860	JD	10,400	144,000	12/02/2014	12/05/2034
023135-AQ-9	AMAZON.COM INC			2	1FE	5,381,214	110.8620	5,543,135	5,000,000	5,360,333	0	(7,507)	0	0	4.950	4.470	JD	17,875	247,500	03/02/2016	12/05/2044
023135-BF-2	AMAZON.COM INC			2	1FE	1,995,020	97.2080	1,944,175	2,000,000	1,996,168	0	978	0	0	3.875	3.880	FA	27,771	77,500	08/15/2017	08/22/2037
023551-AJ-3	HESS CORPORATION				3FE	5,692,100	108.2040	5,410,220	5,000,000	5,507,519	0	(26,019)	0	0	7.300	6.130	FA	137,889	365,000	02/01/2010	08/15/2031
02360F-AA-4	UNION ELECTRIC CO				1FE	1,068,300	101.3690	1,216,428	1,200,000	1,188,754	0	14,229	0	0	5.100	6.400	AO	15,300	61,200	06/15/2007	10/01/2019
023761-AA-7	AMERICAN AIRLINES INC				1FE	2,540,312	98.4220	2,500,240	2,540,312	2,540,312	0	0	0	0	3.650	3.650	FA	35,028	93,571	01/04/2017	02/15/2029
02378*-AA-8	AMERICAN AIRLINES 2017-2 CL C PTT			1	2FE	1,194,818	102.4050	1,223,554	1,194,818	1,194,818	0	0	0	0	5.180	5.180	AO	13,066	13,926	07/24/2018	10/15/2023

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 Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
02378L-AA-1	AMERICAN AIRLINES 2017-1 CL C PTT			1	2FE	1,100,000	100.0000	1,100,000	1,100,000	1,100,000	0	0	0	0	5.180	5.180	FA	21,526	3,324	07/24/2018	08/15/2023
024836-AB-4	AMERICAN CAMPUS COMMUNITIES OPERAT			2	2FE	2,038,772	100.4340	2,008,686	2,000,000	2,026,657	0	(4,484)	0	0	4.125	3.840	JJ	41,250	82,500	03/02/2016	07/01/2024
025537-AM-3	AMERICAN ELECTRIC POWER COMPANY IN			2	2FE	997,180	101.6110	1,016,119	1,000,000	997,200	0	20	0	0	4.300	4.330	JD	3,703	0	11/28/2018	12/01/2028
025816-BF-5	AMERICAN EXPRESS CO				1FE	2,849,109	94.2270	2,826,819	3,000,000	2,858,240	0	3,309	0	0	4.050	4.370	JD	9,450	121,500	03/02/2016	12/03/2042
025816-BW-8	AMERICAN EXPRESS COMPANY			2	1FE	2,973,420	100.2820	3,008,489	3,000,000	2,973,942	0	522	0	0	3.700	3.900	FA	45,633	0	11/27/2018	08/03/2023
026874-BS-5	AMERICAN INTERNATIONAL GROUP INC			2	2FE	1,010,000	114.0000	912,000	800,000	1,006,729	0	(3,271)	0	0	8.175	5.910	MN	8,357	32,700	05/31/2018	05/15/2058
026874-DK-0	AMERICAN INTERNATIONAL GROUP INC	LS		2	2FE	2,988,810	96.3360	2,890,089	3,000,000	2,989,526	0	716	0	0	4.200	4.240	AO	31,500	64,750	03/19/2018	04/01/2028
026874-DM-6	AMERICAN INTERNATIONAL GROUP INC			2	2FE	2,500,000	87.0000	2,175,000	2,500,000	2,500,000	0	0	0	0	5.750	5.750	AO	35,938	73,872	03/19/2018	04/01/2048
029912-BC-5	AMERICAN TOWER CORPORATION				2FE	7,251,407	102.3960	7,505,634	7,330,000	7,313,389	0	9,298	0	0	5.050	5.190	MS	123,388	370,165	02/09/2011	09/01/2020
029912-BE-1	AMERICAN TOWER CORPORATION				2FE	998,580	105.6670	1,056,677	1,000,000	999,536	0	146	0	0	5.900	5.910	MN	9,833	59,000	10/03/2011	11/01/2021
03027X-AD-2	AMERICAN TOWER CORP				2FE	2,996,640	103.4360	3,103,103	3,000,000	2,998,131	0	313	0	0	5.000	5.010	FA	56,667	150,000	08/14/2013	02/15/2024
030288-B*-4	AMERICAN TRANSMISSION SYSTEMS INC			1	2FE	2,000,000	99.2270	1,984,540	2,000,000	2,000,000	0	0	0	0	4.320	4.320	AO	22,560	0	09/27/2018	10/01/2030
03028P-C*-5	AMERICAN TRANSMISSION COMPANY LLC			1	1	11,544,790	103.1110	11,857,765	11,500,000	10,917,300	0	66,865	0	0	4.170	5.020	MS	141,201	448,275	05/31/2018	03/14/2026
03028P-C@-3	AMERICAN TRANSMISSION COMPANY LLC			1	1	7,911,244	103.7390	8,817,815	8,500,000	8,174,443	0	38,035	0	0	4.270	4.890	MS	106,869	341,600	05/31/2018	03/14/2026
03028P-H#-6	AMERICAN TRANSMISSION COMPANY LLC			1	1	7,100,000	97.1550	6,898,005	7,100,000	7,100,000	0	0	0	0	3.950	3.950	JJ	190,083	0	04/27/2018	07/18/2033
03028P-H@-8	AMERICAN TRANSMISSION COMPANY LLC			1	1	300,000	98.2380	294,714	300,000	300,000	0	0	0	0	3.700	3.700	JJ	7,523	0	04/27/2018	07/18/2028
03040#-AJ-1	RWE AG PRVT			1	1	3,266,415	109.9980	3,189,942	2,900,000	3,226,691	0	(39,724)	0	0	6.550	3.730	MN	24,271	94,975	05/31/2018	05/15/2023
03040W-AD-7	AMERICAN WATER CAP CORP				1FE	5,000,000	127.1000	6,355,025	5,000,000	5,000,000	0	0	0	0	6.593	6.590	AO	69,593	329,650	10/16/2007	10/15/2037
03040W-AS-4	AMERICAN WATER CAPITAL CORP			2	1FE	1,999,620	100.2350	2,004,702	2,000,000	1,999,792	0	172	0	0	3.750	3.750	MS	29,583	0	08/06/2018	09/01/2028
03073E-AN-5	AMERISOURCEBERGEN CORPORATION			2	2FE	9,612,170	85.8350	8,240,210	9,600,000	9,606,656	0	(1,019)	0	0	4.250	4.240	MS	136,000	386,750	05/31/2018	03/01/2045
03076C-AF-3	AMERIPRISE FINANCIAL INC				1FE	746,385	102.8550	771,417	750,000	748,125	0	348	0	0	4.000	4.050	AO	6,333	30,000	09/03/2013	10/15/2023
03076C-AG-1	AMERIPRISE FINANCIAL INC	LS			1FE	3,986,240	99.9570	3,998,304	4,000,000	3,991,547	0	1,285	0	0	3.700	3.740	AO	31,244	148,000	09/15/2014	10/15/2024
031100-E*-7	AMETEK INC			1	2	3,200,000	97.6790	3,125,728	3,200,000	3,200,000	0	0	0	0	3.730	3.730	MS	30,172	119,360	09/30/2014	09/30/2024
031100-G#-1	AMETEK INC			1	2	5,579,550	119.2630	5,366,868	5,731,200	5,731,200	0	0	0	(356,175)	2.590	2.590	MN	15,668	152,911	11/23/2016	11/23/2028
031162-AA-8	AMGEN INC				2FE	3,681,620	148.4240	3,710,600	2,500,000	3,681,386	0	(234)	0	0	8.125	5.490	AO	50,781	101,563	05/31/2018	04/01/2097
031162-AW-0	AMGEN INC				2FE	2,919,788	118.4740	3,400,207	2,870,000	2,911,264	0	(1,437)	0	0	6.375	6.220	JD	15,247	182,963	12/21/2010	06/01/2037
031162-AY-6	AMGEN INC				2FE	6,414,212	127.4080	6,965,395	5,467,000	6,256,648	0	(21,911)	0	0	6.900	5.660	JD	31,435	377,223	01/29/2010	06/01/2038
031162-BA-7	AMGEN INC				2FE	12,542,338	119.4440	14,512,531	12,150,000	12,477,456	0	(8,434)	0	0	6.400	6.150	FA	324,000	777,600	01/28/2009	02/01/2039
031162-BB-5	AMGEN INC	LS			2FE	1,755,157	101.6050	1,784,186	1,756,000	1,755,879	0	96	0	0	4.500	4.500	MS	23,267	79,020	03/09/2010	03/15/2020
031162-BC-3	AMGEN INC.				2FE	8,485,254	113.8900	8,883,490	7,800,000	8,446,081	0	(11,860)	0	0	5.750	5.100	MS	132,058	362,250	05/31/2018	03/15/2040
031162-BK-5	AMGEN INC			2	2FE	3,566,472	103.1360	3,609,788	3,500,000	3,562,708	0	(1,494)	0	0	5.150	5.010	MN	23,032	180,250	03/02/2016	11/15/2041
031162-BZ-2	AMGEN INC			2	2FE	1,412,640	93.7640	1,406,470	1,500,000	1,416,922	0	1,555	0	0	4.400	4.770	MN	11,000	66,000	03/02/2016	05/01/2045
032165-AD-4	AMSOUTH BANCORPORATION				2FE	769,608	113.7520	1,080,644	950,000	833,969	0	11,743	0	0	6.750	9.190	MN	10,688	64,125	04/25/2007	11/01/2025
032177-AE-7	AMSTED INDUSTRIES INC			2	3FE	1,060,000	97.2500	1,030,850	1,060,000	1,060,000	0	0	0	0	5.000	5.000	MS	15,606	49,875	05/31/2018	03/15/2022
032479-AD-9	ANADARKO FINANCE COMPANY	LS			2FE	761,594	118.2540	709,528	600,000	756,217	0	(5,378)	0	0	7.500	4.690	MN	7,500	22,500	05/31/2018	05/01/2031
032510-AC-3	ANADARKO PETROLEUM CORP	LS			2FE	2,300,742	103.5890	2,071,796	2,000,000	2,296,398	0	(4,344)	0	0	6.200	5.050	MS	36,511	62,000	05/31/2018	03/15/2040
032511-AY-3	ANADARKO PETROLEUM CORPORATION				2FE	18,205,332	108.1020	19,026,060	17,600,000	18,159,154	0	(13,585)	0	0	6.450	6.130	MS	334,253	1,057,800	05/31/2018	09/15/2036
032654-AK-1	ANALOG DEVICES INC			2	2FE	5,612,976	105.3280	5,793,078	5,500,000	5,582,425	0	(11,328)	0	0	5.300	5.010	JD	12,956	291,500	03/02/2016	12/15/2045
035229-CG-6	ANHEUSER-BUSCH COMPANIES INC.				2FE	1,254,085	117.8220	1,178,220	1,000,000	1,245,095	0	(8,990)	0	0	6.800	4.180	JJ	31,356	34,000	05/31/2018	01/15/2031
035229-CL-5	ANHEUSER-BUSCH COS INC				2FE	3,239,297	104.4200	4,291,662	4,110,000	3,327,974	0	12,166	0	0	6.000	7.790	MN	41,100	246,600	01/12/2009	11/01/2041
035229-CM-3	ANHEUSER BUSCH				2FE	19,838,975	111.4590	17,086,665	15,330,000	19,317,469	0	(93,931)	0	0	6.500	4.620	MN	166,075	957,450	05/31/2018	05/01/2042
035229-CQ-4	ANHEUSER-BUSCH COMPANIES INC				2FE	174,869	110.2460	248,054	225,000	185,660	0	1,472	0	0	5.950	8.050	JJ	6,173	13,388	09/30/2008	01/15/2033
03522A-AD-2	ANHEUSER-BUSCH INBEV FINANCE INC			2	2FE	1,415,895	94.5230	1,417,860	1,500,000	1,416,816	0	921	0	0	3.650	4.570	FA	22,813	0	11/27/2018	02/01/2026
03522A-AE-0	ANHEUSER-BUSCH INBEV FINANCE INC			2	2FE	4,958,300	93.1190	4,655,962	5,000,000	4,962,286	0	1,404	0	0	4.700	4.760	FA	97,917	240,000	01/13/2016	02/01/2036
03522A-AF-7	ANHEUSER-BUSCH INBEV FINANCE INC			2	2FE	18,751,488	92.8570	16,714,263	18,000,000	18,715,022	0	(13,757)	0	0	4.900	4.630	FA	367,500	900,000	03/02/2016	02/01/2046
03523T-BB-3	ANHEUSER-BUSCH INBEV WORLDWIDE INC	LS			2FE	9,928,300	101.9690	10,196,900	10,000,000	9,982,177	0	7,840	0	0	4.375	4.460	FA	165,278	437,500	01/24/2011	02/15/2021
03523T-BF-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC				2FE	9,581,468	128.7020	9,974,412	7,750,000	9,312,672	0	(40,462)	0	0	8.200	6.350	JJ	293,036	635,500	12/28/2010	01/15/2039
035240-AL-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC	LS		2	2FE	1,984,320	95.7100	1,914,210	2,000,000	1,985,296	0	976	0	0	4.000	4.090	AO	17,333	42,000	03/20/2018	04/13/2028
035287-AE-1	ANIXTER INC				3FE	770,625	99.7500	748,125	750,000	759,376	0	(3,129)	0	0	5.125	4.630	AO	9,609	38,438	02/24/2015	10/01/2021
035287-AH-4	ANIXTER INC			2	3FE	1,500,000	99.2500	1,488,750	1,500,000	1,500,000	0	0	0	0	6.000	6.000	JD	12,000	0	10/29/2018	12/01/2025
03674X-AF-3	ANTERO RESOURCES CORP	LS		2	3FE	135,063	95.0000	128,250	135,000	135,025	0	(9)	0	0	5.625	5.610	JD	633	7,594	03/03/2015	06/01/2023
03674X-AJ-5	ANTERO RESOURCES CORP	LS		2	3FE	744,135	90.5000	705,900	780,000	744,601	0	467	0	0	5.000	5.880	MS	13,000	0	12/10/2018	03/01/2025
037411-AW-5	APACHE CORP			2	2FE	8,177,522	89.7470	7,565,704	8,430,000	8,213,585	0	5,100	0	0	5.100	5.290	MS	143,310	429,930	11/09/2012	09/01/2040
037411-AX-3	APACHE CORPORATION			2	2FE	3,958,800	99.8250	3,993,032	4,000,000	3,990,311	0	4,392	0	0	3.625	3.740	FA	60,417	145,000	11/30/2010	02/01/2021
037411-AY-1	APACHE CORPORATION			2	2FE	11,797,560	92.5050	11,100,612	12,000,000	11,824,774	0	3,776	0	0	5.250	5.360	FA	262,500	630,000	11/30/2010	02/01/2042
037735-BZ-9	APPALACHIAN POWER COMPANY				2FE	1,999,730	112.8240	1,974,420	1,750,000	1,992,882	0	(6,848)	0	0	5.950	4.610	MN	13,305	52,063	05/31/2018	05/15/2033
037735-CM-7	APPALACHIAN POWER CO	LS			2FE	993,400	125.7590	1,257,592	1,000,000	994,462	0	133	0	0	7.000	7.050	AO	17,500	70,000	03/19/2008	04/01/2038

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
037833-AL-4	APPLE INC				1FE	23,867,322	95.1850	27,032,711	28,400,000	24,264,062	0	86,336	0	0	3.850	4.870	MN	173,122	1,093,400	03/02/2016	05/04/2043
037833-BA-7	APPLE INC				1FE	3,147,714	88.6760	3,103,676	3,500,000	3,152,199	0	4,485	0	0	3.450	4.070	FA	47,629	60,375	05/31/2018	02/09/2045
037833-BG-4	APPLE INC	LS			1FE	9,965,200	98.4880	9,848,850	10,000,000	9,976,574	0	3,263	0	0	3.200	3.240	MN	42,667	320,000	05/06/2015	05/13/2025
037833-BH-2	APPLE INC				1FE	16,972,566	101.6970	16,780,099	16,500,000	16,967,703	0	(5,425)	0	0	4.375	4.190	MN	96,250	481,250	05/31/2018	05/13/2045
038222-AG-0	APPLIED MATERIALS INC	LS			1FE	24,897,580	118.1150	23,623,004	20,000,000	24,261,837	0	(110,199)	0	0	5.850	4.350	JD	52,000	1,170,000	07/09/2012	06/15/2041
038222-AL-9	APPLIED MATERIALS INC	LS		2	1FE	597,870	95.9450	575,675	600,000	598,195	0	187	0	0	3.300	3.340	AO	4,950	19,800	03/28/2017	04/01/2027
038222-AM-7	APPLIED MATERIALS INC	LS		2	1FE	2,245,883	97.7680	2,199,800	2,250,000	2,246,008	0	71	0	0	4.350	4.360	AO	24,469	97,875	03/28/2017	04/01/2047
03836W-E*-0	AQUA AMERICA INC			1	1	900,000	87.8460	790,614	900,000	900,000	0	0	0	0	3.010	3.010	MN	4,365	27,090	11/03/2016	11/03/2031
038522-AQ-1	ARAMARK SERVICES INC	LS		2	3FE	1,196,875	93.2500	1,165,625	1,250,000	1,197,783	0	908	0	0	5.000	5.590	FA	26,042	0	10/19/2018	02/01/2028
03938J-AA-7	ARCH CAPITAL GROUP US INC				2FE	1,243,000	104.7410	1,152,157	1,100,000	1,232,761	0	(2,928)	0	0	5.144	4.340	MN	9,431	56,584	04/10/2015	11/01/2043
039483-AX-0	ARCHER-DANIELS-MIDLAND CO				1FE	1,991,080	125.8420	2,516,840	2,000,000	1,992,835	0	187	0	0	6.450	6.480	JJ	59,483	129,000	12/06/2007	01/15/2038
03968@-AH-5	ARCTIC SLOPE REGIONAL CORP			1	2	1,100,000	93.2430	1,025,673	1,100,000	1,100,000	0	0	0	0	3.460	3.460	JD	1,057	38,060	12/21/2016	12/21/2024
03968@-AJ-1	ARCTIC SLOPE REGIONAL CORP			1	2	700,000	91.4940	640,458	700,000	700,000	0	0	0	0	3.620	3.620	JD	704	25,340	12/21/2016	12/21/2026
04015C-AA-6	ARES FINANCE CO LLC			2	2FE	2,456,700	95.5510	2,388,775	2,500,000	2,472,851	0	4,078	0	0	4.000	4.210	AO	23,056	100,000	10/01/2014	10/08/2024
04220@-AA-2	ARMENIA MOUNTAIN WIND LLC			1	2FE	338,733	96.9270	328,324	338,733	338,733	0	0	0	0	3.260	3.260	JD	31	17,783	11/05/2015	12/31/2024
04317@-AF-5	ARTHUR J GALLAGHER & CO			1	2	200,000	100.6530	201,306	200,000	200,000	0	0	0	0	4.580	4.580	FA	3,155	9,160	02/27/2014	02/27/2024
04317@-AG-3	ARTHUR J GALLAGHER & CO			1	2	4,600,000	100.8700	4,640,020	4,600,000	4,600,000	0	0	0	0	4.730	4.730	FA	74,944	217,580	02/27/2014	02/27/2026
04317@-AH-1	ARTHUR J GALLAGHER & CO			1	2	6,100,000	101.3800	6,184,180	6,100,000	6,100,000	0	0	0	0	4.980	4.980	FA	104,635	303,780	02/27/2014	02/27/2029
04317@-AQ-1	ARTHUR J GALLAGHER & CO			1	2	5,900,000	99.1730	5,851,207	5,900,000	5,900,000	0	0	0	0	4.400	4.400	JD	20,912	259,600	06/02/2016	06/02/2026
04317@-AR-9	ARTHUR J GALLAGHER & CO			1	2	3,300,000	99.0060	3,267,198	3,300,000	3,300,000	0	0	0	0	4.550	4.550	JD	12,095	150,150	06/02/2016	06/02/2028
04317@-AS-7	ARTHUR J GALLAGHER & CO			1	2	3,800,000	98.5060	3,743,228	3,800,000	3,800,000	0	0	0	0	4.700	4.700	JD	14,387	178,600	06/02/2016	06/02/2031
04351L-AA-8	ASCENSION HEALTH ALLIANCE				1FE	664,614	108.2930	649,761	600,000	661,671	0	(555)	0	0	4.847	4.260	MN	3,716	29,082	09/24/2014	11/15/2053
04351L-AB-6	ASCENSION HEALTH ALLIANCE				1FE	5,649,476	96.3890	5,206,972	5,402,000	5,638,035	0	(4,970)	0	0	3.945	3.680	MN	27,231	213,109	09/08/2016	11/15/2046
044209-AF-1	ASHLAND INC.	LS		2	3FE	3,479,197	98.5000	3,442,575	3,495,000	3,488,152	0	1,741	0	0	4.750	4.800	FA	62,716	162,806	05/31/2018	08/15/2022
04774#-AA-0	ATLANTA FALCONS STADIUM CO LLC			1	2FE	6,893,753	88.3060	6,111,357	6,920,658	6,894,093	0	691	0	0	3.590	3.620	MS	82,817	243,226	05/31/2018	09/01/2042
04774#-AB-8	ATLANTA FALCONS STADIUM CO LLC			1	2FE	4,855,766	88.3060	4,303,772	4,873,703	4,855,993	0	461	0	0	3.590	3.620	MS	58,322	171,467	05/31/2018	09/01/2042
048303-E*-8	ATLANTIC CITY ELECTRIC CO			1	1	500,000	97.8470	489,235	500,000	500,000	0	0	0	0	3.500	3.500	JD	1,458	17,500	12/08/2015	12/01/2025
05330K-AA-3	AUTOPISTAS METROPOLITANAS DE PUERT			1	2FE	10,112,400	87.6320	8,861,698	10,112,400	10,112,400	0	0	0	0	6.750	6.750	MJSD	173,258	513,451	08/02/2013	06/30/2035
053332-AR-3	AUTOZONE INC			2	2FE	9,973,100	95.2080	9,520,840	10,000,000	9,981,958	0	2,544	0	0	3.250	3.280	AO	68,611	325,000	04/20/2015	04/15/2025
053611-AJ-8	AVERY DENNISON CORPORATION			2	2FE	1,990,000	100.8820	2,017,658	2,000,000	1,990,055	0	55	0	0	4.875	4.930	JD	6,771	0	11/29/2018	12/06/2028
05369A-AA-9	AVIATION CAPITAL GROUP LLC			2	2FE	4,918,400	90.3310	4,516,595	5,000,000	4,926,735	0	6,935	0	0	3.500	3.690	MN	29,167	181,319	10/11/2017	11/01/2027
05369A-AD-3	AVIATION CAPITAL GROUP LLC			2	1FE	5,425,035	97.0420	5,337,310	5,500,000	5,428,900	0	3,865	0	0	4.125	4.350	FA	94,531	0	07/25/2018	08/01/2025
05490L-AA-7	BLUE CROSS & BLUE SHIELD OF MINNES			2	1FE	10,699,037	96.7970	10,357,279	10,700,000	10,699,401	0	82	0	0	3.790	3.790	MN	67,588	405,530	04/21/2015	05/01/2025
05526D-AR-6	BAT CAPITAL CORP				2FE	1,963,760	97.6170	1,952,341	2,000,000	1,970,652	0	6,892	0	0	2.297	3.230	FA	17,483	22,970	08/08/2018	08/14/2020
05526D-BB-0	BAT CAPITAL CORP	LS		2	2FE	5,250,000	88.8240	4,663,305	5,250,000	5,250,000	0	0	0	0	3.557	3.550	FA	70,547	186,743	08/08/2017	08/15/2027
05526D-BD-6	BAT CAPITAL CORP			2	2FE	2,500,000	81.9320	2,048,322	2,500,000	2,500,000	0	0	0	0	4.390	4.390	FA	41,461	109,750	08/08/2017	08/15/2037
05565E-G#-6	BMW US CAPITAL LLC			1	1	11,100,000	100.3580	11,139,738	11,100,000	11,100,000	0	0	0	0	4.030	4.030	FA	171,477	447,330	02/13/2014	02/13/2026
05566S-AA-1	BURLINGTON NORTHERN AND SANTA FE R				1FE	2,263,772	102.0570	2,293,928	2,247,693	2,263,031	0	(742)	0	0	4.830	4.410	JJ	50,060	95,969	05/31/2018	01/15/2023
05567Y-AA-7	BNSF RAILWAY CO PASS THROUGH TRUST				1FE	823,128	103.4940	851,893	823,128	823,128	0	0	0	0	4.967	4.960	AO	10,221	40,885	09/26/2005	04/01/2023
05568B-AA-6	BURLINGTON NORTHERN SANTA FE CORPO				1FE	700,184	105.9150	741,603	700,184	700,184	0	0	0	0	5.720	5.720	JJ	18,468	40,051	05/10/2006	01/15/2024
055778-AP-5	UNION PACIFIC CORP SER A-1			1	1	1,015,681	101.8300	1,034,268	1,015,681	1,015,681	0	0	0	0	3.930	3.930	FA	14,192	39,916	02/23/2011	02/23/2026
055778-AQ-3	UNION PACIFIC CORP SER A-2			1	1	477,966	101.8300	486,712	477,966	477,966	0	0	0	0	3.930	3.930	FA	6,679	18,785	02/23/2011	02/23/2026
055778-AR-1	UNION PACIFIC CORP			1	1	1,941,743	101.8900	1,978,442	1,941,743	1,941,743	0	0	0	0	3.930	3.930	MN	12,294	76,311	05/05/2011	05/03/2026
05606#-AA-1	BIF III HOLTWOOD LLC			1	2	5,300,000	95.4550	5,059,115	5,300,000	5,300,000	0	0	0	0	4.504	4.500	MJSD	663	209,536	02/15/2018	02/15/2033
056189-AA-1	BABYLON LEASE AA-1 PRVT			4	1FE	3,785,007	97.6960	3,697,637	3,784,840	3,787,167	0	0	0	0	7.250	7.330	MS	69,362	252,973	09/30/2000	09/30/2021
05723K-AF-7	BAKER HUGHES A GE CO LLC / BAKER H			2	1FE	500,000	82.4050	412,026	500,000	500,000	0	0	0	0	4.080	4.080	JD	907	20,627	12/06/2017	12/15/2047
058498-AR-7	BALL CORP	LS			3FE	2,099,269	100.5000	2,080,350	2,070,000	2,084,217	0	(3,734)	0	0	5.000	4.760	MS	30,475	100,875	05/31/2018	03/15/2022
058498-AS-5	BALL CORP				3FE	2,964,908	97.2500	3,063,375	3,150,000	3,047,835	0	18,080	0	0	4.000	4.740	MN	16,100	126,000	01/27/2014	11/15/2023
060505-DL-5	BANK OF AMERICA CORP				2FE	1,600,634	110.2880	2,205,760	2,000,000	1,644,610	0	7,663	0	0	6.500	8.390	MS	38,278	130,000	09/06/2007	09/15/2037
06051G-FC-8	BANK OF AMERICA CORP				1FE	7,449,680	103.6190	7,253,331	7,000,000	7,425,754	0	(8,922)	0	0	5.000	4.580	JJ	155,556	350,000	02/25/2016	01/21/2044
06051G-HG-7	BANK OF AMERICA CORP	LS		2	1FE	5,000,000	97.2610	4,863,077	5,000,000	5,000,000	0	0	0	0	3.970	3.970	MS	63,961	99,250	02/28/2018	03/05/2029
06051G-HM-4	BANK OF AMERICA CORP			2	1FE	5,000,000	99.5910	4,979,561	5,000,000	5,000,000	0	0	0	0	4.271	4.270	JJ	93,725	0	07/18/2018	07/23/2029
06406H-CQ-0	BANK OF NEW YORK MELLON CORP			2	1FE	5,985,780	101.4660	6,087,984	6,000,000	5,991,039	0	1,112	0	0	3.950	3.970	MN	28,308	237,000	11/13/2013	11/18/2025
06406H-DA-4	BANK OF NEW YORK MELLON CORP			2	1FE	5,049,250	96.5570	4,827,880	5,000,000	5,042,493	0	(5,271)	0	0	3.000	2.840	FA	52,917	150,000	09/22/2017	02/24/2025
06406R-AF-4	BANK OF NEW YORK MELLON CORP			2	1FE	249,875	97.2350	243,090	250,000	249,933	0	58	0	0	3.400	3.400	JJ	3,589	4,250	01/22/2018	01/29/2028
06406Y-AA-0	BANK OF NEW YORK MELLON CORP	LS		2	1FE	5,000,000	93.6950	4,684,751	5,000,000	5,000,000	0	0	0	0	3.300	3.300	FA	58,667	165,000	08/16/2017	08/23/2029
06850#-AD-6	BARRIERSAFE SOLUTIONS INTERNATIONAL INC			1	2	2,800,000	101.6150	2,845,220	2,800,000	2,800,000	0	0	0	0	4.680	4.680	AO	32,032	131,040	04/03/2014	04/03/2026

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
070101-AH-3	BASIN ELECTRIC POWER COOPERATIVE I			2	1FE	2,989,050	101.2020	3,036,072	3,000,000	2,989,340	0	175	0	0	4.750	4.770	AO	25,729	142,500	04/19/2017	04/26/2047
070101-D#-4	BASIN ELECTRIC POWER COOPERATIVE			1	1	1,194,461	105.6470	1,162,117	1,100,000	1,167,805	0	(11,871)	0	0	4.890	3.450	AO	9,413	48,900	05/31/2018	10/28/2027
070101-F#-2	BASIN ELECTRIC POWER COOPERATIVE I			1	1	4,263,488	99.0480	4,259,064	4,300,000	4,264,859	0	1,371	0	0	4.100	4.180	JD	7,836	176,300	05/31/2018	06/15/2034
070101-F@-4	BASIN ELECTRIC POWER COOPERATIVE I			1	1FE	2,200,000	99.2730	2,184,006	2,200,000	2,200,000	0	0	0	0	3.740	3.740	JD	3,657	82,280	07/07/2015	06/15/2027
070101-G@-3	BASIN ELECTRIC POWER COOPERATIVE I			1	1FE	4,158,236	104.6750	4,187,000	4,000,000	4,155,801	0	(2,435)	0	0	4.740	4.450	JD	8,427	189,600	05/31/2018	06/15/2044
07086*-AA-0	BATH COUNTY ENERGY LLC			1	2FE	7,500,000	96.1640	7,212,300	7,500,000	7,500,000	0	0	0	0	4.590	4.590	MJSD	956	226,631	05/03/2018	05/03/2033
07274E-AG-8	BAYER US FINANCE LLC				2FE	2,970,330	94.2990	2,828,979	3,000,000	2,981,645	0	2,826	0	0	3.375	3.490	AO	23,344	101,250	10/01/2014	10/08/2024
07274N-AX-1	BAYER US FINANCE II LLC			2	2FE	6,971,580	90.6370	6,344,590	7,000,000	6,981,225	0	2,685	0	0	2.850	2.890	AO	42,117	206,500	04/07/2015	04/15/2025
07274N-BA-0	BAYER US FINANCE II LLC				2FE	4,085,956	101.5960	3,708,272	3,650,000	4,018,768	0	(14,537)	0	0	5.500	4.620	JJ	84,203	204,400	11/26/2013	07/30/2035
07274N-BC-6	BAYER US FINANCE II LLC				2FE	4,554,656	105.3410	4,213,640	4,000,000	4,544,941	0	(9,715)	0	0	5.875	4.780	AO	49,611	121,500	05/31/2018	04/15/2038
07274N-BG-7	BAYER US FINANCE II LLC			2	2FE	9,953,442	80.3840	8,339,921	10,375,000	9,971,505	0	6,900	0	0	3.950	4.180	AO	86,516	412,288	05/31/2018	04/15/2045
07284R-AA-0	BAYLOR COLLEGE OF MEDICINE				1FE	8,092,347	109.5730	8,108,402	7,400,000	8,056,996	0	(10,454)	0	0	5.259	4.630	MN	49,727	389,166	03/02/2016	11/15/2046
07330M-AA-5	BRANCH BANKING AND TRUST COMPANY			2	1FE	4,987,800	99.1650	4,958,255	5,000,000	4,991,601	0	904	0	0	3.800	3.820	AO	32,194	190,000	09/22/2014	10/30/2026
07373O-AG-8	BEAM INC			2	2FE	997,620	96.9930	969,930	1,000,000	998,847	0	237	0	0	3.250	3.270	JD	1,444	32,500	06/03/2013	06/15/2023
07387#-AA-2	BEAR SWAMP FINANCE LP			1	2FE	958,710	102.3810	981,537	958,710	958,710	0	0	0	0	4.890	4.890	MJSD	130	58,777	10/08/2015	10/08/2025
075887-BF-5	BECTON DICKINSON & CO			2	2FE	5,000,000	96.5910	4,829,596	5,000,000	5,000,000	0	0	0	0	3.734	3.730	JD	8,298	186,700	12/04/2014	12/15/2024
075887-BG-3	BECTON DICKINSON & CO			2	2FE	5,294,450	93.5960	4,913,811	5,250,000	5,292,274	0	(865)	0	0	4.685	4.630	JD	10,932	245,963	03/02/2016	12/15/2044
084423-AT-9	WR BERKLEY CORP				2FE	3,934,131	98.3190	3,932,768	4,000,000	3,938,018	0	1,192	0	0	4.750	4.850	FA	79,167	190,000	07/30/2014	08/01/2044
08888@-AA-6	BIF II SAFE HARBOR HOLDINGS LLC			1	2FE	2,500,000	100.2280	2,505,700	2,500,000	2,500,000	0	0	0	0	4.610	4.610	MJSD	320	144,063	12/16/2016	12/31/2026
09062X-AD-5	BIOGEN INC			2	1FE	6,107,545	103.2520	5,678,866	5,500,000	6,077,585	0	(11,391)	0	0	5.200	4.510	MS	84,211	286,000	04/11/2016	09/15/2045
092113-AH-2	BLACK HILLS CORP			2	2FE	16,123,860	100.8750	16,341,801	16,200,000	16,158,774	0	7,384	0	0	4.250	4.300	MN	59,288	688,500	11/14/2013	11/30/2023
092113-AL-3	BLACK HILLS CORP			2	2FE	1,963,530	99.6140	1,992,294	2,000,000	1,964,496	0	966	0	0	3.950	4.240	JJ	36,428	0	11/05/2018	01/15/2026
092113-AQ-2	BLACK HILLS CORPORATION			2	2FE	2,986,290	100.3030	3,009,105	3,000,000	2,986,374	0	84	0	0	4.350	4.390	MN	21,750	26,825	08/14/2018	05/01/2033
09247X-AL-5	BLACKROCK INC				1FE	3,986,640	101.0820	4,043,304	4,000,000	3,992,454	0	1,296	0	0	3.500	3.540	MS	40,056	140,000	03/13/2014	03/18/2024
09247X-AN-1	BLACKROCK INC				1FE	1,493,925	97.7190	1,465,788	1,500,000	1,494,850	0	540	0	0	3.200	3.240	MS	14,133	48,000	03/21/2017	03/15/2027
09256B-AH-0	BLACKSTONE HOLDINGS FINANCE CO LLC				1FE	2,480,725	92.3210	2,308,048	2,500,000	2,482,285	0	342	0	0	4.450	4.490	JJ	51,299	111,250	04/22/2015	07/15/2045
093712-AC-1	BLOOM ENERGY CORPORATION			1	4PL	5,000,000	96.0000	4,800,000	5,000,000	5,000,000	0	0	0	0	10.000	10.000	JJ	209,722	544,444	06/29/2017	07/31/2024
095370-AD-4	BLUE CUBE SPINCO INC	LS		2	3FE	80,000	113.0000	90,400	80,000	80,000	0	0	0	0	10.000	10.000	AO	1,689	8,000	09/25/2015	10/15/2025
096630-AB-4	BOARDWALK PIPELINES LLC	LS			2FE	1,536,781	101.1770	1,490,337	1,473,000	1,478,863	0	(7,974)	0	0	5.750	5.160	MS	24,939	84,698	03/15/2010	09/15/2019
097014-AL-8	BOEING CAPITAL CORP	LS			1FE	664,528	101.2440	673,273	665,000	664,952	0	56	0	0	4.700	4.700	AO	5,556	31,255	10/22/2009	10/27/2019
097023-AG-0	BOEING CO				1FE	1,896,537	144.3490	1,869,320	1,295,000	1,816,946	0	(29,442)	0	0	8.625	4.470	MN	14,272	111,694	03/02/2016	11/15/2031
097023-AK-1	BOEING CO				1FE	1,519,840	147.9330	1,479,330	1,000,000	1,467,023	0	(10,220)	0	0	7.875	4.640	AO	16,625	78,750	03/26/2013	04/15/2043
097023-AZ-8	BOEING CO	LS			1FE	8,117,078	102.1470	8,044,076	7,875,000	7,906,852	0	(27,099)	0	0	4.875	4.500	FA	145,031	383,906	09/11/2009	02/15/2020
097023-BH-7	BOEING CO			2	1FE	492,370	97.6020	488,011	500,000	495,276	0	730	0	0	2.850	3.020	AO	2,415	14,250	10/28/2014	10/30/2024
097023-BK-0	BOEING CO			2	1FE	7,482,372	90.9600	7,094,880	7,800,000	7,510,946	0	10,426	0	0	3.300	3.600	MS	85,800	226,050	05/31/2018	03/01/2035
097023-BL-8	BOEING CO			2	1FE	1,196,783	91.1910	1,185,483	1,300,000	1,198,123	0	1,341	0	0	3.500	3.980	MS	15,167	22,750	05/31/2018	03/01/2045
097023-BV-6	BOEING CO			2	1FE	4,769,600	92.5930	4,629,660	5,000,000	4,779,979	0	6,002	0	0	3.650	3.900	MS	60,833	182,500	02/14/2017	03/01/2047
10103D-AA-4	BOSTON MEDICAL CENTER				2FE	4,847,443	102.8060	4,770,198	4,640,000	4,800,045	0	(18,144)	0	0	4.519	3.970	JJ	104,841	209,682	04/28/2016	07/01/2026
10103D-AB-2	BOSTON MEDICAL CENTER CORP				2FE	640,000	98.3080	629,171	640,000	640,000	0	0	0	0	3.912	3.910	JJ	12,518	13,283	12/15/2017	07/01/2028
10112R-AV-6	BOSTON PROPERTIES LP			2	2FE	5,531,580	96.6100	5,796,600	6,000,000	5,753,131	0	47,095	0	0	3.125	4.100	MS	62,500	187,500	11/21/2013	09/01/2023
10373Q-AC-4	BP CAPITAL MARKETS AMERICA INC.	LS		2	1FE	2,500,000	100.4060	2,510,152	2,500,000	2,500,000	0	0	0	0	3.937	3.930	MS	27,340	0	09/18/2018	09/21/2028
10567@-AA-0	BRAVES STADIUM COMPANY LLC			1	2PL	10,482,221	90.4260	9,509,824	10,516,692	10,482,766	0	1,011	0	0	3.770	3.800	MS	100,221	387,327	05/31/2018	09/30/2041
109043-AG-4	BRIGGS & STRATTON CORP				3FE	1,303,975	101.6250	1,310,963	1,290,000	1,300,894	0	(3,081)	0	0	6.875	6.390	JD	3,942	88,688	05/31/2018	12/15/2020
109641-AG-5	BRINKER INTERNATIONAL INC	LS			3FE	4,995,050	92.5000	4,625,000	5,000,000	4,997,601	0	494	0	0	3.875	3.880	MN	24,757	193,750	05/08/2013	05/15/2023
109696-AA-2	BRINKS CO	LS		2	3FE	938,750	91.2730	912,730	1,000,000	941,550	0	2,800	0	0	4.625	5.470	AO	9,764	34,366	09/04/2018	10/15/2027
110122-AQ-1	BRISTOL-MYERS SQUIBB CO				1FE	13,975,938	123.3190	13,007,688	10,548,000	13,447,044	0	(94,336)	0	0	6.125	4.050	MN	107,678	621,810	05/31/2018	05/01/2038
110122-AX-6	BRISTOL-MYERS SQUIBB CO			2	1FE	993,835	104.9110	1,049,116	1,000,000	994,339	0	119	0	0	4.500	4.530	MS	15,000	45,000	10/25/2013	03/01/2044
11042T-AA-1	BRITISH AIRWAYS_18-1 CLASS AA PTT				1FE	3,996,270	98.0420	3,918,024	3,996,270	3,996,270	0	0	0	0	3.800	3.800	MJSD	4,640	111,363	03/14/2018	09/20/2031
11134L-AF-6	BROADCOM CORPORATION/BROADCOM CAYM	LS		2	2FE	5,993,760	94.6030	5,676,219	6,000,000	5,995,330	0	830	0	0	3.625	3.640	JJ	100,292	217,500	01/11/2017	01/15/2024
11134L-AH-2	BROADCOM CORPORATION/BROADCOM CAYM			2	2FE	3,484,530	89.7690	3,141,932	3,500,000	3,487,086	0	1,342	0	0	3.875	3.920	JJ	62,538	164,688	01/11/2017	01/15/2027
11271R-AA-7	BROOKFIELD FINANCE INC			2	1FE	2,992,260	98.8600	2,965,821	3,000,000	2,994,100	0	990	0	0	4.000	4.040	AO	30,000	120,000	03/07/2017	04/01/2024
11283#-AE-1	BROOKFIELD POWER NEW YORK FINANCE			1	2FE	6,200,000	94.8570	5,881,134	6,200,000	6,200,000	0	0	0	0	4.290	4.290	JD	11,083	264,502	12/18/2017	12/16/2030
11283*-AA-3	BROOKFIELD WHITE PINE HYDRO LLC			1	2PL	5,500,000	94.8620	5,217,410	5,500,000	5,500,000	0	0	0	0	4.398	4.390	MJSD	672	302,363	07/10/2017	07/10/2032
114259-AP-9	BROOKLYN UNION GAS CO			2	1FE	4,267,978	102.5410	4,204,187	4,100,000	4,266,258	0	(1,721)	0	0	4.504	4.240	MS	56,938	95,710	05/31/2018	03/10/2046
115637-AL-4	BROWN-FORMAN CORPORATION			2	1FE	1,223,035	92.7410	1,159,263	1,250,000	1,223,771	0	432	0	0	3.750	3.880	JJ	21,615	39,375	05/31/2018	01/15/2043
115637-AP-5	BROWN-FORMAN CORPORATION			2	1FE	2,118,899	105.1410	1,997,692	1,900,000	2,107,272	0	(4,575)	0	0	4.500	3.830	JJ	39,425	85,500	05/05/2016	07/15/2045
120111-BM-0	BUILDING MATERIALS CORP OF AMERICA			2	3FE	517,500	93.8750	469,375	500,000	509,594	0	(2,204)	0	0	5.375	4.820	MN	3,434	26,875	02/18/2015	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 Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
120111-BN-8	BUILDING MATERIALS CORP OF AMERICA			2	3FE	195,000	95.9100	187,025	195,000	195,000	0	0	0	0	6.000	6.000	AO	2,470	11,700	09/22/2015	10/15/2025
12189L-AW-1	BURLINGTON NORTHERN SANTA FE LLC			2	1FE	1,921,712	97.0870	1,941,747	2,000,000	1,925,785	0	1,483	0	0	4.150	4.380	AO	20,750	83,000	03/02/2016	04/01/2045
12189P-AC-6	BURLINGTON NORTH SANTA FE				1FE	26,551	100.0010	26,525	26,525	26,525	0	(114)	0	0	6.220	5.580	JJ	820	5,643	02/12/2002	01/02/2019
12189Q-AB-6	BURLINGTON NORTHERN SANTA FE LLC				1FE	1,208,865	124.6750	1,246,750	1,000,000	1,192,161	0	(6,224)	0	0	6.530	4.930	JJ	30,111	65,300	03/02/2016	07/15/2037
12189T-AJ-3	BURLINGTON NORTHERN SANTA FE CORPO				1FE	3,795,438	123.2850	3,698,550	3,000,000	3,647,269	0	(54,538)	0	0	6.700	3.970	FA	83,750	201,000	03/02/2016	08/01/2028
12189T-AX-2	BURLINGTON NORTHERN SANTA FE CORPO				1FE	2,406,081	121.8540	2,875,771	2,360,000	2,396,254	0	(1,128)	0	0	6.200	6.050	FA	55,276	146,320	02/09/2007	08/15/2036
124857-AF-0	CBS CORP			2	2FE	2,092,180	105.5010	2,110,032	2,000,000	2,082,925	0	(1,998)	0	0	5.900	5.560	AO	24,911	118,000	10/17/2013	10/15/2040
124857-AG-8	CBS CORP	LS		2	2FE	1,931,220	99.1030	1,982,073	2,000,000	1,972,052	0	8,103	0	0	3.375	3.840	MS	22,500	67,500	08/26/2013	03/01/2022
124857-AN-3	CBS CORP			2	2FE	3,454,535	88.9430	3,113,033	3,500,000	3,457,596	0	821	0	0	4.600	4.680	JJ	74,239	161,000	01/07/2015	01/15/2045
1248EP-AZ-6	CCO HOLDINGS LLC/CCO HOLDINGS CAPI	LS		2	3FE	2,564,375	97.5000	2,437,500	2,500,000	2,528,425	0	(15,516)	0	0	5.125	4.330	FA	48,403	128,125	09/22/2016	02/15/2023
1248EP-BB-8	CCO HOLDINGS LLC			2	3FE	1,443,750	100.0620	1,500,938	1,500,000	1,480,187	0	8,186	0	0	5.250	5.890	MS	23,188	78,750	01/13/2014	03/15/2021
1248EP-BG-7	CCO HOLDINGS LLC			2	3FE	1,467,963	95.8750	1,356,631	1,415,000	1,451,502	0	(7,439)	0	0	5.375	4.700	MN	12,676	76,056	09/22/2016	05/01/2025
1248EP-BT-9	CCO HOLDINGS LLC/CCO HOLDINGS CAPI			2	3FE	38,350	93.1400	37,256	40,000	38,412	0	62	0	0	5.125	5.730	MN	342	1,025	08/07/2018	05/01/2027
12508E-AF-8	CDK GLOBAL INC	LS		2	3FE	1,186,875	92.7500	1,159,375	1,250,000	1,190,494	0	3,619	0	0	4.875	5.590	JD	5,078	60,938	05/29/2018	06/01/2027
12513G-BC-2	CDW LLC / CDW FINANCE CORP	LS		2	3FE	1,231,683	95.7500	1,196,875	1,250,000	1,231,915	0	217	0	0	5.000	5.250	MS	20,833	23,375	12/14/2018	09/01/2025
125238-AA-9	CC TUGS LLC			1	3FE	5,441,349	100.1250	5,448,150	5,441,349	5,441,349	0	0	0	0	6.400	6.400	MJSD	967	175,967	07/09/2018	09/30/2030
125248-AA-8	CED WIND HOLDINGS LLC			1	2Z	2,535,453	100.1520	2,539,307	2,535,453	2,535,453	0	0	0	0	4.410	4.410	JD	311	28,885	09/28/2018	12/31/2028
12527G-AD-5	CF INDUSTRIES INC				3FE	1,327,700	77.5000	1,100,500	1,420,000	1,330,016	0	2,316	0	0	4.950	5.420	JD	5,858	70,290	01/23/2018	06/01/2043
12527G-AE-3	CF INDUSTRIES INC				3FE	3,989,920	81.0000	3,240,000	4,000,000	3,990,696	0	171	0	0	5.375	5.390	MS	63,306	215,000	03/06/2014	03/15/2044
12527G-AF-0	CF INDUSTRIES INC				3FE	7,322,276	84.0000	5,863,200	6,980,000	7,269,939	0	(12,907)	0	0	5.150	4.750	MS	105,844	359,470	07/31/2014	03/15/2034
12542R-F#-2	CHS INC			1	2	4,300,000	100.9020	4,338,786	4,300,000	4,300,000	0	0	0	0	4.520	4.520	JD	109,058	97,180	06/09/2011	06/09/2021
12542R-G*-5	CHS INC			1	2	14,000,000	101.7970	14,251,580	14,000,000	14,000,000	0	0	0	0	4.670	4.670	JD	39,954	653,800	06/09/2011	06/09/2023
12543D-AU-4	CHS/COMMUNITY HEALTH SYSTEMS INC			2	4FE	1,057,424	92.7500	973,875	1,050,000	1,049,037	0	(1,351)	0	0	5.125	5.030	FA	22,422	52,147	05/31/2018	08/01/2021
125509-AZ-2	CIGNA CORPORATION				2FE	3,482,771	123.2110	3,727,133	3,025,000	3,315,815	0	(25,600)	0	0	7.875	6.370	MN	30,439	238,219	12/08/2010	05/15/2027
125509-BH-1	CIGNA CORPORATION				2FE	4,944,123	110.5890	5,529,450	5,000,000	4,956,237	0	1,242	0	0	6.150	6.220	MN	39,292	307,500	12/08/2010	11/15/2036
125509-BT-5	CIGNA CORP			2	2FE	1,998,680	103.8760	2,077,532	2,000,000	1,998,680	0	0	0	0	5.375	5.380	FA	40,611	107,500	11/03/2011	02/15/2042
125896-BP-4	CMS ENERGY CORP			2	2FE	6,977,810	98.3090	6,881,630	7,000,000	6,983,964	0	2,020	0	0	3.600	3.630	MN	32,200	252,000	11/04/2015	11/15/2025
12626P-AM-5	CRH AMERICA INC.			2	2FE	8,988,930	96.1100	8,649,954	9,000,000	8,992,455	0	1,023	0	0	3.875	3.890	MN	41,656	348,750	05/12/2015	05/18/2025
126307-AC-1	CSC HOLDINGS LLC				4FE	1,278,588	100.2500	1,167,913	1,165,000	1,167,081	0	(16,593)	0	0	8.625	7.110	FA	37,960	100,481	04/27/2010	02/15/2019
126307-AF-4	CSC HOLDINGS LLC				4FE	1,833,200	102.5000	1,845,000	1,800,000	1,811,747	0	(3,669)	0	0	6.750	6.480	MN	15,525	121,500	02/15/2012	11/15/2021
126307-AS-6	CSC HOLDINGS LLC			2	3FE	1,204,500	91.9680	1,103,616	1,200,000	1,204,363	0	(137)	0	0	5.375	5.310	FA	26,875	32,608	01/12/2018	02/01/2028
126307-AU-1	CSC HOLDINGS LLC			2	3FE	2,060,431	94.2500	1,979,250	2,100,000	2,062,845	0	2,413	0	0	5.500	5.790	MN	14,758	84,603	07/31/2018	05/15/2026
126408-GK-3	CSX CORP	LS			2FE	9,555,673	118.2630	9,638,475	8,150,000	9,430,195	0	(32,808)	0	0	6.150	4.830	MN	83,538	393,600	05/31/2018	05/01/2037
126408-GS-6	CSX CORP				2FE	8,748,024	118.5760	9,390,081	7,919,000	8,688,873	0	(18,075)	0	0	6.220	5.430	AO	83,462	473,964	05/31/2018	04/30/2040
126408-GW-7	CSX CORP			2	2FE	1,988,720	99.6260	1,992,536	2,000,000	1,990,212	0	223	0	0	4.750	4.780	MN	8,181	95,000	10/27/2011	05/30/2042
12656*-AG-7	CSLB HOLDINGS INC			1	1	2,200,000	98.3050	2,162,710	2,200,000	2,200,000	0	0	0	0	3.200	3.200	MS	18,578	70,400	03/27/2013	03/26/2023
12656*-AL-6	CSLB HOLDINGS INC			1	1	1,900,000	91.5200	1,738,880	1,900,000	1,900,000	0	0	0	0	2.970	2.970	AO	12,227	56,430	10/13/2016	10/13/2028
12656*-AM-4	CSLB HOLDINGS INC			1	1	1,900,000	89.3940	1,698,486	1,900,000	1,900,000	0	0	0	0	3.120	3.120	AO	12,844	59,280	10/13/2016	10/13/2031
126650-BJ-8	CVS CAREMARK CORP				2FE	1,662,651	112.8090	1,833,154	1,625,000	1,648,006	0	(2,045)	0	0	6.250	6.030	JD	8,464	101,563	12/16/2009	06/01/2027
126650-BR-0	CVS CAREMARK CORP				2FE	9,561,504	110.7650	10,315,572	9,313,000	9,527,610	0	(5,360)	0	0	6.125	5.920	MS	167,957	570,421	12/21/2010	09/15/2039
126650-BX-7	CVS CAREMARK CORP			2	2FE	14,512,696	105.5220	12,662,640	12,000,000	14,179,117	0	(58,021)	0	0	5.750	4.440	MN	88,167	690,000	07/09/2012	05/15/2041
126650-CC-2	CVS CAREMARK CORP			2	2FE	1,991,200	100.2790	2,005,588	2,000,000	1,995,224	0	859	0	0	4.000	4.050	JD	5,778	80,000	12/02/2013	12/05/2023
126650-CD-0	CVS CAREMARK CORP			2	2FE	798,448	101.1570	809,260	800,000	798,572	0	27	0	0	5.300	5.310	JD	3,062	42,400	12/02/2013	12/05/2043
126650-CM-0	CVS CAREMARK CORP			2	2FE	1,968,860	96.7400	1,934,815	2,000,000	1,972,291	0	1,056	0	0	4.875	4.990	JJ	43,604	97,500	07/13/2015	07/20/2035
126650-CN-8	CVS CAREMARK CORP			2	2FE	1,058,590	97.4630	974,638	1,000,000	1,055,560	0	(1,063)	0	0	5.125	4.750	JJ	22,920	51,250	12/16/2015	07/20/2045
126650-CQ-1	CVS HEALTH CORP			2	2FE	20,000	103.1760	20,635	20,000	20,000	0	0	0	0	4.750	4.750	JD	79	950	11/06/2014	12/01/2022
126650-CS-7	CVS HEALTH CORP			2	2FE	808,205	104.8020	804,879	768,000	793,925	0	(3,953)	0	0	5.000	4.320	JD	3,200	38,400	02/20/2015	12/01/2024
126650-CX-6	CVS HEALTH CORP			2	2FE	16,546,994	97.9180	16,401,392	16,750,000	16,560,258	0	13,264	0	0	4.300	4.450	MS	192,067	392,136	05/31/2018	03/25/2028
126650-CY-4	CVS HEALTH CORP	LS		2	2FE	4,900,700	95.9300	4,796,505	5,000,000	4,903,256	0	2,556	0	0	4.780	4.930	MS	63,733	130,122	03/06/2018	03/25/2038
126650-CZ-1	CVS HEALTH CORP			2	2FE	7,954,400	97.3900	7,791,217	8,000,000	7,955,177	0	777	0	0	5.050	5.080	MS	107,733	219,956	03/06/2018	03/25/2048
12673P-AH-8	CA INC			2	2FE	1,998,200	97.6210	1,952,422	2,000,000	1,998,725	0	324	0	0	3.600	3.610	FA	27,200	72,000	03/15/2017	08/15/2022
12673P-AJ-4	CA INC	LS		2	2FE	3,500,000	94.8250	3,318,903	3,500,000	3,500,000	0	0	0	0	4.700	4.700	MS	48,436	164,500	03/15/2017	03/15/2027
12701#-AA-1	CRG ISSUER 2017-1			2	1FE	10,500,000	99.4670	10,444,035	10,500,000	10,500,000	0	0	0	0	4.700	4.770	JAJO	111,038	493,500	07/27/2017	01/10/2024
12701#-AB-9	CRG ISSUER 2017-1			2	1FE	6,250,000	99.9930	6,249,563	6,250,000	6,250,000	0	0	0	0	5.300	5.400	JAJO	74,531	102,135	06/25/2018	07/10/2025
13034V-AA-2	CALIFORNIA INSTITUTE OF TECHNOLOGY				1FE	4,954,250	105.7610	5,288,080	5,000,000	4,954,250	0	0	0	0	4.700	4.740	MN	39,167	235,000	11/29/2011	11/01/2111
131347-CA-2	CALPINE CORP	LS		2	3FE	5,620,420	99.2500	5,415,080	5,456,000	5,485,443	0	(31,797)	0	0	6.000	5.330	JJ	150,949	319,440	05/31/2018	01/15/2022
14040H-BG-9	CAPITAL ONE FINANCIAL CORPORATION			2	2FE	1,434,123	93.3940	1,400,913	1,500,000	1,452,648	0	6,789	0	0	3.200	3.780	FA	19,467	48,000	03/02/2016	02/05/2025

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 Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
14149Y-AW-8	CARDINAL HEALTH INC				2FE	3,134,240	86.6560	2,599,680	3,000,000	3,125,621	0	(2,903)	0	0	4.600	4.310	MS	40,633	138,000	06/08/2016	03/15/2043
141781-BF-0	CARGILL INC				1FE	12,839,245	106.2930	12,754,169	11,999,000	12,818,732	0	(11,300)	0	0	4.760	4.320	MN	60,288	423,640	05/31/2018	11/23/2045
14268#-AA-2	CARLSBAD ENERGY HOLDINGS LLC			1	2FE	4,300,000	90.4320	3,888,576	4,300,000	4,300,000	0	0	0	0	4.120	4.120	MJSD	492	221,525	09/29/2017	10/31/2038
14313*-AA-1	CARMAX AUTO SUPERSTORES INC			1	2	300,000	99.2550	297,765	300,000	300,000	0	0	0	0	3.860	3.860	AO	2,059	11,580	06/22/2016	04/27/2023
14313*-AB-9	CARMAX AUTO SUPERSTORES INC			1	2	2,000,000	99.4720	1,989,440	2,000,000	2,000,000	0	0	0	0	4.170	4.170	AO	14,827	83,400	06/22/2016	04/27/2026
14313*-AC-7	CARMAX AUTO SUPERSTORES INC			1	2	3,200,000	98.9870	3,167,584	3,200,000	3,200,000	0	0	0	0	4.270	4.270	AO	24,292	136,640	06/22/2016	04/27/2028
144141-CY-2	CAROLINA POWER & LIGHT COMPANY				1FE	1,777,844	124.1250	1,890,433	1,523,000	1,730,857	0	(6,188)	0	0	6.300	5.170	AO	23,987	95,949	09/02/2009	04/01/2038
144141-CZ-9	PROGRESS ENERGY CAROLINAS INC	LS			1FE	1,998,160	100.0670	2,001,340	2,000,000	1,999,991	0	230	0	0	5.300	5.310	JJ	48,878	106,000	01/08/2009	01/15/2019
14456#-AA-4	CARRIX INC			1	2PL	2,000,000	98.3270	1,966,540	2,000,000	2,000,000	0	0	0	0	4.960	4.960	JJ	41,609	102,507	07/19/2017	07/31/2027
14456#-AB-2	CARRIX INC			1	2PL	4,950,000	97.7360	4,837,932	4,950,000	4,950,000	0	0	0	0	5.060	5.060	JJ	105,058	258,819	07/19/2017	07/31/2029
147528-D#-7	CASEYS GENERAL STORES INC. PRVT			1	2	758,460	101.6220	762,165	750,000	757,657	0	(9,263)	0	0	5.720	4.300	MS	10,963	32,175	05/31/2018	09/30/2019
147528-E#-6	CASEYS GENERAL STORES INC			1	2	7,000,000	99.6690	6,976,830	7,000,000	7,000,000	0	0	0	0	3.670	3.670	JD	9,991	256,900	06/17/2013	06/17/2028
147528-E@-8	CASEYS GENERAL STORES INC. PRVT			1	2	34,179,840	102.6520	34,901,680	34,000,000	34,133,170	0	(46,670)	0	0	5.220	4.950	FA	700,060	1,670,400	05/31/2018	08/09/2020
147528-F#-5	CASEYS GENERAL STORES INC			1	2	1,500,000	97.9180	1,468,770	1,500,000	1,500,000	0	0	0	0	3.720	3.720	AO	9,765	55,800	10/28/2016	10/28/2031
147528-F*-9	CASEYS GENERAL STORES INC			1	2	2,100,000	99.9040	2,097,984	2,100,000	2,100,000	0	0	0	0	3.750	3.750	JD	3,063	78,750	12/17/2013	12/17/2028
147528-F@-7	CASEYS GENERAL STORES INC			1	2	1,500,000	97.7370	1,466,055	1,500,000	1,500,000	0	0	0	0	3.650	3.650	MN	8,973	54,750	05/02/2016	05/02/2031
147528-G*-8	CASEYS GENERAL STORES INC.			1	2	500,000	98.7610	493,805	500,000	500,000	0	0	0	0	3.510	3.510	JD	878	17,550	06/13/2017	06/13/2025
147528-G@-6	CASEYS GENERAL STORES INC.			1	2	1,200,000	98.4410	1,181,292	1,200,000	1,200,000	0	0	0	0	3.770	3.770	FA	16,211	45,240	08/22/2017	08/22/2028
149123-BR-1	CATERPILLAR INC CORPORATE				1FE	7,050,150	149.1990	7,459,950	5,000,000	6,731,384	0	(47,416)	0	0	8.250	5.390	JD	18,333	412,500	12/08/2010	12/15/2038
14912L-4E-8	CATERPILLAR FINANC MTN				1FE	4,142,945	100.4630	4,169,215	4,150,000	4,149,883	0	935	0	0	7.150	7.170	FA	112,096	296,725	02/05/2009	02/15/2019
14912L-5X-5	CATERPILLAR FINANCIAL SERVICES COR				1FE	2,626,442	101.8740	2,648,727	2,600,000	2,626,068	0	(374)	0	0	3.750	3.520	MN	10,021	0	11/30/2018	11/24/2023
14916R-AD-6	CATHOLIC HEALTH INITIATIVES				2FE	564,216	90.4550	542,735	600,000	567,922	0	1,077	0	0	4.350	4.730	MN	4,350	26,100	06/10/2014	11/01/2042
14987B-AE-3	CC HOLDINGS GS V LLC/CROWN CASTLE	LS			2FE	2,000,000	99.0220	1,980,459	2,000,000	2,000,000	0	0	0	0	3.849	3.840	AO	16,251	76,980	12/11/2012	04/15/2023
15005#-AA-7	CED UPTON COUNTY SOLAR LLC			1	2	2,124,817	96.2800	2,045,774	2,124,817	2,124,817	0	0	0	0	4.450	4.450	JD	263	170,321	03/16/2017	06/30/2042
15089Q-AC-8	CELANESE US HOLDINGS LLC				2FE	532,188	105.1150	536,087	510,000	516,793	0	(2,553)	0	0	5.875	5.260	JD	1,332	29,963	02/07/2012	06/15/2021
15089Q-AD-6	CELANESE US HOLDINGS LLC	LS			2FE	198,220	102.7830	205,567	200,000	199,156	0	197	0	0	4.625	4.740	MS	2,724	9,250	10/29/2013	11/15/2022
151020-AS-3	CELGENE CORP			2	2FE	9,903,400	96.3090	9,630,960	10,000,000	9,931,938	0	8,817	0	0	3.875	3.990	FA	146,389	387,500	08/03/2015	08/15/2025
151020-AU-8	CELGENE CORP			2	2FE	3,029,031	92.5840	2,777,521	3,000,000	3,027,745	0	(513)	0	0	5.000	4.930	FA	56,667	150,000	03/02/2016	08/15/2045
15135B-AH-4	CENTENE ESCROW CORP			2	3FE	30,000	102.3750	30,713	30,000	30,000	0	0	0	0	6.125	6.120	FA	694	1,838	01/28/2016	02/15/2024
15137T-AA-8	CENTENE ESCROW I CORP			2	3FE	500,000	97.2500	486,250	500,000	500,000	0	0	0	0	5.375	5.370	JD	2,240	14,035	05/09/2018	06/01/2026
15189W-AH-3	CENTERPOINT ENERGY INC			2	2FE	10,043,700	117.3570	11,735,760	10,000,000	10,038,063	0	(870)	0	0	5.850	5.810	JJ	269,750	585,000	01/04/2011	01/15/2041
15189X-AN-8	CENTERPOINT ENERGY HOUSTON ELECTRI			2	1FE	197,850	105.8060	211,613	200,000	198,034	0	41	0	0	4.500	4.560	AO	2,250	9,000	03/12/2014	04/01/2044
15189Y-AD-8	CENTERPOINT ENERGY RESOURCES CORPO				2FE	4,840,705	112.9840	5,310,248	4,700,000	4,817,832	0	(3,548)	0	0	6.250	6.010	FA	122,396	293,750	12/08/2010	02/01/2037
161175-AZ-7	CHARTER COMMUNICATIONS OPERATING L	LS		2	2FE	9,479,657	102.7360	9,246,319	9,000,000	9,442,033	0	(17,131)	0	0	6.384	5.890	AO	108,528	574,560	09/22/2016	10/23/2035
161175-BA-1	CHARTER COMMUNICATIONS OPERATING L			2	2FE	5,199,150	103.2090	5,160,467	5,000,000	5,191,840	0	(2,858)	0	0	6.484	6.180	AO	61,238	324,200	03/02/2016	10/23/2045
163851-AE-8	CHEMOURS COMPANY	LS		2	3FE	1,240,737	90.0000	1,125,000	1,250,000	1,241,595	0	858	0	0	5.375	5.470	MN	8,585	67,188	02/13/2018	05/15/2027
164110-AB-7	CHENIERE ENERGY PARTNERS LP	LS		2	3FE	185,000	93.2500	172,513	185,000	185,000	0	0	0	0	5.250	5.250	AO	2,428	10,063	09/12/2017	10/01/2025
164110-AC-5	CHENIERE ENERGY PARTNERS LP			2	3FE	1,231,425	93.5000	1,159,400	1,240,000	1,231,504	0	79	0	0	5.625	5.730	AO	21,313	0	12/03/2018	10/01/2026
16412X-AG-0	CHENIERE CORPUS CHRISTI HOLDINGS L	LS		2	3FE	1,596,977	94.4050	1,529,361	1,620,000	1,596,680	0	(105)	0	0	5.125	5.330	JD	231	78,711	12/14/2018	06/30/2027
166754-AS-0	CHEVRON PHILLIPS CHEMICAL COMPANY			2	1FE	5,726,483	98.5550	5,666,948	5,750,000	5,727,818	0	1,336	0	0	3.700	3.740	JD	17,729	155,426	02/27/2018	06/01/2028
166764-BD-1	CHEVRON CORP	LS		2	1FE	10,000,000	99.2590	9,925,929	10,000,000	10,000,000	0	0	0	0	3.326	3.320	MN	40,651	332,600	11/09/2015	11/17/2025
166764-BL-3	CHEVRON CORP			2	1FE	1,375,000	96.3160	1,324,357	1,375,000	1,375,000	0	0	0	0	2.954	2.950	MN	5,077	40,618	05/09/2016	05/16/2026
16876A-AA-2	CINCINNATI CHILDREN S HOSPITAL MED				1FE	795,000	101.4970	806,902	795,000	795,000	0	0	0	0	4.268	4.260	MN	4,336	33,931	10/30/2014	05/15/2044
171232-AQ-4	CHUBB CORPORATION	SD			1FE	22,849,651	121.2300	23,033,871	19,000,000	22,241,403	0	(113,704)	0	0	6.000	4.550	MN	158,333	1,095,000	05/31/2018	05/11/2037
171265-A@-0	CHUGACH ELECTRIC ASSOCIATION INC.			1	1	10,656,668	104.9380	11,182,894	10,656,668	10,656,668	0	0	0	0	4.750	4.740	MS	149,045	506,192	01/21/2011	03/15/2041
171265-B#-7	CHUGACH ELECTRIC ASSOCIATION INC.			1	1	1,425,000	95.6800	1,363,440	1,425,000	1,425,000	0	0	0	0	3.430	3.430	MS	14,392	48,878	03/17/2017	03/15/2037
171265-B@-9	CHUGACH ELECTRIC ASSOCIATION INC.			1	1	8,468,875	104.7750	8,801,100	8,400,000	8,466,871	0	(2,004)	0	0	4.780	4.690	MS	118,225	332,210	05/31/2018	03/15/2042
171798-AD-3	CIMAREX ENERGY CO.	LS		2	2FE	1,009,071	92.8440	974,871	1,050,000	1,010,570	0	1,499	0	0	3.900	4.440	MN	5,233	20,475	08/15/2018	05/15/2027
172062-AE-1	CINCINNATI FINANCIAL CORPORATION	LS			1FE	254,787	117.1960	351,590	300,000	263,614	0	1,176	0	0	6.125	7.440	MN	3,063	18,375	09/30/2008	11/01/2034
172070-BT-0	CINCINNATI GAS & ELECTRIC CO				2FE	4,501,390	114.0230	4,674,943	4,100,000	4,286,544	0	(23,187)	0	0	6.900	6.030	JD	23,575	282,900	01/30/2006	06/01/2025
17275R-AD-4	CISCO SYSTEMS INC	LS			1FE	15,195,630	123.5040	18,649,142	15,100,000	15,216,845	0	(1,302)	0	0	5.900	5.820	FA	336,562	861,400	05/31/2018	02/15/2039
17275R-AE-2	CISCO SYSTEMS INC				1FE	1,696,158	100.2120	1,703,604	1,700,000	1,699,941	0	473	0	0	4.950	4.970	FA	31,790	84,150	02/09/2009	02/15/2019
17275R-AF-9	CISCO SYSTEMS INC				1FE	34,103,650	118.1320	41,346,292	35,000,000	34,236,572	0	18,493	0	0	5.500	5.670	JJ	887,639	1,925,000	11/09/2009	01/15/2040
17275R-AH-5	CISCO SYSTEMS INC				1FE	31,952,640	101.5410	32,493,153	32,000,000	31,993,916	0	5,600	0	0	4.450	4.460	JJ	656,622	1,446,250	11/09/2009	01/15/2020
172967-CT-6	CITIGROUP INC				2FE	4,177,558	110.1390	4,570,769	4,150,000	4,172,507	0	(841)	0	0	5.850	5.790	JD	13,488	242,775	04/20/2011	12/11/2034
172967-EP-2	C 6 7/8 03/05/38				2FE	4,294,190	122.6010	4,658,838	3,800,000	4,220,667	0	(11,590)	0	0	6.875	5.900	MS	84,181	261,250	04/20/2011	03/05/2038
172967-FX-4	CITIGROUP INC				2FE	4,972,000	113.0200	5,651,015	5,000,000	4,974,977	0	499	0	0	5.875	5.910	JJ	123,212	293,750	01/20/2012	01/30/2042

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 Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
172967-HD-6	CITIGROUP INC				2FE	1,995,400	100.2900	2,005,814	2,000,000	1,997,563	0	452	0	0	3.875	3.900	AO	14,208	77,500	10/21/2013	10/25/2023
172967-JU-6	CITIGROUP INC				2FE	7,967,355	97.5320	7,510,026	7,700,000	7,954,473	0	(4,993)	0	0	4.650	4.430	JJ	150,182	358,050	03/28/2016	07/30/2045
172967-LP-4	CITIGROUP INC			2	2FE	476,940	94.4670	472,339	500,000	478,012	0	1,072	0	0	3.668	4.230	JJ	7,998	9,170	06/04/2018	07/24/2028
172967-MD-0	CITIGROUP INC			2	2FE	1,999,040	97.8680	1,957,370	2,000,000	1,999,279	0	239	0	0	4.650	4.650	JJ	40,817	0	07/16/2018	07/23/2048
18055#-AX-0	CLARION LION PROPERTIES FUND HOLDI			1	1	500,000	98.0920	490,460	500,000	500,000	0	0	0	0	3.770	3.770	MN	3,142	18,850	05/01/2017	05/01/2027
18055#-AY-8	CLARION LION PROPERTIES FUND HOLDI			1	1	500,000	97.7220	488,610	500,000	500,000	0	0	0	0	3.820	3.820	MN	3,183	19,100	05/01/2017	05/01/2028
18055#-AZ-5	CLARION LION PROPERTIES FUND HOLDI			1	1	1,200,000	97.3790	1,168,548	1,200,000	1,200,000	0	0	0	0	3.870	3.870	MN	7,740	46,440	05/01/2017	05/01/2029
184496-AL-1	CLEAN HARBORS INC.			2	3FE	951,794	99.7500	932,663	935,000	935,000	0	(3,593)	0	0	5.125	5.120	JD	3,993	47,919	05/31/2018	06/01/2021
184691-A#-0	CLEARBRIDGE AMERICAN ENERGY MLP FU			1	1FE	1,576,164	101.0650	1,592,950	1,576,164	1,576,164	0	0	0	0	4.510	4.510	AO	15,007	71,085	10/15/2013	10/15/2023
184691-A@-2	CLEARBRIDGE AMERICAN ENERGY MLP FU			1	1FE	1,965,580	99.4440	1,954,651	1,965,580	1,965,580	0	0	0	0	3.890	3.890	AO	16,142	76,461	10/15/2013	10/15/2020
184691-B*-3	CLEARBRIDGE AMERICAN ENERGY MLP FU			1	1FE	1,302,000	101.6590	1,323,600	1,302,000	1,302,000	0	0	0	0	4.660	4.660	AO	12,809	60,673	10/15/2013	10/15/2025
184692-C*-0	CLEARBRIDGE AMERICAN ENERGY MLP FUND INC			1	1FE	1,068,530	98.7980	1,055,686	1,068,530	1,068,530	0	0	0	0	4.200	4.200	AO	7,604	44,878	04/30/2014	04/30/2026
18539U-AA-3	CLEARWAY ENERGY OPERATING LLC			2	3FE	25,000	95.5000	23,875	25,000	25,000	0	0	0	0	5.750	5.750	AO	359	0	09/17/2018	10/15/2025
185508-A#-5	CLECO POWER LLC			1	2	400,000	97.6670	390,668	400,000	400,000	0	0	0	0	3.680	3.680	MN	1,881	14,720	12/15/2015	11/15/2025
185508-A*-9	CLECO POWER LLC			1	2	10,849,764	98.5400	10,642,320	10,800,000	10,849,198	0	(566)	0	0	5.120	5.080	JD	23,040	552,960	05/31/2018	12/16/2041
185508-A@-7	CLECO POWER LLC			1	2	11,220,560	101.0190	11,314,128	11,200,000	11,219,449	0	(1,111)	0	0	4.330	4.300	MN	61,967	463,310	05/31/2018	05/15/2027
185899-AB-7	CLEVELAND-CLIFFS INC			2	3FE	731,250	93.0000	697,500	750,000	731,847	0	597	0	0	4.875	5.430	JJ	16,859	0	10/25/2018	01/15/2024
189054-AU-3	CLOROX COMPANY			2	2FE	1,998,140	99.8920	1,997,844	2,000,000	1,998,824	0	175	0	0	3.500	3.510	JD	3,111	70,000	12/04/2014	12/15/2024
195869-AG-7	COLONIAL PIPELINE CO 144A				1FE	999,730	134.0100	1,340,107	1,000,000	1,000,000	0	0	0	0	7.630	7.630	MN	6,570	76,300	04/02/2002	04/15/2032
195869-AQ-5	COLONIAL PIPELINE CO			2	1FE	988,260	96.0210	960,217	1,000,000	988,642	0	382	0	0	4.250	4.310	AO	8,972	23,139	03/27/2018	04/15/2048
20030N-AF-8	COMCAST CORPORATION				1FE	4,725,135	109.6280	5,234,747	4,775,000	4,789,047	0	1,938	0	0	5.650	5.570	JD	11,991	269,788	05/31/2018	06/15/2035
20030N-AM-3	COMCAST CORPORATION				1FE	15,093,476	119.3870	15,520,422	13,000,000	14,777,020	0	(59,972)	0	0	6.450	5.240	MS	246,892	838,500	03/02/2016	03/15/2037
20030N-AX-9	COMCAST CORPORATION				1FE	4,468,724	117.4340	4,462,518	3,800,000	4,459,939	0	(11,875)	0	0	6.400	4.970	MN	31,076	140,800	05/31/2018	05/15/2038
20030N-AY-7	COMCAST CORPORATION	LS			1FE	11,865,766	122.4550	14,082,360	11,500,000	11,843,232	0	(10,172)	0	0	6.550	6.260	JJ	376,625	753,250	03/02/2016	07/01/2039
20030N-BA-8	COMCAST CORP	LS			1FE	7,991,920	102.3650	8,189,232	8,000,000	7,998,833	0	948	0	0	5.150	5.160	MS	137,333	412,000	02/24/2010	03/01/2020
20030N-BB-6	COMCAST CORP				1FE	7,600,128	117.3590	7,041,546	6,000,000	7,488,944	0	(41,108)	0	0	6.400	4.550	MS	128,000	384,000	03/02/2016	03/01/2040
20030N-BE-0	COMCAST CORPORATION				1FE	13,988,520	99.0750	13,870,601	14,000,000	13,990,112	0	228	0	0	4.650	4.650	JJ	300,183	651,000	06/26/2012	07/15/2042
20030N-BT-7	COMCAST CORPORATION			2	1FE	492,450	86.0200	430,103	500,000	493,119	0	286	0	0	3.200	3.300	JJ	7,378	16,000	08/16/2016	07/15/2036
20030N-CJ-8	COMCAST CORPORATION			2	1FE	462,505	92.6780	463,391	500,000	462,898	0	393	0	0	3.900	4.480	MS	6,500	0	09/04/2018	03/01/2038
20030N-CL-3	COMCAST CORPORATION			2	1FE	499,670	101.0910	505,459	500,000	499,676	0	6	0	0	4.600	4.600	AO	5,494	0	10/02/2018	10/15/2038
20030N-CN-9	COMCAST CORPORATION			2	1FE	999,120	101.8210	1,018,220	1,000,000	999,130	0	10	0	0	4.950	4.950	AO	11,825	0	10/02/2018	10/15/2058
20030N-CT-6	COMCAST CORPORATION	LS		2	1FE	5,247,375	101.6050	5,334,289	5,250,000	5,247,454	0	79	0	0	4.150	4.150	AO	52,048	0	10/02/2018	10/15/2028
201723-AM-5	COMMERCIAL METALS COMPANY			2	3FE	1,250,938	92.7500	1,159,375	1,250,000	1,250,863	0	(74)	0	0	5.750	5.730	AO	15,174	32,344	05/09/2018	04/15/2026
20268M-AC-0	CBSLT_18-BGS			4	1FE	5,997,898	101.6740	6,100,477	6,000,000	5,996,906	0	(992)	0	0	3.990	4.000	MON	3,990	95,095	07/26/2018	09/25/2045
20269D-AC-9	CBSLT_18-AGS			4	1FE	999,572	100.3290	1,003,300	1,000,000	999,344	0	(228)	0	0	3.580	3.600	MON	597	27,745	03/09/2018	02/25/2044
202795-HG-8	COMMONWEALTH EDISON COMPANY	SD			1FE	4,978,200	116.0450	5,802,250	5,000,000	4,985,306	0	654	0	0	5.875	5.900	FA	122,396	293,750	01/14/2003	02/01/2033
202795-HK-9	COMMONWEALTH EDISON				1FE	308,310	118.0190	295,049	250,000	304,635	0	(2,148)	0	0	5.900	4.110	MS	4,343	14,750	03/31/2017	03/15/2036
202795-HV-5	COMMONWEALTH EDISON CO	LS		2	1FE	11,873,720	101.4180	12,170,172	12,000,000	11,975,489	0	14,684	0	0	4.000	4.130	FA	200,000	480,000	01/13/2011	08/01/2020
20338H-AB-9	COMMSCOPE TECHNOLOGIES FINANCE LLC	LS		2	3FE	2,906,100	81.0000	2,417,850	2,985,000	2,910,964	0	4,188	0	0	5.000	5.370	MS	43,946	114,375	10/17/2018	03/15/2027
20453K-AA-3	COMPASS BANK			2	2FE	4,950,950	95.8620	4,793,120	5,000,000	4,967,004	0	4,543	0	0	3.875	3.990	AO	43,594	193,750	04/07/2015	04/10/2025
207597-DV-4	CONNECTICUT LIGHT AND POWER CO				1FE	976,768	123.5440	942,641	763,000	969,303	0	(5,665)	0	0	6.350	4.150	JD	4,038	48,451	05/31/2018	06/01/2036
20825C-AP-9	CONOCOPHILLIPS				1FE	18,000,264	118.0830	17,712,495	15,000,000	17,699,825	0	(73,552)	0	0	5.900	4.450	MN	113,083	708,000	05/31/2018	05/15/2038
20825C-AQ-7	CONOCOPHILLIPS				1FE	6,800,042	124.3290	6,854,259	5,513,000	6,738,304	0	(23,773)	0	0	6.500	4.750	FA	149,310	244,595	05/31/2018	02/01/2039
20826F-AC-0	CONOCOPHILLIPS CO	LS		2	1FE	5,143,275	98.9570	4,947,874	5,000,000	5,141,526	0	(1,749)	0	0	4.300	4.110	MN	27,472	107,500	05/31/2018	11/15/2044
209111-EL-3	CONSOLIDATED EDISON COMPANY OF NEW				1FE	4,798,232	117.9300	4,717,211	4,000,000	4,722,976	0	(27,775)	0	0	5.850	4.340	MS	68,900	234,000	03/02/2016	03/15/2036
209111-EU-3	CONSOLIDATED EDISON COMPANY OF NEW				1FE	23,763,852	127.5910	21,690,504	17,000,000	23,139,554	0	(161,093)	0	0	6.750	4.020	AO	286,875	810,000	05/31/2018	04/01/2038
209111-EY-5	CONSOLIDATED EDISON CO OF NEW YORK	LS			1FE	1,992,440	113.2300	2,264,614	2,000,000	1,993,602	0	160	0	0	5.500	5.520	JD	9,167	110,000	12/02/2009	12/01/2039
209111-EZ-2	CONSOLIDATED EDISON CO OF NEW YORK				1FE	11,973,960	101.8350	12,220,200	12,000,000	11,995,490	0	2,935	0	0	4.450	4.470	JD	23,733	534,000	06/02/2010	06/15/2020
209111-FA-6	CONSOLIDATED EDISON CO OF NEW YORK				1FE	7,452,923	116.7900	6,861,418	5,875,000	7,221,337	0	(39,474)	0	0	5.700	4.060	JD	14,883	334,875	07/09/2012	06/15/2040
209111-FC-2	CONSOLIDATED EDISON CO OF NEW YORK			2	1FE	4,965,200	93.6840	4,684,205	5,000,000	4,969,191	0	760	0	0	3.950	3.990	MS	65,833	197,500	02/25/2013	03/01/2043
209111-FD-0	CONSOLIDATED EDISON CO OF NEW YORK			2	1FE	6,989,344	99.9490	6,896,518	6,900,000	6,988,624	0	(1,025)	0	0	4.450	4.360	MS	90,409	253,650	05/31/2018	03/15/2044
21036P-AL-2	CONSTELLATION BRANDS INC				2FE	2,559,527	100.8220	2,611,304	2,590,000	2,574,815	0	3,243	0	0	4.250	4.390	MN	18,346	108,163	05/31/2018	05/01/2023
21036P-AT-5	CONSTELLATION BRANDS INC			2	2FE	1,297,263	91.3960	1,302,394	1,425,000	1,297,570	0	307	0	0	4.500	5.090	MN	9,263	0	11/07/2018	05/09/2047
210518-C*-5	CONSUMERS ENERGY COMPANY			1	1	6,000,000	100.3110	6,018,660	6,000,000	6,000,000	0	0	0	0	3.770	3.770	AO	47,753	237,165	08/19/2010	10/15/2020
210518-CP-9	CONSUMERS ENERGY CO				1FE	1,433,751	117.8110	1,295,921	1,100,000	1,395,211	0	(11,530)	0	0	5.800	3.630	MS	18,786	55,100	05/31/2018	09/15/2035
210518-DA-1	CONSUMERS ENERGY COMPANY	LS		2	1FE	4,979,100	97.6240	4,881,239	5,000,000	4,979,636	0	379	0	0	3.950	3.970	JJ	91,069	197,500	02/15/2017	07/15/2047
212015-AQ-4	CONTINENTAL RESOURCES INC	LS		2	2FE	1,408,455	88.4910	1,327,377	1,500,000	1,408,781	0	326	0	0	4.900	5.340	JD	6,125	36,750	11/01/2018	06/01/2044

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 Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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	3,989,057	103.6140	4,051,387	3,910,054	3,976,714	0	(4,953)	0	0	6.000	5.680	FA	78,853	234,603	05/15/2014	02/28/2033
219350-AV-7	CORNING INC				2FE	10,330,305	108.5280	9,224,880	8,500,000	10,160,766	0	(45,571)	0	0	5.750	4.340	FA	184,639	488,750	01/07/2015	08/15/2040
219350-BK-0	CORNING INC			2	2FE	3,994,600	101.4430	4,057,720	4,000,000	3,994,684	0	84	0	0	5.350	5.350	MN	32,694	0	10/30/2018	11/15/2048
22025Y-AM-2	CORRECTIONS CORP OF AMERICA			2	3FE	90,325	97.7500	87,975	90,000	90,149	0	(78)	0	0	4.125	3.980	AO	928	2,269	05/31/2018	04/01/2020
22025Y-AP-5	CORRECTIONS CORP OF AMERICA	LS		2	3FE	867,925	92.5000	800,125	865,000	865,877	0	(291)	0	0	4.625	4.590	MN	6,668	38,388	05/31/2018	05/01/2023
224044-BV-8	COX COMMUNICATIONS INC 144A				2FE	6,921,849	124.6330	7,571,467	6,075,000	6,901,160	0	(14,110)	0	0	8.375	7.050	MS	169,594	434,453	05/31/2018	03/01/2039
224044-CC-9	COX COMMUNICATIONS INC			2	2FE	998,750	84.3290	843,296	1,000,000	998,972	0	23	0	0	4.500	4.500	JD	125	67,500	04/24/2013	06/30/2043
224044-CF-2	COX COMMUNICATIONS INC			2	2FE	6,647,606	91.1720	6,062,938	6,650,000	6,648,535	0	59	0	0	4.800	4.800	FA	133,000	319,200	12/01/2014	02/01/2035
224044-CJ-4	COX COMMUNICATIONS INC			2	2FE	995,220	92.1950	921,957	1,000,000	995,797	0	412	0	0	3.500	3.550	FA	13,222	35,778	07/24/2017	08/15/2027
228189-AB-2	CROWN AMERICAS LLC	LS			3FE	1,641,502	97.6250	1,601,050	1,640,000	1,641,114	0	(312)	0	0	4.500	4.470	JJ	34,030	73,350	05/31/2018	01/15/2023
228227-BD-5	CROWN CASTLE INTERNATIONAL CORP				2FE	3,247,070	103.8360	3,374,694	3,250,000	3,251,035	0	280	0	0	5.250	5.230	JJ	78,677	167,344	05/31/2018	01/15/2023
228227-BE-3	CROWN CASTLE INTERNATIONAL CORP	LS			2FE	837,910	102.8930	864,307	840,000	839,786	0	234	0	0	4.875	4.880	AO	8,645	39,731	05/31/2018	04/15/2022
22822R-BB-5	CROWN CASTLE TOWERS LLC			2	1FE	1,000,000	98.3370	983,370	1,000,000	1,000,000	0	0	0	0	3.222	3.220	MON	1,432	32,220	04/30/2015	05/15/2022
22822R-BD-1	CROWN CASTLE TOWERS LLC			2	1FE	2,635,412	97.1460	2,525,796	2,600,000	2,626,066	0	(4,831)	0	0	3.663	3.430	MON	4,233	95,238	01/10/2017	05/15/2025
22822V-AB-7	CROWN CASTLE INTERNATIONAL CORP	LS		2	2FE	10,449,598	99.5600	10,354,271	10,400,000	10,446,869	0	(2,728)	0	0	4.450	4.370	FA	174,836	231,400	05/31/2018	02/15/2026
231021-AQ-9	CUMMINS INC	LS		2	1FE	1,499,415	110.0870	1,651,313	1,500,000	1,499,572	0	9	0	0	4.875	4.870	AO	18,281	73,125	03/12/2014	10/01/2043
231021-AQ-9	CUMMINS INC	SD		2	1FE	2,372,779	110.0870	2,482,473	2,255,000	2,362,303	0	(2,388)	0	0	4.875	4.540	AO	27,483	109,931	03/12/2014	10/01/2043
233046-AF-8	DNKN_17-1A			4	2AM	6,435,000	96.5880	6,215,438	6,435,000	6,435,000	0	0	0	0	4.030	3.140	FMAN	29,535	278,780	09/14/2017	11/20/2047
23311R-AA-4	DCP MIDSTREAM LLC 144A				3FE	991,080	98.5000	985,000	1,000,000	992,665	0	190	0	0	6.750	6.820	MS	19,875	67,500	09/26/2007	09/15/2037
23325P-A@-3	DNP SELECT INCOME FUND			1	1FE	3,000,000	93.5270	2,805,810	3,000,000	3,000,000	0	0	0	0	3.000	3.000	JJ	39,750	90,000	07/22/2016	07/22/2026
23331A-BH-1	DR HORTON INC	LS		2	2FE	1,285,998	105.1360	1,335,231	1,270,000	1,281,714	0	(1,675)	0	0	5.750	5.500	FA	27,587	70,150	05/31/2018	08/15/2023
23338V-AE-6	DTE ELECTRIC CO			2	1FE	14,543,005	92.7850	13,639,483	14,700,000	14,546,864	0	2,294	0	0	3.700	3.760	MS	160,148	494,875	05/31/2018	03/15/2045
23338V-AF-3	DTE ELECTRIC CO			2	1FE	999,260	92.9160	929,162	1,000,000	999,310	0	14	0	0	3.700	3.700	JD	3,083	37,000	05/10/2016	06/01/2046
233851-BJ-2	DAIMLER FINANCE NORTH AMERICA LLC				1FE	990,390	96.3500	963,504	1,000,000	994,243	0	923	0	0	3.250	3.360	FA	13,542	32,500	07/24/2014	08/01/2024
233851-BW-3	DAIMLER FINANCE NORTH AMERICA LLC			1	1FE	6,985,790	94.0750	6,585,313	7,000,000	6,990,405	0	1,329	0	0	3.300	3.320	MN	26,950	231,000	05/11/2015	05/19/2025
233851-CB-8	DAIMLER FINANCE NORTH AMERICA LLC				1FE	2,986,230	95.0170	2,850,526	3,000,000	2,990,394	0	1,273	0	0	3.500	3.550	FA	43,167	105,000	07/28/2015	08/03/2025
235825-AE-6	DANA HOLDING CORP	LS		2	3FE	614,063	93.0000	581,250	625,000	614,704	0	641	0	0	5.500	5.830	JD	1,528	17,188	07/31/2018	12/15/2024
235851-AR-3	DANAHER CORP			2	1FE	4,234,672	103.1660	4,126,652	4,000,000	4,231,979	0	(2,693)	0	0	4.375	4.010	MS	51,528	87,500	05/31/2018	09/15/2045
23918K-AP-3	DAVITA INC	LS		2	3FE	675,531	99.5000	671,625	675,000	675,393	0	(138)	0	0	5.750	5.710	FA	14,662	38,094	05/31/2018	08/15/2022
244199-BC-8	DEERE & CO	LS			1FE	5,132,924	101.0690	5,216,171	5,161,000	5,158,305	0	3,279	0	0	4.375	4.440	AO	47,040	225,794	10/13/2009	10/16/2019
244199-BD-6	DEERE & CO	LS			1FE	490,863	114.0820	561,287	492,000	491,242	0	51	0	0	5.375	5.390	AO	5,509	26,445	10/13/2009	10/16/2029
24617#-AA-9	DELAWARE NORTH COMPANIES BOSTON			1	2PL	797,184	95.4350	760,793	797,184	797,184	0	0	0	0	3.820	3.820	MN	3,976	30,452	11/14/2014	11/14/2034
24618#-AG-5	DELAWARE NORTH COMPANIES INC			1	2	1,900,000	99.0400	1,881,760	1,900,000	1,900,000	0	0	0	0	3.930	3.930	JJ	31,320	74,670	07/31/2013	07/31/2023
24618#-AH-3	DELAWARE NORTH COMPANIES INC			1	2	300,000	93.3320	279,996	300,000	300,000	0	0	0	0	3.400	3.400	JD	453	10,200	12/15/2016	12/15/2026
24618#-AJ-9	DELAWARE NORTH COMPANIES INC			1	2	1,500,000	89.7000	1,345,500	1,500,000	1,500,000	0	0	0	0	3.650	3.650	JD	2,433	54,750	12/15/2016	12/15/2031
24618#-AK-6	DELAWARE NORTH COMPANIES INC			1	2	500,000	96.1350	480,675	500,000	500,000	0	0	0	0	4.040	4.040	JD	617	20,200	12/20/2017	12/20/2027
24618#-AL-4	DELAWARE NORTH COMPANIES INC			1	2	1,800,000	94.1590	1,694,862	1,800,000	1,800,000	0	0	0	0	4.290	4.290	JD	2,360	77,220	12/20/2017	12/20/2032
247109-BS-9	DELMARVA POWER & LIGHT CO			2	1FE	2,998,740	100.5390	3,016,194	3,000,000	2,999,332	0	124	0	0	3.500	3.500	MN	13,417	105,000	11/07/2013	11/15/2023
24713#-AG-9	DELOITTE & TOUCHE USA LLP PRVT			1	1	12,705,417	105.5440	11,512,736	10,907,997	11,490,332	0	(297,093)	0	0	7.820	4.620	AO	175,340	858,459	12/08/2010	04/17/2022
247138-AE-6	DELOITTE & TOUCHE USA LLP PRVT			1	1	17,912,615	115.9990	17,979,845	15,500,000	17,348,433	0	(157,199)	0	0	7.330	5.440	MN	129,395	1,140,900	04/27/2018	11/20/2026
247158-AK-0	DELOITTE & TOUCHE USA LLP			1	1	15,106,750	101.4840	15,324,084	15,100,000	15,106,043	0	(707)	0	0	4.350	4.340	MN	80,282	656,850	05/10/2018	11/17/2023
250847-EA-4	DETROIT EDISON				1FE	2,845,242	116.5520	2,622,420	2,250,000	2,789,514	0	(18,046)	0	0	5.700	3.880	AO	32,063	116,850	05/31/2018	10/01/2037
250847-EB-2	DETROIT EDISON CO				1FE	1,167,692	126.2390	1,113,428	882,000	1,149,232	0	(10,280)	0	0	6.625	4.160	JD	4,869	58,433	03/31/2017	06/01/2036
25271C-AL-6	DIAMOND OFFSHORE DRILLING INC.				4FE	16,770,010	61.0000	10,370,000	17,000,000	16,805,638	0	4,659	0	0	5.700	5.790	AO	204,567	969,000	01/15/2010	10/15/2039
25271C-AN-2	DIAMOND OFFSHORE DRILLING INC.			2	4FE	1,597,504	55.5000	888,000	1,600,000	1,597,712	0	47	0	0	4.875	4.880	MN	13,000	78,000	10/31/2013	11/01/2043
25272K-AD-5	DIAMOND 1 FINANCE CORPORATION/DIAM			2	2FE	2,999,130	99.8350	2,995,050	3,000,000	2,999,583	0	157	0	0	4.420	4.420	JD	5,893	132,600	05/17/2016	06/15/2021
25272K-AG-8	DIAMOND 1 FINANCE CORPORATION/DIAM			2	2FE	5,997,420	101.7640	6,105,840	6,000,000	5,998,377	0	314	0	0	5.450	5.450	JD	14,533	327,000	05/17/2016	06/15/2023
25272K-AK-9	DIAMOND 1 FINANCE CORPORATION/DIAM			2	2FE	3,164,028	100.4520	3,013,560	3,000,000	3,153,956	0	(10,072)	0	0	6.020	5.150	JD	8,027	180,600	05/31/2018	06/15/2026
25272K-AU-7	DIAMOND 1 FINANCE CORPORATION/DIAM			2	3FE	235,000	99.8880	234,738	235,000	235,000	0	0	0	0	5.875	5.870	JD	614	13,806	06/08/2016	06/15/2021
25272K-AW-3	DIAMOND 1 FINANCE CORP	LS		2	3FE	235,000	101.7500	239,113	235,000	235,000	0	0	0	0	7.125	7.120	JD	744	16,744	06/08/2016	06/15/2024
25278X-AH-2	DIAMONDBACK ENERGY INC	LS		2	3FE	557,000	97.5000	546,000	560,000	557,051	0	51	0	0	5.375	5.470	MN	2,592	15,050	11/20/2018	05/31/2025
254010-AB-7	DIGNITY HEALTH				1FE	924,748	93.8200	924,136	985,000	929,565	0	1,207	0	0	4.500	4.900	MN	7,388	44,325	09/18/2014	11/01/2042
254010-AE-1	DIGNITY HEALTH				1FE	2,520,090	100.2680	2,421,475	2,415,000	2,519,154	0	(579)	0	0	5.267	5.020	MN	21,200	127,198	06/28/2017	11/01/2064
25466A-AP-6	DISCOVER BANK			2	2FE	1,997,000	98.1310	1,962,622	2,000,000	1,997,072	0	72	0	0	4.650	4.660	MS	27,900	0	09/10/2018	09/13/2028
25468P-CP-9	WALT DISNEY COMPANY				1FE	3,960,440	101.1580	4,046,328	4,000,000	3,965,944	0	861	0	0	4.375	4.430	FA	65,625	175,000	08/17/2011	08/16/2041
254709-AL-2	DISCOVER FINANCIAL SERVICES			2	2FE	936,965	95.6690	956,695	1,000,000	954,020	0	6,303	0	0	3.750	4.610	MS	12,188	37,500	03/02/2016	03/04/2025
25470D-AD-1	DISCOVERY COMMUNICATIONS LLC				2FE	18,718,955	104.7770	17,812,209	17,000,000	18,554,504	0	(31,433)	0	0	6.350	5.610	JD	89,958	1,079,500	05/31/2018	06/01/2040

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 Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
25470D-AL-3	DISCOVERY COMMUNICATIONS LLC	LS		2	2FE	5,834,565	100.7820	5,795,019	5,750,000	5,830,696	0	(3,869)	0	0	4.900	4.660	MS	86,090	128,625	12/26/2018	03/11/2026
25470D-AZ-2	DISCOVERY COMMUNICATIONS LLC			2	2FE	747,675	98.7330	740,502	750,000	748,791	0	323	0	0	3.500	3.550	JD	1,167	27,000	05/18/2015	06/15/2022
25470X-AB-1	DISH DBS CORP	LS			4FE	4,783,363	102.0300	4,698,482	4,605,000	4,622,847	0	(25,320)	0	0	7.875	7.260	MS	120,881	362,644	08/25/2011	09/01/2019
25470X-AE-5	DISH DBS CORP	LS			4FE	2,770,041	98.9700	2,810,748	2,840,000	2,818,167	0	7,998	0	0	6.750	7.090	JD	15,975	191,700	10/14/2011	06/01/2021
25470X-AJ-4	DISH DBS CORP	LS			4FE	1,522,500	92.0000	1,380,000	1,500,000	1,510,677	0	(2,655)	0	0	5.875	5.650	JJ	40,635	88,125	01/13/2014	07/15/2022
25470X-AL-9	DISH DBS CORP	LS			4FE	236,225	83.2500	208,125	250,000	242,890	0	1,455	0	0	5.000	5.770	MS	3,681	12,500	11/15/2013	03/15/2023
25470X-AW-5	DISH DBS CORP	LS			4FE	997,500	80.5000	805,000	1,000,000	998,390	0	224	0	0	5.875	5.900	MN	7,507	58,750	02/19/2015	11/15/2024
25470X-AY-1	DISH DBS CORP	LS			4FE	347,156	82.7500	285,488	345,000	346,767	0	(169)	0	0	7.750	7.650	JJ	13,369	26,738	06/09/2016	07/01/2026
256882-AD-3	DOLPHIN SUBSIDIARY II INC	LS		2	3FE	3,935,000	104.4880	4,111,603	3,935,000	3,935,000	0	0	0	0	7.250	7.250	AO	60,227	285,288	09/26/2011	10/15/2021
257375-AF-2	DOMINION GAS HOLDINGS LLC			2	1FE	6,983,340	100.5800	7,040,649	7,000,000	6,984,905	0	310	0	0	4.800	4.810	MN	56,000	336,000	10/17/2013	11/01/2043
25755T-AH-3	DPABS_17-1A			4	2AM	888,750	97.9770	870,771	888,750	888,750	0	0	0	0	4.118	4.200	JAJO	6,710	36,599	06/12/2017	07/25/2047
25755T-AJ-9	DPABS_18-1A			4	2AM	1,791,000	98.6570	1,766,947	1,791,000	1,791,000	0	0	0	0	4.116	4.280	JAJO	13,515	37,064	04/18/2018	07/25/2048
25763#-AE-0	DONALDSON COMPANY INC			1	1	5,000,000	101.1700	5,058,500	5,000,000	5,000,000	0	0	0	0	3.720	3.720	MS	48,567	186,000	03/27/2014	03/27/2024
25763#-AG-5	DONALDSON COMPANY INC			1	1	5,000,000	93.3050	4,665,250	5,000,000	5,000,000	0	0	0	0	3.180	3.180	JD	7,067	238,500	06/25/2015	06/17/2030
260003-AG-3	DOVER CORP				2FE	998,180	123.0640	1,230,640	1,000,000	998,489	0	38	0	0	6.600	6.610	MS	19,433	66,000	03/11/2008	03/15/2038
260543-CE-1	DOW CHEMICAL CO			2	2FE	5,018,000	99.7830	4,989,160	5,000,000	5,016,363	0	(379)	0	0	5.250	5.220	MN	33,542	262,500	11/22/2013	11/15/2041
260543-CK-7	DOW CHEMICAL CO			2	2FE	7,322,700	91.7290	6,879,726	7,500,000	7,348,924	0	6,518	0	0	4.250	4.420	AO	79,688	318,750	09/09/2014	10/01/2034
26078J-AD-2	DOWDUPONT INC			2	2FE	11,000,000	103.7110	11,408,303	11,000,000	11,000,000	0	0	0	0	4.725	4.720	MN	47,644	0	11/14/2018	11/15/2028
26078J-AE-0	DOWDUPONT INC	LS		2	2FE	5,000,000	103.0780	5,153,946	5,000,000	5,000,000	0	0	0	0	5.319	5.310	MN	24,379	0	11/14/2018	11/15/2038
26078J-AF-7	DOWDUPONT INC			2	2FE	2,056,500	104.0310	2,080,627	2,000,000	2,056,417	0	(83)	0	0	5.419	5.230	MN	9,935	0	11/21/2018	11/15/2048
26138E-AJ-8	KEURIG DR PEPPER INC				2FE	2,991,506	119.4430	2,857,077	2,392,000	2,927,851	0	(12,656)	0	0	7.450	5.540	MN	29,701	149,522	05/31/2018	05/01/2038
263534-BZ-1	E I DU PONT DE NEMOURS AND CO				1FE	15,435,675	101.7380	15,769,406	15,500,000	15,492,223	0	7,144	0	0	4.625	4.670	JJ	330,559	716,875	11/04/2009	01/15/2020
26442C-AH-7	DUKE ENERGY CAROLINAS LLC				1FE	14,935,950	113.8850	17,082,831	15,000,000	14,949,059	0	1,282	0	0	5.300	5.320	FA	300,333	795,000	11/16/2009	02/15/2040
26622B-C@-2	DUQUESNE LIGHT HOLDINGS INC			1	1	6,115,588	104.9020	6,399,022	6,100,000	6,115,371	0	(217)	0	0	4.760	4.740	FA	120,983	285,600	05/31/2018	02/03/2042
26860#-AA-8	EIF PIO PICO LLC			1	2FE	2,997,497	92.0460	2,759,076	2,997,497	2,997,497	0	0	0	0	4.120	4.120	JD	343	187,748	02/11/2015	12/31/2041
26875P-AE-1	EOG RESOURCES INC.				1FE	4,986,700	101.6450	5,082,275	5,000,000	4,997,763	0	1,498	0	0	4.400	4.430	JD	18,333	220,000	05/17/2010	06/01/2020
26875P-AG-6	EOG RESOURCES INC.	LS			1FE	9,957,600	101.4550	10,145,530	10,000,000	9,989,716	0	4,634	0	0	4.100	4.150	FA	170,833	410,000	11/18/2010	02/01/2021
26875P-AN-1	EOG RESOURCES INC			2	1FE	5,476,405	94.5090	5,198,003	5,500,000	5,479,654	0	880	0	0	3.900	3.930	AO	53,625	214,500	03/12/2015	04/01/2035
26907Y-AA-2	ESH HOSPITALITY INC			2	3FE	1,189,788	93.0000	1,162,500	1,250,000	1,191,018	0	1,230	0	0	5.250	6.160	MN	10,938	19,688	11/19/2018	05/01/2025
26986*-AA-1	EAGLE SOLAR LLC			1	2Z	6,300,000	100.3260	6,320,538	6,300,000	6,300,000	0	0	0	0	4.820	4.820	JD	50,610	0	11/01/2018	12/31/2042
277432-AL-4	EASTMAN CHEMICAL CO			2	2FE	870,179	92.1530	921,533	1,000,000	876,627	0	2,403	0	0	4.800	5.760	MS	16,000	48,000	03/02/2016	09/01/2042
277432-AP-5	EASTMAN CHEMICAL COMPANY	LS		2	2FE	954,440	89.5250	895,254	1,000,000	957,548	0	802	0	0	4.650	4.940	AO	9,817	46,500	11/10/2014	10/15/2044
277432-AR-1	EASTMAN CHEMICAL COMPANY			2	2FE	995,060	96.4710	964,713	1,000,000	996,773	0	452	0	0	3.800	3.850	MS	11,189	38,000	11/10/2014	03/15/2025
277432-AW-0	EASTMAN CHEMICAL COMPANY	LS		2	2FE	2,478,150	99.2390	2,480,988	2,500,000	2,478,463	0	313	0	0	4.500	4.600	JD	17,188	0	10/30/2018	12/01/2028
278058-DB-5	EATON CORP				2FE	12,054,041	110.4400	13,363,240	12,100,000	12,063,679	0	1,099	0	0	5.800	5.820	MS	206,641	701,800	03/13/2007	03/15/2037
278058-DH-2	EATON CORP				2FE	5,816,400	100.9620	5,048,100	5,000,000	5,023,720	0	(105,756)	0	0	6.950	4.730	MS	97,493	347,500	01/06/2010	03/20/2019
278058-E#-5	EATON CORPORATION			1	2	19,200,000	98.8890	18,986,688	19,200,000	19,200,000	0	0	0	0	3.470	3.470	JD	29,611	666,240	06/28/2012	06/28/2021
278062-AD-6	TURLOCK CORP				2FE	3,987,520	98.7610	3,950,456	4,000,000	3,990,301	0	515	0	0	4.000	4.020	MN	26,222	160,000	11/14/2012	11/02/2032
278062-AE-4	TURLOCK CORP				2FE	2,988,330	93.8770	2,816,334	3,000,000	2,989,651	0	250	0	0	4.150	4.170	MN	20,404	124,500	11/14/2012	11/02/2042
278642-AL-7	EBAY INC.	LS		2	2FE	2,497,475	96.3920	2,409,813	2,500,000	2,498,489	0	241	0	0	3.450	3.460	FA	35,938	86,250	07/23/2014	08/01/2024
278865-AM-2	ECOLAB INC				1FE	376,172	115.2200	391,749	340,000	374,030	0	(804)	0	0	5.500	4.770	JD	1,195	18,700	03/02/2016	12/08/2041
278865-BA-7	ECOLAB INC			2	1FE	2,775,415	93.7000	2,599,249	2,774,000	2,775,415	0	0	0	0	3.950	3.940	JD	9,131	113,083	12/15/2017	12/01/2047
27889*-AC-3	ECOM ATLANTIC INC			1	1PL	2,934,620	105.4440	3,057,876	2,900,000	2,928,957	0	(5,663)	0	0	6.840	6.420	AO	43,529	184,680	05/31/2018	10/12/2021
27889*-AE-9	ECOM ATLANTIC INC			1	1PL	5,615,360	100.6940	5,538,170	5,500,000	5,596,140	0	(19,220)	0	0	5.050	4.350	MS	83,325	176,750	05/31/2018	09/13/2021
27889*-AF-6	ECOM ATLANTIC INC			1	1PL	1,500,000	102.0510	1,530,765	1,500,000	1,500,000	0	0	0	0	5.360	5.360	MS	24,120	80,400	09/13/2016	09/13/2023
28258#-AA-4	8POINT3 SOLAR INVESTCO 1 LLC			1	2FE	9,042,163	98.4800	8,904,722	9,042,163	9,042,163	0	0	0	0	4.680	4.680	FA	142,233	83,459	06/20/2018	11/30/2035
283677-AX-0	EL PASO ELECTRIC CO				2FE	16,853,640	127.6940	15,323,280	12,000,000	16,117,482	0	(128,959)	0	0	7.500	4.750	MS	265,000	900,000	07/09/2012	03/15/2038
283677-AZ-5	EL PASO ELECTRIC CO			2	2FE	1,570,515	104.0030	1,560,056	1,500,000	1,567,028	0	(1,349)	0	0	5.000	4.690	JD	6,250	75,000	03/21/2016	12/01/2044
28368E-AD-8	KINDER MORGAN INC				2FE	3,885,905	119.8020	4,366,812	3,645,000	3,860,210	0	(7,949)	0	0	7.800	7.060	FA	118,463	260,520	05/31/2018	08/01/2031
28368E-AE-6	KINDER MORGAN INC				2FE	2,531,331	119.7000	2,537,659	2,120,000	2,435,356	0	(15,491)	0	0	7.750	6.080	JJ	75,761	164,300	02/07/2012	01/15/2032
28370T-AD-1	EL PASO PIPELINE PARTNERS OPERATIN				2FE	4,967,000	115.3620	5,768,100	5,000,000	4,970,240	0	524	0	0	7.500	7.550	MN	47,917	375,000	11/16/2010	11/15/2040
28370T-AF-6	EL PASO PIPELINE PARTNERS OPERATIN	LS		2	2FE	1,403,604	87.1290	1,659,822	1,905,000	1,427,185	0	7,823	0	0	4.700	6.850	MN	14,923	89,535	10/05/2015	11/01/2042
28501*-AB-1	ELECTRIC TRANSMISSION TEXAS LLC PRVT			1	2	5,234,451	102.1750	5,313,100	5,200,000	5,223,952	0	(10,498)	0	0	5.590	5.200	AO	61,366	266,923	05/31/2018	04/15/2020
28501*-AC-9	ELECTRIC TRANSMISSION TEXAS LLC PRVT			1	2	4,298,188	105.0920	4,466,410	4,250,000	4,291,048	0	(7,140)	0	0	5.590	5.240	FA	89,091	218,010	05/31/2018	02/16/2022
28501*-AT-2	ELECTRIC TRANSMISSION TEXAS LLC			1	2	2,000,000	97.1840	1,943,680	2,000,000	2,000,000	0	0	0	0	3.600	3.600	MN	8,400	72,000	11/19/2013	11/19/2025
28501*-AU-9	ELECTRIC TRANSMISSION TEXAS LLC			1	2	2,800,000	97.9540	2,742,712	2,800,000	2,800,000	0	0	0	0	4.710	4.710	JD	6,594	131,880	06/13/2013	06/13/2043
286857-B*-7	ELIZABETHTOWN GAS CO			1	1FE	1,000,000	94.1930	941,930	1,000,000	1,000,000	0	0	0	0	4.290	4.290	JD	1,311	0	12/20/2018	12/20/2038

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 Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
291011-BD-5	EMERSON ELECTRIC CO				1FE	12,806,049	111.3150	14,807,241	13,302,000	12,883,489	0	10,482	0	0	5.250	5.500	MN	89,234	698,355	12/22/2009	11/15/2039
291011-BG-8	EMERSON ELECTRIC CO			2	1FE	498,420	97.7100	488,550	500,000	498,935	0	147	0	0	3.150	3.180	JD	1,313	15,750	05/18/2015	06/01/2025
29250R-AT-3	ENBRIDGE ENERGY PARTNERS LP			2	2FE	1,968,100	103.5250	2,070,514	2,000,000	1,972,090	0	647	0	0	5.500	5.610	MS	32,389	110,000	09/06/2011	09/15/2040
29252B-AA-7	ENBRIDGE PIPELINES SOUTHERN LIGHTS			1	1PL	2,601,800	97.3980	2,534,101	2,601,800	2,601,800	0	0	0	0	3.980	3.980	JD	288	156,428	08/18/2014	06/30/2040
29273A-AA-4	ENERGIZER HOLDINGS INC.			2	4FE	70,300	90.2500	63,175	70,000	70,183	0	(35)	0	0	5.500	5.430	JD	171	3,850	05/18/2015	06/15/2025
29273R-AJ-8	ENERGY TRANSFER OPERATING LP				2FE	791,648	111.7310	893,849	800,000	792,734	0	159	0	0	7.500	7.590	JJ	30,000	60,000	03/25/2008	07/01/2038
29273R-AK-5	ENERGY TRANSFER OPERATING LP				2FE	2,756,435	101.1880	2,206,910	2,181,000	2,197,699	0	(79,143)	0	0	9.700	5.860	MS	62,292	211,557	03/30/2010	03/15/2019
29273R-BC-2	ENERGY TRANSFER OPERATING LP			2	2FE	8,095,851	120.0630	8,262,736	6,882,000	7,657,101	0	(48,578)	0	0	8.250	6.740	MN	72,548	567,765	02/02/2006	11/15/2029
29273V-AC-4	ENERGY TRANSFER LP				3FE	4,218,700	104.0000	4,201,600	4,040,000	4,105,512	0	(26,562)	0	0	7.500	6.510	AO	63,967	281,250	05/31/2018	10/15/2020
29273V-AF-7	ENERGY TRANSFER LP			2	3FE	78,800	97.5000	78,000	80,000	79,081	0	83	0	0	5.500	5.670	JD	367	4,400	05/19/2015	06/01/2027
29336U-AD-9	ENLINK MIDSTREAM PARTNERS LP			2	3FE	1,018,750	78.1260	976,584	1,250,000	1,019,285	0	535	0	0	5.050	6.520	AO	15,781	0	11/07/2018	04/01/2045
29336U-AF-4	ENLINK MIDSTREAM PARTNERS LP	LS		2	3FE	1,184,863	90.2190	1,127,749	1,250,000	1,185,607	0	744	0	0	4.850	5.690	JJ	27,955	0	12/14/2018	07/15/2026
29364D-76-1	ENTERGY ARKANSAS INC				1FE	1,337,692	22.9700	1,513,769	65,902	1,349,043	0	2,503	0	0	4.900	6.170	MJSD	6,727	80,730	01/21/2014	12/01/2052
29364D-AR-1	ENTERGY ARKANSAS INC			2	1FE	997,180	98.8920	988,920	1,000,000	998,648	0	282	0	0	3.050	3.080	JD	2,542	30,500	05/22/2013	06/01/2023
29364D-AT-7	ENTERGY ARKANSAS INC			2	1FE	1,985,760	100.2550	2,005,100	2,000,000	1,986,709	0	246	0	0	4.950	4.990	JD	4,400	99,000	12/03/2014	12/15/2044
29364W-AV-0	ENTERGY LOUISIANA LLC			2	1FE	3,984,640	102.2500	4,090,017	4,000,000	3,986,084	0	257	0	0	4.950	4.970	JJ	91,300	198,000	11/18/2014	01/15/2045
29365T-AA-2	ENTERGY TEXAS INC				1FE	1,687,318	100.2760	1,704,692	1,700,000	1,699,855	0	1,699	0	0	7.125	7.230	FA	50,469	121,125	01/27/2009	02/01/2019
293791-AP-4	ENTERPRISE PRODUCTS OPERATING L.P.	LS			2FE	3,164,690	119.6750	3,590,274	3,000,000	3,133,111	0	(4,859)	0	0	6.650	6.200	AO	42,117	199,500	12/08/2010	10/15/2034
293791-AT-6	ENTERPRISE PRODUCTS OPERATING LP				2FE	2,077,631	105.6530	2,007,407	1,900,000	2,066,225	0	(6,582)	0	0	5.750	4.950	MS	36,417	109,250	03/17/2017	03/01/2035
29379V-AG-8	ENTERPRISE PRODUCTS OPERATING LLC	LS			2FE	9,424,735	112.8360	10,730,704	9,510,000	9,437,887	0	1,672	0	0	6.125	6.190	AO	122,970	582,488	01/26/2010	10/15/2039
29379V-AM-5	ENTERPRISE PRODUCTS OPERATING LP				2FE	2,793,817	126.5950	3,038,290	2,400,000	2,736,575	0	(8,786)	0	0	7.550	6.280	AO	38,253	181,200	12/08/2010	04/15/2038
29379V-AP-8	ENTERPRISE PRODUCTS OPERATING LLC				2FE	1,470,590	103.0580	1,520,110	1,475,000	1,474,093	0	508	0	0	5.200	5.230	MS	25,567	76,700	05/11/2010	09/01/2020
29379V-AT-0	ENTERPRISE PRODUCTS OPERATING LLC				2FE	5,966,640	109.3000	6,558,018	6,000,000	5,970,979	0	620	0	0	5.950	5.980	FA	148,750	357,000	01/04/2011	02/04/2041
29379V-AV-5	ENTERPRISE PRODUCTS OPERATING LLC				2FE	1,997,740	106.3600	2,127,218	2,000,000	1,997,961	0	42	0	0	5.700	5.700	FA	43,067	114,000	08/10/2011	02/15/2042
29379V-BC-6	ENTERPRISE PRODUCTS OPERATING LLC			2	2FE	2,197,740	100.4890	2,512,233	2,500,000	2,209,955	0	4,531	0	0	5.100	5.980	FA	48,167	127,500	03/02/2016	02/15/2045
29379V-BM-4	ENTERPRISE PRODUCTS OPERATING LLC	LS		2	2FE	3,500,000	82.8930	2,901,279	3,500,000	3,500,000	0	0	0	0	4.875	4.870	FA	63,984	170,625	08/07/2017	08/16/2077
29379V-BN-2	ENTERPRISE PRODUCTS OPERATING LLC			2	2FE	1,000,000	83.3260	833,265	1,000,000	1,000,000	0	0	0	0	5.250	5.250	FA	19,688	52,500	08/07/2017	08/16/2077
29379V-BR-3	ENTERPRISE PRODUCTS OPERATING LLC			2	2FE	500,000	82.7940	413,974	500,000	500,000	0	0	0	0	5.375	5.370	FA	10,153	13,438	02/01/2018	02/15/2078
29444U-AM-8	EQUINIX INC	LS		2	4FE	1,972,563	99.5000	1,935,275	1,945,000	1,956,337	0	(4,270)	0	0	5.375	5.090	AO	26,136	101,184	05/31/2018	04/01/2023
29444U-AR-7	EQUINIX INC	LS		2	3FE	839,925	97.7500	835,763	855,000	840,265	0	340	0	0	5.375	5.630	MN	5,872	27,950	10/10/2018	05/15/2027
294752-AH-3	EQUITY ONE INC.			2	2FE	2,345,225	99.8410	2,496,025	2,500,000	2,425,173	0	17,281	0	0	3.750	4.600	MN	11,979	93,750	12/05/2013	11/15/2022
29736R-AF-7	ESTEE LAUDER CO INC				1FE	1,140,632	93.6340	1,123,608	1,200,000	1,141,546	0	914	0	0	3.700	4.020	FA	16,773	22,200	05/31/2018	08/15/2042
29736R-AG-5	ESTEE LAUDER CO INC			2	1FE	105,157	104.7890	104,789	100,000	105,094	0	(63)	0	0	4.375	4.050	JD	194	4,375	05/31/2018	06/15/2045
29736R-AK-6	ESTEE LAUDER CO INC			2	1FE	4,986,950	101.1250	5,056,275	5,000,000	4,987,625	0	227	0	0	4.150	4.160	MS	61,097	207,500	02/06/2017	03/15/2047
30161M-AF-0	EXELON GENERATION CO LLC				2FE	9,128,165	101.2880	9,263,800	9,146,000	9,144,340	0	2,120	0	0	5.200	5.220	AO	118,898	475,592	09/16/2009	10/01/2019
30161M-AG-8	EXELON GENERATION CO LLC				2FE	11,892,685	104.2840	12,419,277	11,909,000	11,895,253	0	317	0	0	6.250	6.260	AO	186,078	744,313	09/16/2009	10/01/2039
30161M-AH-6	EXELON GENERATION CO LLC			2	2FE	4,994,700	100.4030	5,020,156	5,000,000	4,998,916	0	587	0	0	4.000	4.010	AO	50,000	200,000	09/27/2010	10/01/2020
30161N-AS-0	EXELON CORP			2	2FE	4,031,388	104.2390	4,169,562	4,000,000	4,030,208	0	(555)	0	0	5.100	5.040	JD	9,067	204,000	03/02/2016	06/15/2045
30161N-AV-3	EXELON CORP			2	2FE	646,685	94.0610	611,397	650,000	646,845	0	58	0	0	4.450	4.480	AO	6,106	28,925	04/04/2016	04/15/2046
30219G-AE-8	EXPRESS SCRIPTS HOLDING CO				2FE	2,974,410	102.8580	3,085,746	3,000,000	2,991,338	0	2,747	0	0	4.750	4.850	MN	18,208	142,500	11/14/2011	11/15/2021
30219G-AG-3	EXPRESS SCRIPTS HOLDING CO				2FE	4,557,600	111.6460	4,465,868	4,000,000	4,506,072	0	(11,369)	0	0	6.125	5.170	MN	31,306	245,000	12/16/2013	11/15/2041
30231G-AN-2	EXXON MOBIL CORP	LS		2	1FE	1,631,375	94.4800	1,653,416	1,750,000	1,632,928	0	1,553	0	0	3.567	3.980	MS	19,941	31,211	05/31/2018	03/06/2045
30306V-AA-7	FLNG LIQUEFACTION 3 LLC			1	2FE	18,300,000	98.6030	18,044,349	18,300,000	18,300,000	0	0	0	0	5.550	5.550	MS	256,734	245,449	07/03/2018	03/31/2039
303250-AE-4	FAIR ISAAC CORP			2	3FE	1,254,375	96.7500	1,209,375	1,250,000	1,254,081	0	(294)	0	0	5.250	5.190	MN	8,385	34,089	05/02/2018	05/15/2026
307000-AA-7	FAMILY DOLLAR STORES INC	LS			2FE	9,949,400	101.7500	10,175,000	10,000,000	9,987,304	0	5,643	0	0	5.000	5.060	FA	208,333	500,000	01/25/2011	02/01/2021
31331F-BC-4	FEDERAL EXPRESS CORPORATION PASS T				3AM	19,735	100.1500	19,155	19,126	19,142	0	(472)	0	0	8.250	6.020	JJ	728	1,578	12/05/2001	01/15/2019
313747-AU-1	FEDERAL REALTY INVESTMENT TRUST	LS		2	1FE	7,921,440	101.3080	8,104,672	8,000,000	7,957,033	0	7,539	0	0	3.950	4.060	JJ	145,711	316,000	12/04/2013	01/15/2024
313747-AV-9	FEDERAL REALTY INVESTMENT TRUST	LS		2	1FE	6,065,478	99.3270	5,802,730	5,842,000	6,050,666	0	(4,408)	0	0	4.500	4.260	JD	21,908	262,890	05/31/2018	12/01/2044
31428X-AX-4	FEDEX CORP				2FE	998,600	102.2000	1,022,003	1,000,000	998,841	0	51	0	0	4.900	4.910	JJ	22,594	49,000	01/06/2014	01/15/2034
31428X-BA-3	FEDEX CORP				2FE	9,638,686	90.6290	8,881,645	9,800,000	9,645,724	0	3,398	0	0	3.900	4.030	FA	159,250	284,700	08/29/2018	02/01/2035
31428X-BC-9	FEDEX CORP				2FE	499,225	96.7320	483,664	500,000	499,508	0	72	0	0	3.200	3.210	FA	6,667	16,000	01/06/2015	02/01/2025
31428X-BG-0	FEDEX CORP			2	2FE	1,493,415	91.0070	1,365,109	1,500,000	1,493,734	0	114	0	0	4.550	4.570	AO	17,063	68,250	03/21/2016	04/01/2046
316773-CH-1	FIFTH THIRD BANCORP				2FE	1,396,472	132.8550	1,859,978	1,400,000	1,396,934	0	64	0	0	8.250	8.270	MS	38,500	115,500	02/26/2008	03/01/2038
31740L-AA-1	FINANCIAL & RISK US HOLDINGS INC			2	4FE	2,008,395	96.5000	1,930,000	2,000,000	2,008,129	0	(266)	0	0	6.250	6.140	MN	31,250	0	09/18/2018	05/15/2026
319963-BN-3	FIRST DATA CORP			2	3FE	95,700	98.2500	93,338	95,000	95,247	0	(142)	0	0	5.375	5.200	FA	1,929	5,106	08/10/2015	08/15/2023
32008D-AA-4	FIRST DATA CORP			2	3FE	20,000	96.2500	19,250	20,000	20,000	0	0	0	0	5.000	5.000	JJ	461	1,000	11/05/2015	01/15/2024
32055R-B*-7	FIRST INDUSTRIAL LP			1	2FE	600,000	95.1590	570,954	600,000	600,000	0	0	0	0	3.860	3.860	FA	8,749	11,580	02/15/2018	02/15/2028

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 Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
32055R-B@-5	FIRST INDUSTRIAL LP			1	2FE	3,600,000	94.1260	3,388,536	3,600,000	3,600,000	0	0	0	0	3.960	3.960	FA	53,856	71,280	02/15/2018	02/15/2030
320844-PD-9	FIRST MERIT BANK				2FE	1,000,000	97.5990	975,990	1,000,000	1,000,000	0	0	0	0	4.270	4.270	MN	4,270	42,700	11/18/2014	11/25/2026
337358-BA-2	WELLS FARGO & COMPANY				1FE	2,713,480	126.0120	2,520,240	2,000,000	2,681,868	0	(27,777)	0	0	7.500	4.520	AO	31,667	150,000	11/08/2017	04/15/2035
337932-AC-1	FIRSTENERGY CORPORATION				2FE	4,456,139	126.4420	5,385,183	4,259,000	4,368,321	0	(5,100)	0	0	7.375	7.060	MN	40,135	314,101	03/01/2006	11/15/2031
33830J-AA-3	GUYS_17-1		4		2AM	1,042,125	101.9810	1,062,776	1,042,125	1,042,125	0	0	0	0	4.600	4.670	JAJO	8,789	47,938	05/24/2017	07/25/2047
33972P-AA-7	FLNG LIQUEFACTION 2 LLC			1	2FE	17,203,638	87.8360	15,195,755	17,300,000	17,207,318	0	3,680	0	0	4.125	4.180	MS	180,389	699,188	05/31/2018	03/31/2038
341081-ET-0	FLORIDA POWER AND LIGHT CO				1FE	2,131,300	109.6600	2,193,208	2,000,000	2,130,780	0	(520)	0	0	4.950	4.380	JD	8,250	49,500	11/21/2018	06/01/2035
341081-FA-0	FLORIDA POWER AND LIGHT CO				1FE	2,983,680	122.9110	3,687,330	3,000,000	2,986,811	0	363	0	0	5.950	5.980	FA	74,375	178,500	01/10/2008	02/01/2038
341081-FC-6	FLORIDA POWER AND LIGHT CO				1FE	18,435,900	121.8400	18,276,002	15,000,000	18,378,704	0	(57,196)	0	0	5.690	4.080	MS	284,500	426,750	05/31/2018	03/01/2040
341081-FD-4	FLORIDA POWER & LIGHT CO		2		1FE	9,975,200	115.9250	11,592,571	10,000,000	9,978,005	0	518	0	0	5.250	5.260	FA	218,750	525,000	12/06/2010	02/01/2041
341081-FH-5	FLORIDA POWER AND LIGHT CO		2		1FE	1,990,080	95.2910	1,905,831	2,000,000	1,991,275	0	219	0	0	3.800	3.820	JD	3,378	76,000	12/17/2012	12/15/2042
341099-CH-0	FLORIDA POWER CORPORATION	LS			1FE	10,936,049	125.0500	12,317,504	9,850,000	10,831,148	0	(33,231)	0	0	6.350	5.440	MS	184,168	625,475	03/02/2016	09/15/2037
341099-CM-9	DUKE ENERGY FLORIDA LLC				1FE	4,997,150	101.9030	5,095,150	5,000,000	4,999,577	0	322	0	0	4.550	4.550	AO	56,875	227,500	03/22/2010	04/01/2020
341099-CN-7	DUKE ENERGY FLORIDA LLC	LS			1FE	12,294,770	117.8340	11,783,460	10,000,000	12,256,537	0	(38,233)	0	0	5.650	4.050	AO	141,250	282,500	05/31/2018	04/01/2040
344868-AA-2	NFL TRUST V PRVT			1	1FE	35,404,481	103.6120	36,512,372	35,239,521	35,364,081	0	(40,401)	0	0	5.350	5.200	OCT	460,855	1,911,499	05/31/2018	10/05/2020
344888-AA-6	NFL TRUST VI			1	1FE	3,600,000	100.9810	3,635,316	3,600,000	3,600,000	0	0	0	0	3.560	3.560	OCT	31,328	129,940	10/25/2012	10/25/2024
34489*-AE-9	FOOTBALL CLUB TERM NOTES 2033 TRUS			1	1FE	1,000,000	103.0210	1,030,210	1,000,000	1,000,000	0	0	0	0	4.210	4.210	AO	10,057	5,964	08/15/2018	10/05/2033
34502*-AA-0	FOOTBALL CLUB TERM NOTES 2032 TRUS			1	1FE	500,000	98.5330	492,665	500,000	500,000	0	0	0	0	3.070	3.070	OCT	3,667	15,563	08/29/2017	10/05/2024
34502*-AB-8	FOOTBALL CLUB TERM NOTES 2032 TRUS			1	1	1,700,000	98.0160	1,666,272	1,700,000	1,700,000	0	0	0	0	3.310	3.310	OCT	13,442	57,052	08/29/2017	10/05/2027
345370-CA-6	FORD MOTOR COMPANY				2FE	4,854,132	103.1680	4,126,724	4,000,000	4,745,180	0	(40,705)	0	0	7.450	5.380	JJ	136,583	298,000	03/02/2016	07/16/2031
345397-VM-2	FORD MOTOR CREDIT CO LLC				2FE	2,007,724	103.8060	2,107,273	2,030,000	2,031,804	0	588	0	0	8.125	8.010	JJ	76,055	159,656	05/31/2018	01/15/2020
345397-VR-1	FORD MOTOR CREDIT CO LLC				2FE	2,200,368	101.9860	2,223,304	2,180,000	2,196,090	0	(4,278)	0	0	5.750	5.360	FA	52,229	114,425	05/31/2018	02/01/2021
345397-VU-4	FORD MOTOR CREDIT COMPANY LLC				2FE	7,921,159	102.5520	7,799,142	7,605,000	7,705,368	0	(35,397)	0	0	5.875	5.310	FA	184,923	446,794	02/07/2012	08/02/2021
345397-WF-6	FORD MOTOR CREDIT CO LLC				2FE	4,955,500	95.8590	4,792,993	5,000,000	4,981,146	0	4,576	0	0	4.250	4.360	MS	59,618	212,500	09/20/2012	09/20/2022
345838-AA-4	FOREST LABORATORIES INC		2		2FE	1,746,141	102.8890	1,791,313	1,741,000	1,745,277	0	(863)	0	0	5.000	4.900	JD	3,869	87,050	05/31/2018	12/15/2021
34959J-AG-3	FORTIVE CORP		2		2FE	1,046,262	94.3080	990,237	1,050,000	1,047,098	0	340	0	0	3.150	3.190	JD	1,470	33,075	06/06/2016	06/15/2026
34959J-AH-1	FORTIVE CORP		2		2FE	4,078,070	93.3650	3,734,620	4,000,000	4,074,438	0	(1,471)	0	0	4.300	4.180	JD	7,644	172,000	06/09/2016	06/15/2046
34984V-AB-6	FORUM ENERGY TECHNOLOGIES INC CORPORATE		2		4FE	555,244	88.0000	488,400	555,000	555,143	0	(101)	0	0	6.250	6.210	AO	8,672	32,656	05/31/2018	10/01/2021
350868-AA-9	FOUR CORNERS OPERATING PARTNERSHIP		1		2FE	1,000,000	99.1790	991,790	1,000,000	1,000,000	0	0	0	0	4.680	4.680	JD	3,120	46,800	06/07/2017	06/07/2024
35671D-BC-8	FREEPORT-MCMORAN COPPER & GOLD INC		2		3FE	390,000	76.1250	570,938	750,000	397,757	0	2,868	0	0	5.450	11.050	MS	12,035	40,875	02/28/2013	03/15/2043
35671D-BJ-3	FREEPORT-MCMORAN COPPER & GOLD INC		2		3FE	2,389,375	78.7500	3,543,750	4,500,000	2,499,649	0	42,403	0	0	5.400	11.560	MN	31,725	243,000	02/29/2016	11/14/2034
35802X-AD-5	FRESENIUS MEDICAL CARE US FINANCE				2FE	950,000	101.1260	960,697	950,000	950,000	0	0	0	0	5.625	5.620	JJ	22,414	53,438	01/17/2012	07/31/2019
35877#-AA-0	FRISCO HQ OPERATIONS LLC		1		2PL	5,500,000	95.4420	5,249,310	5,500,000	5,500,000	0	0	0	0	4.130	4.130	JD	10,096	298,450	08/22/2017	12/15/2037
358885-AA-9	FROEDTERT HEALTH INC				1FE	995,888	104.5680	1,061,365	1,015,000	996,942	0	338	0	0	4.686	4.800	AO	11,891	47,563	10/19/2015	04/01/2045
36158F-AD-2	GE GLOBAL INSURANCE HOLDING CORPOR				1FE	19,102,281	131.0180	20,962,880	16,000,000	18,235,517	0	(133,163)	0	0	7.750	6.030	JD	55,111	1,240,000	12/29/2011	06/15/2030
36162J-AB-2	THE GEO GROUP INC		2		4FE	290,000	87.7500	254,475	290,000	290,000	0	0	0	0	6.000	6.000	AO	3,673	17,400	04/11/2016	04/15/2026
361841-AD-1	GLP CAPITAL LP / GLP FINANCING II		2		2FE	2,444,100	100.8500	2,435,528	2,415,000	2,423,412	0	(4,776)	0	0	4.875	4.640	MN	19,622	116,147	05/31/2018	11/01/2020
361841-AF-6	GLP CAPITAL LP / GLP FINANCING II	LS	2		2FE	586,350	101.3700	593,015	585,000	586,215	0	(135)	0	0	5.375	5.320	MN	5,241	30,234	05/31/2018	11/01/2023
361841-AK-5	GLP CAPITAL LP / GLP FINANCING II				2FE	750,000	101.0000	757,500	750,000	750,000	0	0	0	0	5.750	5.750	JD	3,594	22,760	05/07/2018	06/01/2028
364725-BE-0	GANNETT CO INC	LS	2		3FE	3,111,602	100.2500	3,057,625	3,050,000	3,075,193	0	(8,728)	0	0	6.375	6.000	AO	41,048	190,931	05/31/2018	10/15/2023
369550-BD-9	GENERAL DYNAMICS CORP		2		1FE	2,988,400	100.6850	3,020,578	3,000,000	2,988,592	0	192	0	0	3.375	3.460	MN	12,938	0	11/30/2018	05/15/2023
369604-BG-7	GENERAL ELECTRIC CO	LS			2FE	2,971,830	93.4040	2,802,143	3,000,000	2,984,160	0	2,737	0	0	3.375	3.480	MS	30,938	101,250	03/06/2014	03/11/2024
369604-BH-5	GENERAL ELECTRIC CO				2FE	13,772,350	81.6570	12,879,838	15,773,000	13,776,733	0	2,002	0	0	4.500	5.410	MS	216,879	180,000	12/19/2018	03/11/2044
36962G-3P-7	GENERAL ELECTRIC CO				2FE	2,541,894	95.7030	2,467,241	2,578,000	2,548,637	0	812	0	0	5.875	5.970	JJ	70,259	151,458	01/08/2008	01/14/2038
36962G-5J-9	GENERAL ELECTRIC CO				2FE	3,991,440	100.2950	4,011,824	4,000,000	3,997,199	0	918	0	0	4.650	4.670	AO	38,233	186,000	10/12/2011	10/17/2021
36962G-6S-8	GENERAL ELECTRIC CO				2FE	286,460	93.3100	267,802	287,000	286,763	0	55	0	0	3.100	3.120	JJ	4,251	8,897	01/03/2013	01/09/2023
370334-BH-6	GENERAL MILLS INC				2FE	6,391,335	100.2480	6,265,500	6,250,000	6,252,333	0	(18,840)	0	0	5.650	5.300	FA	133,403	353,125	07/21/2010	02/15/2019
370334-CG-7	GENERAL MILLS INC	LS	2		2FE	1,995,960	97.9580	1,959,162	2,000,000	1,996,193	0	233	0	0	4.200	4.220	AO	17,267	42,000	04/03/2018	04/17/2028
370334-CH-5	GENERAL MILLS INC	LS	2		2FE	2,995,320	92.8810	2,786,438	3,000,000	2,995,424	0	104	0	0	4.550	4.560	AO	28,058	68,250	04/03/2018	04/17/2038
370334-CJ-1	GENERAL MILLS INC		2		2FE	998,080	91.6420	916,420	1,000,000	998,101	0	21	0	0	4.700	4.710	AO	9,661	23,500	04/03/2018	04/17/2048
37045V-AE-0	GENERAL MOTORS CO	LS			2FE	6,150,092	100.2190	6,023,203	6,010,000	6,122,203	0	(13,848)	0	0	4.875	4.430	AO	72,433	226,688	05/31/2018	10/02/2023
37045V-AF-7	GENERAL MOTORS CO				2FE	1,839,652	93.7340	1,710,651	1,825,000	1,839,357	0	(162)	0	0	6.250	6.180	AO	28,199	109,531	05/31/2018	10/02/2043
37045V-AG-5	GENERAL MOTORS CO	LS			2FE	79,418	93.4690	74,775	80,000	79,619	0	52	0	0	4.000	4.080	AO	800	3,200	11/04/2014	04/01/2025
37045V-AH-3	GENERAL MOTORS CO				2FE	79,007	85.1010	68,081	80,000	79,132	0	34	0	0	5.000	5.090	AO	1,000	4,000	11/04/2014	04/01/2035
37045V-AJ-9	GENERAL MOTORS CO				2FE	302,913	82.8750	232,051	280,000	301,373	0	(422)	0	0	5.200	4.680	AO	3,640	14,560	02/09/2015	04/01/2045
37045V-AK-6	GENERAL MOTORS CO		2		2FE	4,746,200	97.4320	4,628,046	4,750,000	4,747,071	0	89	0	0	6.600	6.600	AO	78,375	313,500	02/18/2016	04/01/2036
37045V-AN-0	GENERAL MOTORS CO		2		2FE	119,822	90.1340	108,161	120,000	119,852	0	18	0	0	4.200	4.210	AO	1,260	5,796	08/02/2017	10/01/2027

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
37045X-AZ-9	GENERAL MOTORS FINANCIAL CO INC	LS		2	2FE	4,993,150	94.7750	4,738,785	5,000,000	4,995,202	0	623	0	0	4.300	4.310	JJ	100,333	215,000	07/08/2015	07/13/2025
37045X-CK-0	GENERAL MOTORS FINANCIAL CO INC			2	2FE	4,997,300	94.7540	4,737,716	5,000,000	4,998,570	0	1,270	0	0	4.350	4.350	AO	49,542	108,146	04/05/2018	04/09/2025
37186L-AA-9	GENESIS SOLAR CORP			1	1FE	8,155,341	101.3100	8,262,176	8,155,341	8,155,341	0	0	0	0	3.875	3.870	FA	119,385	316,020	08/26/2011	02/15/2038
37186L-AB-7	GENESIS SOLAR CORP			1	2FE	2,038,835	99.5000	2,028,641	2,038,835	2,038,835	0	0	0	0	5.125	5.120	FA	39,474	104,490	08/26/2011	02/15/2038
372460-C#-0	GENUINE PARTS COMPANY			1	2	1,300,000	93.6170	1,217,021	1,300,000	1,300,000	0	0	0	0	3.700	3.700	AO	8,150	48,100	10/30/2017	10/30/2027
372460-D*-3	GENUINE PARTS COMPANY			1	2	2,558,050	111.6360	2,456,005	2,514,930	2,514,930	0	0	0	(126,830)	1.400	1.400	AO	5,966	36,189	10/30/2017	10/30/2024
373298-BP-2	GEORGIA-PACIFIC LLC				1FE	1,870,000	125.5240	2,133,908	1,700,000	1,816,800	0	(8,869)	0	0	7.250	6.270	JD	10,271	123,250	09/29/2011	06/01/2028
373298-BR-8	GP 7.75 11/15/2029				1FE	5,034,331	133.7060	5,655,772	4,230,000	4,812,199	0	(37,757)	0	0	7.750	5.980	MN	41,889	327,825	05/07/2012	11/15/2029
373298-BU-1	GEORGIA-PACIFIC CORP				1FE	1,732,013	146.2640	1,828,300	1,250,000	1,616,727	0	(20,155)	0	0	8.875	5.560	MN	14,175	110,938	05/07/2012	05/15/2031
373298-CF-3	GEORGIA-PACIFIC LLC				1FE	4,786,830	120.0600	4,898,456	4,080,000	4,435,519	0	(58,151)	0	0	8.000	5.910	JJ	150,507	321,200	05/31/2018	01/15/2024
37331N-AB-7	GEORGIA-PACIFIC LLC				1FE	1,898,617	103.5970	1,963,178	1,895,000	1,902,979	0	(2,010)	0	0	5.400	5.140	MN	17,055	95,580	05/31/2018	11/01/2020
373334-JN-2	GEORGIA POWER COMPANY				2FE	5,230,470	116.3220	6,106,905	5,250,000	5,233,569	0	415	0	0	5.950	5.970	FA	130,156	312,375	02/04/2009	02/01/2039
373334-JP-7	GEORGIA POWER COMPANY				2FE	12,767,232	100.7730	12,899,059	12,800,000	12,796,355	0	3,821	0	0	4.250	4.280	JD	45,333	544,000	12/08/2009	12/01/2019
373334-JR-3	GEORGIA POWER COMPANY				2FE	1,172,432	107.5790	1,075,790	1,000,000	1,147,119	0	(4,101)	0	0	5.400	4.330	JD	4,500	54,000	12/29/2011	06/01/2040
373334-JS-1	GEORGIA POWER CO				2FE	10,669,475	98.9920	9,899,253	10,000,000	10,573,054	0	(15,690)	0	0	4.750	4.330	MS	158,333	475,000	12/29/2011	09/01/2040
373334-JW-2	GEORGIA POWER CO				2FE	2,921,805	92.2330	2,766,998	3,000,000	2,926,637	0	1,773	0	0	4.300	4.470	MS	37,983	129,000	03/02/2016	03/15/2042
373334-KA-8	GEORGIA POWER CO	LS			2FE	7,947,920	91.8860	7,350,952	8,000,000	7,953,525	0	1,069	0	0	4.300	4.330	MS	101,289	344,000	03/12/2013	03/15/2043
375558-AS-2	GILEAD SCIENCES INC			2	1FE	5,728,285	110.4790	5,523,955	5,000,000	5,682,746	0	(16,994)	0	0	5.650	4.660	JD	23,542	282,500	03/02/2016	12/01/2041
375558-AX-1	GILEAD SCIENCES INC			2	1FE	13,388,026	100.4240	13,306,245	13,250,000	13,381,379	0	(2,843)	0	0	4.800	4.730	AO	159,000	636,000	03/02/2016	04/01/2044
375558-AZ-6	GILEAD SCIENCES INC			2	1FE	999,060	98.7200	987,205	1,000,000	999,455	0	79	0	0	3.500	3.510	FA	14,583	35,000	11/12/2014	02/01/2025
375558-BA-0	GILEAD SCIENCES INC			2	1FE	5,964,780	96.2980	5,777,914	6,000,000	5,968,064	0	631	0	0	4.500	4.530	FA	112,500	270,000	11/12/2014	02/01/2045
37636#-AK-6	GIVAUDAN UNITED STATES INC			1	2	4,700,000	96.8660	4,552,702	4,700,000	4,700,000	0	0	0	0	3.300	3.300	FA	62,471	155,100	02/06/2013	02/06/2023
377316-AM-6	PH GLATFELTER CO			2	3FE	545,100	99.1250	540,231	545,000	545,000	0	(100)	0	0	5.375	5.370	AO	6,184	28,756	05/31/2018	10/15/2020
377372-AE-7	GLAXOSMITHKLINE CAPITAL INC				1FE	27,328,172	125.7820	25,156,446	20,000,000	26,324,691	0	(197,889)	0	0	6.375	4.000	MN	162,917	1,155,469	05/31/2018	05/15/2038
377372-AH-0	GLAXOSMITHKLINE CAPITAL INC				1FE	1,169,441	98.2870	1,214,836	1,236,000	1,203,610	0	7,023	0	0	2.800	3.470	MS	9,902	34,608	10/08/2013	03/18/2023
38141G-FD-1	GOLDMAN SACHS GROUP INC	LS			2FE	795,624	113.0390	904,313	800,000	796,384	0	94	0	0	6.750	6.790	AO	13,500	54,000	09/26/2007	10/01/2037
38141G-GM-0	GOLDMAN SACHS GROUP INC/THE				1FE	10,135,110	114.0550	11,405,570	10,000,000	10,120,137	0	(2,551)	0	0	6.250	6.140	FA	260,417	625,000	04/20/2011	02/01/2041
38143Y-AC-7	GOLDMAN SACHS GROUP INC				2FE	6,798,330	111.3010	7,791,091	7,000,000	6,827,768	0	4,876	0	0	6.450	6.680	MN	75,250	451,500	12/29/2011	05/01/2036
382550-BE-0	GOODYEAR TIRE & RUBBER CO	LS		2	3FE	40,000	98.0000	39,200	40,000	40,000	0	0	0	0	5.125	5.120	MN	262	2,050	11/02/2015	11/15/2023
382550-BF-7	GOODYEAR TIRE & RUBBER COMPANY (TH	LS		2	3FE	491,875	90.0000	450,000	500,000	492,721	0	846	0	0	5.000	5.230	MN	2,153	25,000	03/14/2018	05/31/2026
382550-BG-5	GOODYEAR TIRE & RUBBER COMPANY (TH	LS		2	3FE	685,331	87.7500	614,250	700,000	686,700	0	1,192	0	0	4.875	5.160	MS	10,048	30,103	03/14/2018	03/15/2027
383909-AE-8	WR GRACE & CO (CONNECTICUT DIVISIO				3FE	1,326,875	99.0000	1,267,200	1,280,000	1,301,208	0	(7,100)	0	0	5.125	4.470	AO	16,400	65,600	02/18/2015	10/01/2021
383909-AF-5	WR GRACE & CO (CONNECTICUT DIVISIO				3FE	30,350	99.5000	29,850	30,000	30,223	0	(32)	0	0	5.625	5.470	AO	422	1,688	09/12/2014	10/01/2024
384637-AA-2	GRAHAM HOLDINGS CO			2	3FE	1,250,000	100.2500	1,253,125	1,250,000	1,250,000	0	0	0	0	5.750	5.750	JD	5,990	36,137	05/24/2018	06/01/2026
384802-AB-0	WW GRAINGER INC			2	1FE	1,070,257	102.8770	1,028,776	1,000,000	1,066,516	0	(1,400)	0	0	4.600	4.170	JD	2,044	46,000	03/02/2016	06/15/2045
384802-AC-8	WW GRAINGER INC			2	1FE	8,740,336	90.5460	7,968,118	8,800,000	8,743,295	0	1,165	0	0	3.750	3.780	MN	42,167	330,000	05/09/2016	05/15/2046
387328-A#-4	GRANITE CONSTR INC PRVT			1	2	993,570	101.4580	994,288	980,000	992,547	0	(14,259)	0	0	6.110	4.700	JD	3,160	60,538	05/31/2018	12/12/2019
38869P-AK-0	GRAPHIC PACKAGING INTERNATIONAL IN			2	3FE	865,581	99.7500	862,838	865,000	865,423	0	(112)	0	0	4.750	4.720	AO	8,674	38,713	05/31/2018	04/15/2021
38869P-AL-8	GRAPHIC PACKAGING INTERNATIONAL IN			2	3FE	232,478	98.5000	219,655	223,000	227,973	0	(1,243)	0	0	4.875	4.200	MN	1,389	10,871	02/18/2015	11/15/2022
39121J-B#-6	GREAT RIVER ENERGY			1	1	1,300,000	100.7490	1,309,737	1,300,000	1,300,000	0	0	0	0	4.620	4.620	AO	15,015	60,060	02/04/2015	10/01/2044
39121J-B@-8	GREAT RIVER ENERGY			1	1	4,926,350	98.2280	4,911,400	5,000,000	4,929,131	0	2,781	0	0	4.110	4.250	AO	51,375	102,750	04/26/2018	10/01/2035
39121J-C@-7	GREAT RIVER ENERGY			1	1	8,930,000	93.6990	8,367,321	8,930,000	8,930,000	0	0	0	0	3.590	3.590	AO	67,679	360,660	08/30/2017	10/15/2045
391228-AA-7	GREAT RIVER HYDRO LLC			1	2PL	8,000,000	100.0460	8,003,680	8,000,000	8,000,000	0	0	0	0	4.940	4.940	FA	132,831	395,200	04/18/2017	04/19/2032
39278*-AA-1	GREEN COUNTRY ENERGY LLC PRVT			1	3FE	2,254,568	107.2630	2,418,318	2,254,568	2,254,568	0	0	0	0	7.210	7.200	FMAN	23,029	162,554	06/10/2003	02/10/2024
39808C-A*-6	GRIDIRON FUNDING LLC			1	2PL	7,190,155	107.1110	7,497,770	7,000,000	7,180,861	0	(9,294)	0	0	5.640	5.230	MJSD	1,097	434,280	05/31/2018	06/30/2027
402479-CE-7	GULF POWER CO			2	1FE	506,230	103.8200	519,100	500,000	506,019	0	(130)	0	0	4.550	4.470	AO	5,688	22,750	02/27/2017	10/01/2044
404119-BN-8	HCA INC				3FE	1,825,900	99.0000	1,806,750	1,825,000	1,825,828	0	(72)	0	0	5.000	4.990	MS	26,868	88,125	05/31/2018	03/15/2024
404119-BQ-1	HCA INC				3FE	175,000	99.5000	174,125	175,000	175,000	0	0	0	0	5.250	5.250	AO	1,940	9,188	10/07/2014	04/15/2025
404119-BV-0	HCA INC			2	3FE	4,106,000	94.7500	3,903,700	4,120,000	4,106,121	0	121	0	0	5.500	5.520	JD	10,071	195,800	10/24/2018	06/15/2047
404121-AC-9	HCA INC	LS			3FE	4,223,000	102.5000	4,294,750	4,190,000	4,195,519	0	(4,649)	0	0	6.500	6.360	FA	102,888	272,350	02/07/2012	02/15/2020
404121-AF-2	HCA INC				3FE	1,465,500	98.5000	1,477,500	1,500,000	1,481,956	0	3,639	0	0	4.750	5.060	MN	11,875	71,250	01/15/2014	05/01/2023
404121-AJ-4	HCA INC			2	3FE	1,248,750	96.5000	1,206,250	1,250,000	1,248,846	0	96	0	0	5.625	5.630	MS	25,000	0	08/15/2018	09/01/2028
40414L-AE-9	HCP INC			2	2FE	1,133,332	123.1660	1,293,249	1,050,000	1,128,811	0	(1,725)	0	0	6.750	6.110	FA	29,531	70,875	03/02/2016	02/01/2041
40415R-AS-4	HD SUPPLY INC			2	3FE	1,750,000	97.0000	1,697,500	1,750,000	1,750,000	0	0	0	0	5.375	5.370	AO	20,903	0	10/01/2018	10/15/2026
40434C-AD-7	HSBC USA INC				1FE	995,740	98.4270	984,279	1,000,000	997,482	0	410	0	0	3.500	3.550	JD	778	35,097	06/16/2014	06/23/2024
40447#-AE-5	HMSHOST CORP			1	1PL	12,500,000	103.6540	12,956,750	12,500,000	12,500,000	0	0	0	0	5.120	5.120	JJ	291,556	640,000	01/17/2013	01/17/2023
40461#-AA-2	HA FEDERAL FUNDING III TRUST			1	1	13,639,043	100.0000	13,639,043	13,639,043	13,639,043	0	0	0	0	3.500	3.500	OCT	107,407	477,366	05/05/2016	10/10/2038

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
40462#-AA-1	HA FEDERAL FUNDING II TRUST			1	1	6,727,699	100.0000	6,727,699	6,727,699	6,727,699	0	0	0	0	3.430	3.430	AUG	96,150	230,760	05/31/2018	08/01/2035
40573L-AS-5	HALFMOON PARENT INC			2	2FE	1,997,340	100.5580	2,011,162	2,000,000	1,997,441	0	101	0	0	4.375	4.390	AO	25,278	0	09/06/2018	10/15/2028
40573L-AU-0	HALFMOON PARENT INC			2	2FE	3,993,560	99.1590	3,966,391	4,000,000	3,993,560	0	0	0	0	4.800	4.810	FA	55,467	0	09/06/2018	08/15/2038
406216-AW-1	HALLIBURTON CO				2FE	1,237,840	117.5620	1,175,621	1,000,000	1,235,973	0	(1,867)	0	0	6.700	4.830	MS	19,728	0	09/25/2018	09/15/2038
406216-BA-8	HALLIBURTON CO			2	2FE	2,710,019	91.2660	3,194,331	3,500,000	2,748,885	0	14,465	0	0	4.500	6.280	MN	20,125	157,500	03/02/2016	11/15/2041
406216-BG-5	HALLIBURTON CO	LS		2	2FE	9,971,900	96.9800	9,698,017	10,000,000	9,979,598	0	2,550	0	0	3.800	3.830	MN	48,556	380,000	11/05/2015	11/15/2025
41242*-AY-8	HARDWOOD FUNDING LLC			1	1FE	2,000,000	96.0080	1,920,160	2,000,000	2,000,000	0	0	0	0	3.230	3.230	JD	4,307	64,600	04/02/2015	06/07/2027
41242*-AZ-5	HARDWOOD FUNDING LLC			1	1FE	2,000,000	94.4850	1,889,700	2,000,000	2,000,000	0	0	0	0	3.380	3.380	JD	4,507	67,600	04/02/2015	06/07/2030
41242*-BB-7	HARDWOOD FUNDING LLC			1	1PL	1,000,000	98.1130	981,130	1,000,000	1,000,000	0	0	0	0	3.420	3.420	JD	2,280	34,200	02/29/2016	06/07/2026
41242*-BD-3	HARDWOOD FUNDING LLC			1	1FE	2,000,000	96.3940	1,927,880	2,000,000	2,000,000	0	0	0	0	3.670	3.670	JD	4,893	73,400	02/29/2016	06/07/2031
41242*-BG-6	HARDWOOD FUNDING LLC			1	1PL	1,000,000	96.6130	966,130	1,000,000	1,000,000	0	0	0	0	3.530	3.530	JD	2,353	35,300	06/07/2017	06/07/2029
41242*-BH-4	HARDWOOD FUNDING LLC			1	1PL	2,000,000	95.7120	1,914,240	2,000,000	2,000,000	0	0	0	0	3.680	3.680	JD	4,907	73,600	06/07/2017	06/07/2032
41242*-BJ-0	HARDWOOD FUNDING LLC			1	1PL	2,200,000	95.1000	2,092,200	2,200,000	2,200,000	0	0	0	0	3.700	3.700	JD	5,427	40,700	06/07/2018	06/07/2033
413875-AN-5	HARRIS CORP				2FE	1,755,750	115.7420	1,736,138	1,500,000	1,740,008	0	(5,950)	0	0	6.150	4.940	JD	4,100	92,250	03/15/2016	12/15/2040
413875-AT-2	HARRIS CORP			2	2FE	5,679,989	102.8670	5,760,569	5,600,000	5,675,993	0	(1,571)	0	0	5.054	4.950	AO	50,315	283,024	05/05/2016	04/27/2045
416515-AS-3	HARTFORD FINANCIAL SERVICES GROUP				2FE	2,442,167	113.3310	3,059,940	2,700,000	2,487,123	0	6,071	0	0	5.950	6.710	AO	33,915	160,650	07/05/2007	10/15/2036
41975*-AM-7	HAWAII ELECTRIC LIGHT COMPANY INC			1	2	1,100,000	101.2890	1,114,179	1,100,000	1,100,000	0	0	0	0	4.840	4.840	AO	13,310	53,240	10/03/2013	10/01/2027
419866-D@-4	HAWAIIAN ELECTRIC CO			1	2	13,773,648	110.6250	14,602,500	13,200,000	13,766,024	0	(7,624)	0	0	5.390	5.060	AO	177,870	582,120	05/31/2018	04/01/2042
419866-E*-5	HAWAIIAN ELECTRIC CO			1	2	1,700,000	100.4350	1,707,395	1,700,000	1,700,000	0	0	0	0	4.450	4.450	JD	6,304	75,650	10/03/2013	12/01/2022
419866-E@-3	HAWAIIAN ELECTRIC CO			1	2	1,800,000	101.2890	1,823,202	1,800,000	1,800,000	0	0	0	0	4.840	4.840	AO	21,780	87,120	10/03/2013	10/01/2027
419870-E#-3	HAWAIIAN ELECTRIC INDUSTRIES INC			1	2FE	14,000,000	102.9900	14,418,600	14,000,000	14,000,000	0	0	0	0	5.670	5.670	MS	213,885	793,800	03/24/2011	03/24/2021
419870-F@-4	HAWAIIAN ELECTRIC CO			1	2Z	2,700,000	100.3080	2,708,316	2,700,000	2,700,000	0	0	0	0	4.580	4.580	JD	29,885	0	10/04/2018	12/15/2025
42241@-AB-5	HEARST COMMUNICATIONS INC PRVT			1	1	11,000,000	101.8530	11,203,830	11,000,000	11,000,000	0	0	0	0	5.290	5.290	JD	48,492	581,900	11/05/2009	12/01/2019
42241@-AE-9	HEARST COMMUNICATIONS INC			1	1	8,500,000	102.5590	8,717,515	8,500,000	8,500,000	0	0	0	0	3.850	3.850	AO	75,449	327,250	04/08/2014	04/08/2024
42241@-AH-2	HEARST COMMUNICATIONS INC			1	1	6,000,000	96.2430	5,774,580	6,000,000	6,000,000	0	0	0	0	3.020	3.020	AO	30,703	181,200	04/30/2015	04/30/2027
42241@-AK-5	HEARST COMMUNICATIONS INC			1	1	12,000,000	103.4170	12,410,040	12,000,000	12,000,000	0	0	0	0	4.120	4.120	JD	41,200	248,573	05/31/2018	06/01/2030
42241@-AL-3	HEARST COMMUNICATIONS INC			1	1	10,000,000	103.8400	10,384,000	10,000,000	10,000,000	0	0	0	0	4.270	4.270	JD	35,583	214,686	05/31/2018	06/01/2033
42307T-AH-1	HJ HEINZ FINANCE CO 144A				2FE	25,854,325	114.5560	25,775,258	22,500,000	25,361,868	0	(68,874)	0	0	7.125	6.030	FA	667,969	1,603,125	01/20/2010	08/01/2039
42804O-CN-7	HDTFS	LS		2	4FE	203,900	84.7500	173,738	205,000	204,024	0	124	0	0	6.250	6.380	AO	2,705	12,500	05/31/2018	10/15/2022
428236-BF-9	HEWLETT-PACKARD COMPANY	LS			2FE	959,337	101.1750	972,293	961,000	960,631	0	182	0	0	3.750	3.770	JD	3,003	36,038	11/29/2010	12/01/2020
42824C-AN-9	HEWLETT-PACKARD CO			2	2FE	9,980,200	101.9750	10,197,559	10,000,000	9,988,607	0	2,705	0	0	4.400	4.430	AO	92,889	440,000	09/30/2015	10/15/2022
42824C-AW-9	HEWLETT-PACKARD CO			2	2FE	7,978,000	100.7860	8,062,904	8,000,000	7,984,017	0	1,939	0	0	4.900	4.930	AO	82,756	392,000	09/30/2015	10/15/2025
42981C-AA-6	HIGH STREET FUNDING TRUST I			2	2FE	1,200,000	98.2040	1,178,448	1,200,000	1,200,000	0	0	0	0	4.111	4.110	FA	18,637	20,555	03/08/2018	02/15/2028
42981D-AA-4	HIGH STREET FUNDING TRUST II			2	2FE	5,000,000	94.7000	4,735,000	5,000,000	5,000,000	0	0	0	0	4.682	4.680	FA	88,438	97,542	03/08/2018	02/15/2048
431318-AQ-7	HILCORP ENERGY I LP			2	3FE	100,000	89.0000	89,000	100,000	100,000	0	0	0	0	5.750	5.750	AO	1,438	5,750	05/20/2015	10/01/2025
431318-AS-3	HILCORP ENERGY I LP/HILCORP FINANC			2	3FE	250,000	88.0000	220,000	250,000	250,000	0	0	0	0	6.250	6.250	MN	3,255	0	10/01/2018	11/01/2028
431475-AB-8	HILL-ROM HOLDINGS INC			2	3FE	721,875	95.0000	712,500	750,000	722,341	0	466	0	0	5.000	5.720	FA	14,167	0	11/16/2018	02/15/2025
432833-AC-5	HILTON DOMESTIC OPERATING COMPANY	LS		2	3FE	1,726,525	96.0000	1,670,400	1,740,000	1,726,864	0	339	0	0	5.125	5.240	MN	14,863	49,046	10/10/2018	05/01/2026
432891-AK-5	HILTON WORLDWIDE FINANCE LLC			2	3FE	472,474	93.7500	468,750	500,000	472,759	0	285	0	0	4.875	5.710	AO	6,094	0	11/20/2018	04/01/2027
437076-AS-1	HOME DEPOT INC	SD			1FE	50,363,579	119.8850	61,141,555	51,000,000	50,551,345	0	15,223	0	0	5.875	5.940	JD	124,844	2,996,250	05/31/2018	12/16/2036
437076-AV-4	HOME DEPOT INC			2	1FE	9,328,008	122.7110	8,589,770	7,000,000	8,996,687	0	(56,901)	0	0	5.950	3.970	AO	104,125	416,500	07/09/2012	04/01/2041
437076-BH-4	HOME DEPOT INC			2	1FE	1,648,230	99.8010	1,497,024	1,500,000	1,640,422	0	(3,036)	0	0	4.250	3.690	AO	15,938	63,750	04/27/2016	04/01/2046
438516-AT-3	HONEYWELL INTERNATIONAL INC				1FE	28,750,865	120.7050	28,909,063	23,950,000	28,676,303	0	(101,842)	0	0	5.700	4.120	MS	401,961	795,150	05/31/2018	03/15/2037
44106M-AV-4	HOSPITALITY PROPERTIES TRUST			2	2FE	1,011,210	101.0390	1,010,390	1,000,000	1,010,845	0	(365)	0	0	5.250	5.050	FA	19,833	0	09/13/2018	02/15/2026
44107T-AQ-9	HOST HOTELS & RESORTS LP			2	2FE	1,845,000	104.9550	1,936,420	1,845,000	1,845,000	0	0	0	0	6.000	6.000	AO	27,675	110,700	11/14/2011	10/01/2021
44107T-AS-5	HOST HOTELS & RESORTS LP			2	2FE	878,306	103.4660	905,331	875,000	877,794	0	(512)	0	0	5.250	5.130	MS	13,526	44,100	05/31/2018	03/15/2022
44107T-AT-3	HOST HOTELS & RESORTS LP			2	2FE	2,995,332	102.1640	2,927,016	2,865,000	2,923,568	0	(13,249)	0	0	4.750	4.170	MS	45,363	133,594	05/31/2018	03/01/2023
44416*-AB-2	HUDSON TRANSMISSION PARTNERS LLC			1	2PL	17,261,073	101.5820	17,534,143	17,261,073	17,261,073	0	0	0	0	4.420	4.420	FMAN	65,698	762,939	11/30/2012	05/31/2033
44416*-AE-6	HUDSON TRANSMISSION PARTNERS LLC			1	2FE	97,714	101.9780	99,647	97,714	97,714	0	0	0	0	4.440	4.440	FMAN	374	4,326	08/30/2017	11/30/2032
44416*-AF-3	HUDSON TRANSMISSION PARTNERS LLC			1	2PL	97,714	101.9780	99,647	97,714	97,714	0	0	0	0	4.440	4.440	FMAN	374	4,339	11/29/2017	11/30/2032
44416*-AG-1	HUDSON TRANSMISSION PARTNERS LLC			1	2PL	586,286	101.9780	597,882	586,286	586,286	0	0	0	0	4.440	4.440	FMAN	2,242	24,823	12/19/2017	11/30/2032
444454-AB-8	EH HOLDING CORP				3FE	1,151,713	100.8750	1,122,739	1,113,000	1,115,894	0	(6,107)	0	0	6.500	5.900	JD	3,215	72,345	02/06/2012	06/15/2019
444859-BE-1	HUMANA INC			2	2FE	3,027,584	102.7190	2,876,135	2,800,000	3,011,498	0	(4,469)	0	0	4.950	4.440	AO	34,650	138,600	02/13/2015	10/01/2044
44569*-BQ-3	HUNT OIL CO			1	4	14,229,074	68.4390	12,798,093	18,700,000	14,476,892	0	247,818	0	0	4.080	7.890	MN	103,847	762,960	04/27/2018	11/12/2026
44569*-BR-1	HUNT OIL CO			1	4	1,200,000	62.5240	750,288	1,200,000	1,200,000	0	0	0	0	4.230	4.230	MN	6,909	50,760	11/12/2014	11/12/2029
449934-AD-0	QUINTILES IMS INC			2	3FE	978,000	95.5000	955,000	1,000,000	979,070	0	1,070	0	0	5.000	5.330	AO	10,556	25,000	10/10/2018	10/15/2026
450636-AA-3	ITR CONCESSION CO LLC			1	2FE	8,500,000	92.5470	7,866,552	8,500,000	8,500,000	0	0	0	0	4.197	4.190	JJ	164,499	356,745	07/23/2015	07/15/2025

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 Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
450636-B*-5	ITR CONCESSION CO LLC			1	2FE	1,200,000	96.4460	1,157,352	1,200,000	1,200,000	0	0	0	0	3.760	3.760	AO	9,149	41,360	10/18/2017	10/18/2027
45138L-BD-4	IDAHO POWER CO			2	1FE	8,537,692	90.6270	7,975,176	8,800,000	8,542,865	0	3,121	0	0	3.650	3.820	MS	107,067	261,888	07/31/2018	03/01/2045
452308-AQ-2	ILLINOIS TOOL WORKS INC			2	1FE	7,287,400	108.9170	7,624,232	7,000,000	7,246,144	0	(6,798)	0	0	4.875	4.600	MS	100,479	341,250	01/26/2012	09/15/2041
454889-AM-8	INDIANA MICHIGAN POWER COMPANY				2FE	3,435,330	116.8500	3,505,506	3,000,000	3,399,483	0	(13,305)	0	0	6.050	4.930	MS	53,442	181,500	03/02/2016	03/15/2037
455434-BU-3	INDIANAPOLIS POWER & LIGHT CO			2	1FE	3,997,560	102.3590	4,094,360	4,000,000	3,997,560	0	0	0	0	4.875	4.870	MN	25,458	0	11/06/2018	11/01/2048
45687A-AJ-1	INGERSOLL RAND GLOBAL HOLDING CO L	LS			2FE	5,169,110	102.4720	5,123,630	5,000,000	5,151,065	0	(18,045)	0	0	4.250	3.510	JD	9,444	212,500	05/31/2018	06/15/2023
45688C-AA-5	INGEVITY CORP			2	3FE	709,688	90.5000	678,750	750,000	710,679	0	992	0	0	4.500	5.400	FA	14,063	0	10/12/2018	02/01/2026
45780D-BW-1	INSTITUTE FOR ADVANCED STUDY				1FE	366,811	103.4070	372,265	360,000	366,501	0	(59)	0	0	4.294	4.160	JD	1,288	15,458	03/21/2016	12/01/2040
45780D-BX-9	INSTITUTE FOR ADVANCED STUDY				1FE	1,497,541	101.0280	1,454,803	1,440,000	1,495,166	0	(617)	0	0	4.394	4.140	JD	5,273	63,274	03/10/2016	12/01/2045
458140-AK-6	INTEL CORP				1FE	4,962,900	108.6350	5,431,790	5,000,000	4,967,807	0	763	0	0	4.800	4.840	AO	60,000	240,000	09/14/2011	10/01/2041
458140-AS-9	INTEL CORP	LS		2	1FE	2,496,275	100.9170	2,522,939	2,500,000	2,497,399	0	343	0	0	3.700	3.710	JJ	39,056	92,500	07/22/2015	07/29/2025
458140-BG-4	INTEL CORP			2	1FE	10,896,304	92.5550	10,080,235	10,891,000	10,896,196	0	(101)	0	0	3.734	3.730	JD	25,982	406,670	12/08/2017	12/08/2047
45818Q-AC-3	INTER-AMERICAN DEV MTN				1FE	4,616,560	121.9000	4,876,000	4,000,000	4,327,132	0	(29,897)	0	0	6.290	5.090	JJ	115,317	251,600	02/28/2006	07/16/2027
45866F-AH-7	INTERCONTINENTAL EXCHANGE INC			2	1FE	2,978,640	98.0010	2,940,045	3,000,000	2,978,882	0	242	0	0	4.250	4.290	MS	48,875	0	08/06/2018	09/21/2048
459200-BB-6	IBM CORP	LS			1FE	6,052,812	116.4410	6,637,137	5,700,000	5,957,242	0	(12,145)	0	0	5.875	5.400	MN	29,767	334,875	01/27/2009	11/29/2032
459200-HU-8	INTERNATIONAL BUSINESS MACHINES CO				1FE	4,936,800	99.6270	4,981,377	5,000,000	4,938,521	0	1,721	0	0	3.625	3.890	FA	69,983	0	11/06/2018	02/12/2024
460146-CE-1	INTERNATIONAL PAPER CO	LS			2FE	9,112,110	110.8130	8,535,933	7,703,000	8,128,081	0	(147,638)	0	0	7.500	5.220	FA	218,252	577,725	01/31/2011	08/15/2021
460146-CF-8	INTL PAPER CO				2FE	4,987,050	117.8730	5,893,650	5,000,000	4,988,314	0	233	0	0	7.300	7.320	MN	46,639	365,000	11/30/2009	11/15/2039
461070-AK-0	INTERSTATE POWER AND LIGHT CO			2	1FE	4,472,010	105.1260	4,730,670	4,500,000	4,474,578	0	530	0	0	4.700	4.730	AO	44,650	211,500	10/03/2013	10/15/2043
46284P-AQ-7	IRON MOUNTAIN INC	LS		2	3FE	1,047,250	101.2500	1,058,063	1,045,000	1,046,871	0	(379)	0	0	6.000	5.920	FA	23,687	60,450	05/31/2018	08/15/2023
46284V-AC-5	IRON MOUNTAIN INC			2	3FE	120,000	87.2500	104,700	120,000	120,000	0	0	0	0	4.875	4.870	MS	1,722	5,801	09/06/2017	09/15/2027
46574*-AA-7	ITT HOLDINGS LLC			1	2PL	4,500,000	95.6500	4,304,250	4,500,000	4,500,000	0	0	0	0	3.920	3.920	MN	19,600	176,400	05/21/2015	05/21/2025
46574*-AB-5	ITT HOLDINGS LLC			1	2PL	5,800,000	94.5800	5,485,640	5,800,000	5,800,000	0	0	0	0	4.020	4.020	MN	25,907	233,160	05/21/2015	05/21/2027
466112-AF-6	JBS USA LLC	LS		2	3FE	2,171,546	100.7500	2,226,575	2,210,000	2,197,997	0	4,378	0	0	7.250	7.500	JD	13,352	160,225	05/20/2011	06/01/2021
466112-AR-0	JBS USA LLC/JBS USA FINANCE INC			2	3FE	55,200	95.8750	52,731	55,000	55,122	0	(24)	0	0	5.750	5.690	JD	141	3,163	05/21/2015	06/15/2025
46620V-AA-2	HENDR_17-2A			4	1FE	1,734,661	97.6550	1,694,760	1,735,444	1,744,805	0	7,871	0	0	3.530	4.060	MON	2,723	61,602	08/01/2017	09/15/2072
46625H-JB-7	JPMORGAN CHASE & CO				1FE	5,627,218	113.1740	5,658,705	5,000,000	5,587,855	0	(14,746)	0	0	5.600	4.730	JJ	129,111	280,000	03/02/2016	07/15/2041
46625H-JD-3	JPMORGAN CHASE & CO				1FE	4,973,350	103.0340	5,151,707	5,000,000	4,990,530	0	2,819	0	0	4.500	4.560	JJ	98,125	225,000	01/13/2012	01/24/2022
46625H-JU-5	JPMORGAN CHASE & CO				1FE	20,330,200	101.8340	20,366,800	20,000,000	20,304,032	0	(6,329)	0	0	4.850	4.740	FA	404,167	970,000	05/12/2014	02/01/2044
466313-AF-0	JABIL CIRCUIT INC	LS			2FE	1,906,675	101.5000	1,923,425	1,895,000	1,904,089	0	(2,586)	0	0	5.625	5.350	JD	4,738	106,594	05/31/2018	12/15/2020
466313-AG-8	JABIL CIRCUIT INC				2FE	505,523	99.0000	499,950	505,000	505,491	0	(70)	0	0	4.700	4.670	MS	6,989	23,265	05/31/2018	09/15/2022
46647P-AJ-5	JPMORGAN CHASE & CO			2	1FE	190,000	91.1100	173,110	190,000	190,000	0	0	0	0	3.882	3.880	JJ	3,217	7,376	07/17/2017	07/24/2038
46647P-AR-7	JPMORGAN CHASE & CO			2	1FE	4,000,000	98.3490	3,933,985	4,000,000	4,000,000	0	0	0	0	4.005	4.000	AO	30,260	80,100	04/16/2018	04/23/2029
46647P-AV-8	JPMORGAN CHASE & CO			2	1FE	500,000	99.6960	498,480	500,000	500,000	0	0	0	0	4.203	4.200	JJ	9,223	0	07/16/2018	07/23/2029
46651T-AA-9	HENDR_18-1A			4	1FE	2,480,505	99.3970	2,467,540	2,482,495	2,477,258	0	(3,238)	0	0	3.740	3.820	MON	4,126	68,860	03/13/2018	10/17/2072
46659*-AA-5	JM FAMILY ENTERPRISES INC			1	2	2,900,000	94.6220	2,744,038	2,900,000	2,900,000	0	0	0	0	3.310	3.310	MN	15,998	95,990	11/01/2017	11/01/2024
470328-AG-6	JAMES CAMPBELL CO LLC			1	2	1,800,000	103.2320	1,858,176	1,800,000	1,800,000	0	0	0	0	4.480	4.480	JD	40,544	80,640	09/26/2014	09/30/2024
470328-AH-4	JAMES CAMPBELL CO LLC			1	2	900,000	103.8500	934,650	900,000	900,000	0	0	0	0	4.580	4.580	JD	20,725	41,220	09/26/2014	09/30/2026
470328-AJ-0	JAMES CAMPBELL CO LLC			1	2	900,000	104.0720	936,648	900,000	900,000	0	0	0	0	4.630	4.630	JD	20,951	41,670	09/26/2014	09/30/2027
470328-AL-5	JAMES CAMPBELL CO LLC			1	2	700,000	98.7490	691,243	700,000	700,000	0	0	0	0	3.490	3.490	JD	68	36,645	09/28/2016	09/30/2023
470328-AM-3	JAMES CAMPBELL CO LLC			1	2	1,200,000	98.5630	1,182,756	1,200,000	1,200,000	0	0	0	0	3.780	3.780	JD	126	68,040	09/28/2016	09/30/2026
470328-AN-1	JAMES CAMPBELL CO LLC			1	2	1,400,000	98.2320	1,375,248	1,400,000	1,400,000	0	0	0	0	3.830	3.830	JD	149	80,430	09/28/2016	09/30/2027
470328-AQ-4	JAMES CAMPBELL CO LLC			1	2	1,000,000	97.8780	978,780	1,000,000	1,000,000	0	0	0	0	3.880	3.880	JD	19,508	38,800	09/28/2016	09/30/2028
470328-AR-2	JAMES CAMPBELL CO LLC			1	2	500,000	97.5140	487,570	500,000	500,000	0	0	0	0	3.500	3.500	JD	49	24,938	07/27/2017	09/30/2025
470328-AS-0	JAMES CAMPBELL CO LLC			1	2	600,000	96.5770	579,462	600,000	600,000	0	0	0	0	3.720	3.720	JD	124	31,806	07/27/2017	09/30/2028
476556-CX-1	JERSEY CENTRAL POWER & LIGHT CO				2FE	10,026,356	116.5870	9,385,254	8,050,000	9,714,506	0	(57,296)	0	0	6.150	4.480	JD	41,256	495,075	02/02/2017	06/01/2037
478111-AC-1	JOHNS HOPKINS HEALTH SYSTEM CORP				1FE	2,230,020	96.5700	2,172,836	2,250,000	2,230,712	0	389	0	0	3.837	3.880	MN	11,031	86,333	04/18/2017	05/15/2046
478160-BA-1	JOHNSON & JOHNSON	SD			1FE	5,932,900	110.0640	5,503,235	5,000,000	5,793,835	0	(22,221)	0	0	4.850	3.790	MN	30,986	242,500	12/28/2011	05/15/2041
478160-BJ-2	JOHNSON & JOHNSON			2	1FE	15,028,085	106.9560	15,963,235	14,925,000	15,015,325	0	(3,861)	0	0	4.375	4.310	JD	47,159	652,969	05/31/2018	12/05/2033
478160-BU-7	JOHNSON & JOHNSON			2	1FE	198,950	94.8100	189,620	200,000	199,057	0	39	0	0	3.550	3.580	MS	2,367	7,100	02/25/2016	03/01/2036
478160-BV-5	JOHNSON & JOHNSON			2	1FE	198,672	94.9800	189,961	200,000	198,744	0	26	0	0	3.700	3.730	MS	2,467	7,400	02/25/2016	03/01/2046
478160-CF-9	JOHNSON & JOHNSON			2	1FE	3,278,783	96.2980	3,197,101	3,320,000	3,281,020	0	1,358	0	0	3.625	3.710	MS	39,448	109,294	05/31/2018	03/03/2037
478165-AH-6	SC JOHNSON & SON INC			2	1FE	5,079,093	108.4990	5,164,560	4,760,000	5,063,326	0	(5,741)	0	0	4.750	4.340	AO	47,732	226,100	03/02/2016	10/15/2046
481210-AC-5	JRD HOLDINGS LLC			1	2PL	2,460,000	99.1820	2,439,877	2,460,000	2,460,000	0	0	0	0	3.470	3.470	MS	22,289	85,362	03/27/2014	03/27/2021
481210-AD-3	JRD HOLDINGS LLC			1	2PL	1,548,776	99.9680	1,542,364	1,542,858	1,546,877	0	(614)	0	0	4.130	4.020	MS	16,638	63,720	11/18/2015	03/27/2024
48203R-AD-6	JUNIPER NETWORKS INC	LS			2FE	13,527,863	99.0920	11,891,088	12,000,000	13,340,073	0	(32,818)	0	0	5.950	5.090	MS	210,233	714,000	07/09/2012	03/15/2041
48305Q-AA-1	KAISER FOUNDATION HOSPITALS				1FE	766,756	101.6670	752,340	740,000	754,452	0	(4,195)	0	0	3.500	2.860	AO	6,475	25,900	06/21/2016	04/01/2022

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 Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
483050-AC-7	KAISER FOUNDATION HOSPITALS			2	1FE	752,565	96.1390	721,049	750,000	752,198	0	(233)	0	0	3.150	3.100	MN	3,938	23,625	05/16/2017	05/01/2027
486606-J#-4	KAYNE ANDERSON KYN FUND			1	1FE	1,200,000	97.3320	1,167,984	1,200,000	1,200,000	0	0	0	0	3.670	3.670	JD	1,468	44,040	06/13/2013	04/16/2025
486606-J*-8	KAYNE ANDERSON KYN FUND			1	1FE	1,100,000	98.1770	1,079,947	1,100,000	1,100,000	0	0	0	0	3.200	3.200	JD	1,173	35,200	06/13/2013	04/16/2021
486606-J@-6	KAYNE ANDERSON KYN FUND			1	1FE	600,000	97.9100	587,460	600,000	600,000	0	0	0	0	3.570	3.570	JD	714	21,420	06/13/2013	04/16/2023
48661E-A#-5	KAYNE ANDERSON KYE FUND			1	1FE	4,119,807	99.7010	4,103,693	4,116,000	4,119,324	0	(483)	0	0	4.000	3.970	MS	53,965	135,240	05/31/2018	03/22/2022
487836-BQ-0	KELLOGG COMPANY				2FE	5,940,180	92.7630	5,565,834	6,000,000	5,943,209	0	1,036	0	0	4.500	4.560	AO	67,500	270,000	02/25/2016	04/01/2046
491674-BL-0	KENTUCKY UTILITIES CO			2	1FE	1,771,546	101.1020	1,718,734	1,700,000	1,770,759	0	(787)	0	0	4.375	4.110	AO	18,594	37,188	05/31/2018	10/01/2045
49239@-AB-4	ANADARKO PETROLEUM CORP PRVT			1	2	2,106,780	100.9620	2,150,926	2,130,431	2,127,840	0	1,962	0	0	6.720	6.950	JJ	60,050	143,165	05/05/2005	01/30/2020
49427R-AL-6	KILROY REALTY LP			2	2FE	1,038,047	100.3950	1,003,951	1,000,000	1,027,976	0	(3,710)	0	0	4.375	3.880	AO	10,938	43,750	03/02/2016	10/01/2025
494368-BC-6	KIMBERLY-CLARK CORP				1FE	33,060,318	131.8030	34,261,002	25,994,000	32,130,884	0	(203,097)	0	0	6.625	4.700	FA	717,543	1,722,103	01/10/2014	08/01/2037
494368-BE-2	KIMBERLY-CLARK CORP	LS			1FE	1,994,000	100.9490	2,018,980	2,000,000	1,998,901	0	663	0	0	3.625	3.660	FA	30,208	72,500	07/26/2010	08/01/2020
494368-BJ-1	KIMBERLY-CLARK CORP				1FE	977,600	96.9350	969,354	1,000,000	989,399	0	2,234	0	0	2.400	2.650	JD	2,000	24,000	05/20/2013	06/01/2023
494368-BL-6	KIMBERLY-CLARK CORP				1FE	4,628,840	93.6560	4,542,316	4,850,000	4,653,089	0	4,717	0	0	3.700	3.960	JD	14,954	179,450	05/20/2013	06/01/2043
494368-BR-3	KIMBERLY-CLARK CORP	LS			1FE	9,963,100	97.5580	9,755,870	10,000,000	9,974,420	0	3,431	0	0	3.050	3.090	FA	115,222	305,000	08/03/2015	08/15/2025
49446R-AM-1	KIMCO REALTY CORP			2	2FE	1,567,312	88.6250	1,418,015	1,600,000	1,568,961	0	622	0	0	4.250	4.370	AO	17,000	68,000	05/04/2016	04/01/2045
494550-AV-8	KINDER MORGAN ENERGY PARTNERS LP	LS			2FE	30,853,133	107.8440	34,612,816	32,095,000	31,084,247	0	27,591	0	0	6.500	6.800	FA	869,240	2,086,175	06/20/2007	02/01/2037
494550-AW-6	KINDER MORGAN ENERGY PARTNERS LP				2FE	1,184,085	111.6430	1,116,431	1,000,000	1,181,022	0	(3,063)	0	0	6.950	5.410	JJ	32,047	34,750	05/31/2018	01/15/2038
494550-BH-8	KINDER MORGAN ENERGY PARTNERS L.P.	LS			2FE	14,979,387	106.2300	13,810,009	13,000,000	14,748,936	0	(40,993)	0	0	6.375	5.320	MS	276,250	828,750	07/09/2012	03/01/2041
494550-BK-1	KINDER MORGAN ENERGY PARTNERS L.P.				2FE	1,652,960	97.4840	1,949,680	2,000,000	1,670,371	0	5,755	0	0	5.625	7.090	MS	37,500	112,500	10/02/2015	09/01/2041
494550-BL-9	KINDER MORGAN ENERGY PARTNERS LP			2	2FE	1,996,280	99.9470	1,998,949	2,000,000	1,998,509	0	371	0	0	3.950	3.970	MS	26,333	79,000	03/07/2012	09/01/2022
49725V-AB-8	KIOWA POWER PARTNERS LLC 144A			1	2FE	506,713	101.7600	500,613	491,955	495,905	0	(1,060)	0	0	5.737	5.080	MJSD	78	36,773	07/06/2005	03/30/2021
50075N-AR-5	KRAFT FOODS INC				2FE	12,435,741	120.9630	12,428,948	10,275,000	12,090,509	0	(57,317)	0	0	7.000	5.440	FA	279,708	719,250	07/09/2012	08/11/2037
50075N-AT-1	KRAFT FOODS INC				2FE	28,308,459	119.7800	26,950,500	22,500,000	27,478,413	0	(149,756)	0	0	6.875	5.030	FA	644,531	1,476,406	05/31/2018	02/01/2038
50075N-AW-4	KRAFT FOODS INC				2FE	12,005,874	118.2850	11,710,215	9,900,000	11,700,844	0	(54,592)	0	0	6.875	5.310	JJ	293,047	680,625	07/09/2012	01/26/2039
50075N-BA-1	KRAFT FOODS INC				2FE	7,934,080	102.4370	8,194,984	8,000,000	7,990,836	0	7,818	0	0	5.375	5.480	FA	168,417	430,000	02/04/2010	02/10/2020
50077L-AB-2	KRAFT HEINZ FOODS CO			2	2FE	3,090,204	82.4890	2,557,170	3,100,000	3,090,669	0	173	0	0	4.375	4.390	JD	11,302	135,625	05/10/2016	06/01/2046
501044-BZ-3	KROGER CO. (THE)				2FE	240,719	123.2540	236,648	192,000	239,105	0	(1,614)	0	0	7.500	4.820	AO	3,600	7,200	05/31/2018	04/01/2031
501044-CK-5	KROGER CO	LS			2FE	1,989,180	117.6360	2,352,722	2,000,000	1,991,046	0	216	0	0	6.900	6.940	AO	29,133	138,000	12/16/2008	04/15/2038
501044-CR-0	KROGER CO			2	2FE	4,983,050	95.1820	4,759,125	5,000,000	4,984,995	0	334	0	0	5.000	5.020	AO	52,778	250,000	04/10/2012	04/15/2042
501044-CT-6	KROGER CO			2	2FE	5,947,769	95.7480	5,314,067	5,550,000	5,935,265	0	(8,525)	0	0	5.150	4.660	FA	119,094	285,825	06/21/2017	08/01/2043
501044-DC-2	KROGER CO	LS		2	2FE	1,891,120	94.8660	1,897,338	2,000,000	1,893,777	0	2,657	0	0	3.500	4.380	FA	29,167	0	10/16/2018	02/01/2026
50170@-AA-5	LAFC STADIUMCO LLC			1	2PL	12,000,000	104.1690	12,500,280	12,000,000	12,000,000	0	0	0	0	5.410	5.410	JD	218,203	0	08/30/2018	12/01/2043
501797-AJ-3	L BRANDS INC	LS			3FE	1,507,500	98.1250	1,471,875	1,500,000	1,504,261	0	(757)	0	0	5.625	5.550	AO	17,813	84,375	01/13/2014	10/15/2023
501797-AM-6	L BRANDS INC				3FE	470,000	81.5000	383,050	470,000	470,000	0	0	0	0	6.750	6.750	JJ	15,863	31,725	06/14/2016	07/01/2036
50200X-AA-8	LCSS_2018-A			4	1Z	3,494,247	102.9450	3,597,166	3,494,247	3,494,247	0	0	0	0	4.700	0.000	MON	7,299	15,054	11/02/2018	12/15/2062
50512#-AB-8	LA STADIUM FINANCE CO LLC			1	2PL	2,700,000	95.2820	2,572,614	2,700,000	2,700,000	0	0	0	0	4.210	4.210	MS	28,733	113,670	04/13/2017	03/31/2032
50540R-AS-1	LABORATORY CORP OF AMERICA	LS		2	2FE	11,371,004	93.2140	10,766,231	11,550,000	11,377,579	0	2,868	0	0	4.700	4.790	FA	226,188	521,700	05/31/2018	02/01/2045
50550#-AA-3	LACKAWANNA ENERGY CENTER LLC			1	3	5,000,000	98.5000	4,925,000	5,000,000	5,000,000	0	0	0	0	5.880	5.880	MJSD	817	367,500	01/13/2017	03/31/2024
50587K-A#-8	LAFARGEHOLCIM FINANCE US LLC			1	2FE	1,000,000	102.4190	1,024,190	1,000,000	1,000,000	0	0	0	0	5.030	5.030	MN	6,427	0	09/26/2018	11/15/2030
513075-BH-3	LAMAR MEDIA CORP			2	3FE	2,692,063	100.0000	2,640,000	2,640,000	2,657,757	0	(7,972)	0	0	5.375	5.020	JJ	65,432	140,153	05/31/2018	01/15/2024
513075-BL-4	LAMAR MEDIA CORP			2	3FE	10,000	101.2500	10,125	10,000	10,000	0	0	0	0	5.750	5.750	FA	240	575	01/25/2016	02/01/2026
513272-AA-2	LAMB WESTON HOLDINGS INC			2	3FE	735,000	97.2500	729,375	750,000	735,712	0	712	0	0	4.625	5.000	MN	5,781	17,344	09/05/2018	11/01/2024
513272-AB-0	LAMB WESTON HOLDINGS INC			2	3FE	614,063	96.0000	600,000	625,000	614,711	0	649	0	0	4.875	5.130	MN	5,078	15,234	06/27/2018	11/01/2026
514666-AJ-5	LAND O LAKES INC			2	2FE	860,338	104.3640	845,356	810,000	832,524	0	(5,504)	0	0	6.000	5.140	MN	6,210	48,450	05/31/2018	11/15/2022
52465#-AD-7	HUNTINGTON BANCSHARES INC/OH PRVT			1	1	3,900,873	105.5500	4,117,369	3,900,871	3,900,871	0	0	0	0	7.240	7.240	MON	20,397	282,898	12/16/1998	12/05/2020
526057-CD-4	LENNAR CORPORATION	LS		2	3FE	1,213,125	90.2500	1,173,250	1,300,000	1,215,459	0	2,334	0	0	4.750	5.690	MN	5,489	30,875	10/19/2018	11/29/2027
526057-CH-5	LENNAR CORPORATION				3FE	2,085,688	102.8750	2,139,800	2,080,000	2,084,005	0	(1,682)	0	0	6.625	6.460	MN	22,967	133,494	05/31/2018	05/01/2020
526057-CT-9	LENNAR CORPORATION			2	3FE	154,101	94.2500	150,800	160,000	154,145	0	45	0	0	5.250	5.860	JD	700	0	12/04/2018	06/01/2026
526057-CV-4	LENNAR CORPORATION			2	3FE	120,000	91.2500	109,500	120,000	120,000	0	0	0	0	5.000	5.000	JD	267	6,000	02/20/2018	06/15/2027
52729B-BM-4	LEVEL 3 FINANCING INC	LS		2	3FE	1,195,900	91.5000	1,134,600	1,240,000	1,197,771	0	1,871	0	0	5.250	5.830	AO	13,743	13,125	10/19/2018	03/15/2026
53079E-AE-4	LIBERTY MUTUAL GROUP INC. 144A				2FE	8,104,076	122.5470	8,725,346	7,120,000	7,935,852	0	(34,382)	0	0	7.000	5.820	MS	146,751	498,400	08/20/2014	03/15/2034
53079E-AG-9	LIBERTY MUTUAL GROUP INC. 144A				2FE	4,133,830	116.5130	5,243,117	4,500,000	4,213,622	0	9,139	0	0	6.500	7.170	MS	86,125	292,500	05/02/2006	03/15/2035
53079E-BE-3	LIBERTY MUTUAL GROUP INC				2FE	9,302,235	100.8210	9,376,409	9,300,000	9,301,706	0	(351)	0	0	4.250	4.240	JD	17,567	395,250	11/19/2014	06/15/2023
53117C-AQ-5	LIBERTY PROPERTY LP			2	2FE	2,990,970	102.6730	3,080,211	3,000,000	2,994,964	0	858	0	0	4.400	4.430	FA	49,867	132,000	09/24/2013	02/15/2024
53154*-AM-5	LIBERTY UTILITIES FINANCE GP1			1	2	3,000,000	95.2910	2,858,730	3,000,000	3,000,000	0	0	0	0	3.940	3.940	AO	20,028	118,200	03/24/2017	04/30/2027
53154*-AP-8	LIBERTY UTILITIES FINANCE GP1			1	2FE	7,000,000	97.0470	6,793,290	7,000,000	7,000,000	0	0	0	0	4.890	4.890	AO	58,001	342,300	03/24/2017	04/30/2047
532457-AP-3	ELI LILLY AND COMPANY				1FE	2,593,280	131.9130	2,638,260	2,000,000	2,508,277	0	(19,373)	0	0	6.770	4.590	JJ	67,700	135,400	03/14/2014	01/01/2036

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 Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
532457-BA-5	ELI LILLY & COMPANY				1FE	1,678,981	117.8360	1,629,675	1,383,000	1,672,750	0	(6,232)	0	0	5.550	3.920	MS	22,601	38,378	05/31/2018	03/15/2037
532457-BC-1	ELI LILLY AND CO				1FE	7,118,927	123.7710	8,540,199	6,900,000	7,093,009	0	(6,360)	0	0	5.950	5.690	MN	52,459	410,550	12/17/2013	11/15/2037
532457-BJ-6	ELI LILLY AND COMPANY			2	1FE	958,494	94.0520	940,524	1,000,000	959,058	0	564	0	0	3.700	3.950	MS	12,333	18,500	05/31/2018	03/01/2045
532457-BR-8	ELI LILLY AND COMPANY			2	1FE	4,276,737	97.7680	4,204,050	4,300,000	4,277,453	0	423	0	0	3.950	3.980	MN	21,703	169,850	05/04/2017	05/15/2047
532716-AK-3	LIMITED BRANDS	LS			3FE	2,178,550	78.0000	1,817,400	2,330,000	2,207,301	0	4,715	0	0	6.950	7.560	MS	53,978	161,935	05/26/2011	03/01/2033
532716-AS-6	LIMITED BRANDS INC				3FE	1,671,038	103.0000	1,714,950	1,665,000	1,669,247	0	(1,791)	0	0	7.000	6.790	MN	19,425	112,875	05/31/2018	05/01/2020
532716-AT-4	LIMITED BRANDS INC	LS			3FE	1,720,000	102.5000	1,763,000	1,720,000	1,720,000	0	0	0	0	6.625	6.620	AO	28,488	113,950	03/22/2011	04/01/2021
532716-AU-1	LIMITED BRANDS INC	LS			3FE	205,000	99.6250	204,231	205,000	205,000	0	0	0	0	5.625	5.620	FA	4,356	11,531	02/02/2012	02/15/2022
53359#-AA-0	LINCOLN ELECTRIC HOLDINGS INC.			1	2	700,000	97.4920	682,444	700,000	700,000	0	0	0	0	3.150	3.150	FA	8,024	22,050	08/20/2015	08/20/2025
53359#-AB-8	LINCOLN ELECTRIC HOLDINGS INC.			1	2	1,900,000	94.7050	1,799,395	1,900,000	1,900,000	0	0	0	0	3.350	3.350	FA	23,162	63,650	08/20/2015	08/20/2030
53359#-AE-2	LINCOLN ELECTRIC HOLDINGS INC.			1	2	600,000	90.3880	542,328	600,000	600,000	0	0	0	0	2.750	2.750	AO	3,254	16,500	10/20/2016	10/20/2028
53359#-AF-9	LINCOLN ELECTRIC HOLDINGS INC.			1	2	7,266,724	87.5570	6,391,661	7,300,000	7,267,660	0	936	0	0	3.030	3.060	AO	43,624	216,645	05/31/2018	10/20/2033
536218-AE-6	LION INDUSTRIAL PROPERTIES LP			1	2	500,000	98.8910	494,455	500,000	500,000	0	0	0	0	3.990	3.990	MS	5,043	19,950	03/31/2016	03/31/2026
536218-AF-3	LION INDUSTRIAL PROPERTIES LP			1	2	2,000,000	98.8150	1,976,300	2,000,000	2,000,000	0	0	0	0	3.990	3.990	MN	9,975	79,800	05/16/2016	05/16/2026
536218-AG-1	LION INDUSTRIAL PROPERTIES LP			1	2	4,500,000	99.6090	4,482,405	4,500,000	4,500,000	0	0	0	0	4.140	4.140	MS	62,100	186,300	09/01/2016	09/01/2026
536218-AH-9	LION INDUSTRIAL PROPERTIES LP			1	2	500,000	99.0900	495,450	500,000	500,000	0	0	0	0	4.100	4.100	FA	7,744	20,500	02/15/2017	02/15/2027
536218-AJ-5	LION INDUSTRIAL PROPERTIES LP			1	2	4,500,000	98.9850	4,454,325	4,500,000	4,500,000	0	0	0	0	4.100	4.100	AO	37,925	184,500	04/17/2017	04/17/2027
536797-AC-7	LITHIA MOTORS INC.	LS		2	3FE	1,645,000	92.0000	1,513,400	1,645,000	1,645,000	0	0	0	0	5.250	5.250	FA	35,984	45,636	04/11/2018	08/01/2025
53688T-AA-2	LFRF-2015-1			4	1FE	1,066,657	99.5610	1,061,974	1,066,657	1,066,657	0	0	0	0	4.000	3.990	JAJO	7,230	42,288	05/11/2015	10/30/2027
537008-C*-3	LITTELFUSE INC			1	2	200,000	96.4350	192,870	200,000	200,000	0	0	0	0	3.480	3.480	FA	2,629	4,041	01/16/2018	02/15/2025
537008-C@-1	LITTELFUSE INC			1	2	1,000,000	93.7710	937,710	1,000,000	1,000,000	0	0	0	0	3.780	3.780	FA	14,280	21,945	01/16/2018	02/15/2030
53767#-AC-2	LITTELFUSE INC.			1	2	300,000	96.2320	288,696	300,000	300,000	0	0	0	0	3.740	3.740	FA	4,239	11,220	02/15/2017	02/15/2027
539830-BK-4	LOCKHEED MARTIN CORP			2	2FE	1,154,227	103.2900	1,177,517	1,140,000	1,154,175	0	(53)	0	0	4.500	4.390	MN	6,555	25,650	10/31/2018	05/15/2036
539830-BL-2	LOCKHEED MARTIN CORP			2	2FE	2,355,132	104.4460	2,141,146	2,050,000	2,349,108	0	(5,907)	0	0	4.700	3.820	MN	12,311	96,350	12/21/2017	05/15/2046
540424-AP-3	LOEWS CORPORATION				1FE	1,661,869	114.2660	1,942,529	1,700,000	1,670,955	0	1,033	0	0	6.000	6.160	FA	42,500	102,000	05/02/2007	02/01/2035
546676-AV-9	LOUISVILLE GAS & ELECTRIC CO			2	1FE	5,956,800	105.1830	6,310,980	6,000,000	5,960,649	0	822	0	0	4.650	4.690	MN	35,650	279,000	11/06/2013	11/15/2043
546676-AX-5	LOUISVILLE GAS AND ELECTRIC COMPAN			2	1FE	1,458,469	99.2420	1,389,388	1,400,000	1,457,827	0	(642)	0	0	4.375	4.110	AO	15,313	30,625	05/31/2018	10/01/2045
548661-CJ-4	LOWES COMPANIES INC.				2FE	12,619,265	104.7400	13,092,513	12,500,000	12,620,408	0	(5,064)	0	0	5.500	5.400	AO	145,139	687,500	07/09/2012	10/15/2035
548661-CL-9	LOWES COMPANIES INC				2FE	1,255,317	112.8380	1,354,056	1,200,000	1,254,994	0	(1,151)	0	0	5.800	5.370	AO	14,693	60,900	05/31/2018	10/15/2036
548661-CP-0	LOWES COMPANIES INC				2FE	1,706,220	120.9320	2,418,640	2,000,000	1,747,998	0	5,727	0	0	6.650	7.950	MS	39,161	133,000	12/11/2008	09/15/2037
548661-DA-2	LOWES COMPANIES INC			2	2FE	990,020	102.4880	1,024,880	1,000,000	990,897	0	182	0	0	5.000	5.060	MS	14,722	50,000	09/04/2013	09/15/2043
548661-DN-4	LOWES COMPANIES INC			2	2FE	1,740,270	81.6680	1,429,196	1,750,000	1,740,765	0	192	0	0	3.700	3.730	AO	13,669	64,750	04/11/2016	04/15/2046
548661-DQ-7	LOWES COMPANIES INC.			2	2FE	1,490,460	86.1660	1,292,494	1,500,000	1,490,740	0	171	0	0	4.050	4.080	MN	9,788	60,750	04/19/2017	05/03/2047
552676-AP-3	MDC HOLDINGS INC				3FE	5,853,900	101.0000	6,060,000	6,000,000	5,979,849	0	17,516	0	0	5.625	5.950	FA	140,625	337,500	01/12/2010	02/01/2020
552690-C*-8	MDU RESOURCES GROUP INC.			1	2	4,300,000	101.1070	4,347,601	4,300,000	4,300,000	0	0	0	0	4.240	4.240	JJ	84,070	182,320	07/15/2014	07/15/2024
552953-CD-1	MGM RESORTS INTERNATIONAL	LS		2	3FE	4,052,900	89.7500	3,814,375	4,250,000	4,063,945	0	11,045	0	0	4.625	5.320	MS	65,521	121,406	10/10/2018	09/01/2026
55305B-AQ-4	M/I HOMES INC	LS		2	3FE	731,500	91.5000	695,400	760,000	731,854	0	443	0	0	5.625	6.290	FA	17,813	20,138	10/24/2018	08/01/2025
55336V-AM-2	MPLX LP			2	2FE	988,110	87.3340	873,347	1,000,000	988,564	0	454	0	0	4.500	4.590	AO	9,500	30,875	02/05/2018	04/15/2038
55336V-AR-1	MPLX LP			2	2FE	995,510	93.7800	937,805	1,000,000	995,885	0	375	0	0	4.000	4.050	MS	11,778	24,111	02/05/2018	03/15/2028
55342U-AG-9	MPT OPERATING PARTNERSHIP LP / MPT	LS		2	3FE	170,000	94.2500	160,225	170,000	170,000	0	0	0	0	5.250	5.250	FA	3,719	8,925	07/13/2016	08/01/2026
55342U-AH-7	MPT OPERATING PARTNERSHIP LP / MPT	LS		2	3FE	746,724	91.4370	708,641	775,000	747,639	0	914	0	0	5.000	5.500	AO	8,181	27,733	10/10/2018	10/15/2027
55354G-AA-8	MSCI INC	LS		2	3FE	1,399,475	99.5000	1,328,325	1,335,000	1,370,205	0	(8,151)	0	0	5.250	4.500	MN	8,956	70,088	02/25/2015	11/15/2024
55354G-AB-6	MSCI INC			2	3FE	45,000	100.7500	45,338	45,000	45,000	0	0	0	0	5.750	5.750	FA	978	2,588	08/10/2015	08/15/2025
55354G-AF-7	MSCI INC			2	3FE	500,000	97.8750	489,375	500,000	500,000	0	0	0	0	5.375	5.370	MN	3,434	13,214	05/15/2018	05/15/2027
55616X-AM-9	MACYS RETAIL HOLDINGS INC			2	2FE	5,441,700	80.0870	4,404,821	5,500,000	5,449,972	0	2,090	0	0	4.500	4.580	JD	11,000	247,500	11/13/2014	12/15/2034
55907R-AA-6	MAGELLAN MIDSTREAM PARTNERS LP				2FE	4,981,650	101.4560	5,072,800	5,000,000	4,995,659	0	1,952	0	0	4.250	4.290	FA	88,542	212,500	08/04/2010	02/01/2021
559080-AC-0	MAGELLAN MIDSTREAM PARTNERS LP				2FE	11,609,931	115.9160	12,750,760	11,000,000	11,569,220	0	(12,598)	0	0	6.400	5.910	MN	117,333	640,000	05/31/2018	05/01/2037
559080-AJ-5	MAGELLAN MIDSTREAM PARTNERS LP			2	2FE	4,687,278	88.0600	4,403,000	5,000,000	4,697,870	0	4,479	0	0	4.200	4.570	MS	61,833	189,000	05/31/2018	03/15/2045
56081#-BJ-8	MAJOR LEAGUE BASEBALL TRUST			1	1FE	4,000,000	98.3910	3,935,640	4,000,000	4,000,000	0	0	0	0	3.470	3.470	JD	8,097	138,800	02/10/2017	12/10/2028
56081#-BL-3	MAJOR LEAGUE BASEBALL TRUST			1	1FE	200,000	97.6470	195,294	200,000	200,000	0	0	0	0	3.280	3.280	JD	383	6,560	12/11/2017	12/10/2027
56081#-BN-9	MAJOR LEAGUE BASEBALL TRUST			1	1FE	1,400,000	96.1380	1,345,932	1,400,000	1,400,000	0	0	0	0	3.530	3.530	JD	2,883	49,420	12/11/2017	12/10/2032
565122-AB-4	KEURIG DR PEPPER			2	2FE	916,325	99.3040	908,634	915,000	916,260	0	(65)	0	0	4.597	4.570	MN	4,206	21,031	05/14/2018	05/25/2028
565122-AE-8	KEURIG DR PEPPER			2	2FE	1,000,000	95.9740	959,748	1,000,000	1,000,000	0	0	0	0	4.985	4.980	MN	4,985	24,925	05/14/2018	05/25/2038
56540#-AA-3	MAPLELEAF MIDSTREAM INVESTMENTS LL			1	2PL	3,600,000	99.6630	3,587,868	3,600,000	3,600,000	0	0	0	0	4.560	4.560	JJ	42,408	0	09/28/2018	09/30/2025
565849-AB-2	MARATHON OIL CORP	LS			2FE	1,224,950	109.6380	1,096,381	1,000,000	1,182,273	0	(9,619)	0	0	6.800	4.900	MS	20,022	68,000	02/13/2014	03/15/2032
565849-AE-6	MARATHON OIL CORP				2FE	1,479,394	112.0790	1,569,114	1,400,000	1,434,484	0	(940)	0	0	6.600	6.370	AO	23,100	92,400	11/01/2007	10/01/2037
56585A-AF-9	MARATHON OIL COMPANY			2	2FE	17,322,925	107.8730	17,259,824	16,000,000	17,186,114	0	(27,374)	0	0	6.500	5.870	MS	346,667	1,040,000	07/09/2012	03/01/2041

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 Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
56585A-AQ-5	TESORO CORP	LS		2	2FE	1,534,019	101.3590	1,550,793	1,530,000	1,532,386	0	(638)	0	0	5.125	5.050	AO	19,603	78,789	05/31/2018	04/01/2024
570535-AQ-7	MARKEL CORPORATION				2FE	2,869,753	99.2050	2,876,965	2,900,000	2,871,028	0	486	0	0	5.000	5.060	AO	34,639	145,000	03/29/2016	04/05/2046
57169*-AL-1	MARS INC PRVT			1	1	9,933,780	105.5160	8,968,860	8,500,000	8,809,612	0	(165,667)	0	0	6.570	4.390	AO	131,856	558,450	12/08/2010	10/06/2020
57169*-AR-8	MARS INC			1	1	1,041,630	99.8490	998,490	1,000,000	1,023,740	0	(5,897)	0	0	3.340	2.670	AO	7,422	33,400	11/17/2015	10/11/2022
57169*-AX-5	MARS INC			1	1	1,000,000	93.8130	938,130	1,000,000	1,000,000	0	0	0	0	2.720	2.720	MS	7,102	27,200	09/27/2016	09/27/2026
57169*-AY-3	MARS INC			1	1	200,000	92.1320	184,264	200,000	200,000	0	0	0	0	2.820	2.820	MS	1,473	5,640	09/27/2016	09/27/2028
57169*-AZ-0	MARS INC			1	1	1,000,000	90.0960	900,960	1,000,000	1,000,000	0	0	0	0	2.970	2.970	MS	7,755	29,700	09/27/2016	09/27/2031
57169*-BB-2	MARS INC			1	1	2,000,000	90.2090	1,804,180	2,000,000	2,000,000	0	0	0	0	3.570	3.570	MS	18,643	71,400	09/27/2016	09/27/2041
57169*-BC-0	MARS INC			1	1	1,000,000	89.2310	892,310	1,000,000	1,000,000	0	0	0	0	3.750	3.750	MS	9,792	37,500	09/27/2016	09/27/2046
57169*-BF-3	MARS INC			1	1	1,000,000	98.9270	989,270	1,000,000	1,000,000	0	0	0	0	3.530	3.530	MS	9,021	35,300	03/29/2017	03/29/2027
57169*-BH-9	MARS INC			1	1	2,000,000	98.3440	1,966,880	2,000,000	2,000,000	0	0	0	0	3.630	3.630	MS	18,553	72,600	03/29/2017	03/29/2029
57169*-BK-2	MARS INC			1	1	4,000,000	97.7920	3,911,680	4,000,000	4,000,000	0	0	0	0	3.780	3.780	MS	38,640	151,200	03/29/2017	03/29/2032
574599-AY-2	MASCO CORPORATION				2FE	4,286,624	110.5450	5,527,250	5,000,000	4,439,469	0	22,370	0	0	6.500	7.850	FA	122,778	325,000	08/15/2002	08/15/2032
575634-AS-9	MASSACHUSETTS ELECTRIC COMPANY 144A				1FE	22,923,180	119.0210	27,375,014	23,000,000	22,934,393	0	1,562	0	0	5.900	5.920	MN	173,394	1,357,000	11/10/2009	11/15/2039
575718-AD-3	MASSACHUSETTS INSTITUTE OF TECHNOL				1FE	5,692,899	100.1730	5,234,039	5,225,000	5,583,699	0	(43,334)	0	0	3.308	2.300	JJ	86,422	172,843	06/02/2016	07/01/2026
575718-AE-1	MASSACHUSETTS INSTITUTE OF TECHNOL				1FE	300,000	102.6620	307,987	300,000	300,000	0	0	0	0	3.959	3.950	JJ	5,939	11,877	09/22/2014	07/01/2038
577081-AU-6	MATTEL INC				4FE	4,199,827	73.5000	3,675,000	5,000,000	4,202,938	0	4,363	707,684	0	6.200	7.720	AO	77,500	310,000	10/28/2010	10/01/2040
57736*-AM-3	MAUI ELECTRIC COMPANY LIMITED			1	2	800,000	101.2890	810,312	800,000	800,000	0	0	0	0	4.840	4.840	AO	9,680	38,720	10/03/2013	10/01/2027
578454-AD-2	MAYO CLINIC				1FE	1,980,000	100.6210	1,992,310	1,980,000	1,980,000	0	0	0	0	4.128	4.120	MN	10,444	81,734	03/10/2016	11/15/2052
58013M-EC-4	MCDONALDS CORPORATION	LS			2FE	10,866,366	116.9500	11,309,091	9,670,000	10,645,745	0	(29,421)	0	0	6.300	5.430	AO	128,611	609,210	01/20/2010	10/15/2037
58013M-EC-4	MCDONALDS CORPORATION	SD			2FE	2,992,800	116.9500	3,508,508	3,000,000	2,994,110	0	160	0	0	6.300	6.310	AO	39,900	189,000	01/20/2010	10/15/2037
58013M-EF-7	MCDONALDS CORP MTN	LS			2FE	12,696,855	119.4350	10,749,204	9,000,000	12,068,041	0	(107,387)	0	0	6.300	3.780	MS	189,000	567,000	07/09/2012	03/01/2038
58013M-EH-3	MCDONALDS CORPORATION				2FE	15,813,144	112.0060	17,096,642	15,264,000	15,773,688	0	(10,453)	0	0	5.700	5.410	FA	362,520	813,048	05/31/2018	02/01/2039
58013M-EN-0	MCDONALDS CORP				2FE	7,885,600	86.4440	6,915,576	8,000,000	7,901,889	0	2,619	0	0	3.700	3.780	FA	111,822	296,000	02/02/2012	02/15/2042
58013M-FA-7	MCDONALD S CORP			2	2FE	5,202,380	101.1100	5,055,524	5,000,000	5,192,803	0	(3,670)	0	0	4.875	4.620	JD	14,896	243,750	03/02/2016	12/09/2045
581557-BC-8	MCKESSON CORP			2	2FE	5,570,112	96.2410	5,269,222	5,475,000	5,564,924	0	(2,001)	0	0	4.883	4.760	MS	78,718	267,344	03/22/2016	03/15/2044
581557-BE-4	MCKESSON CORP	LS		2	2FE	1,500,000	98.9310	1,483,975	1,500,000	1,500,000	0	0	0	0	3.796	3.790	MS	16,766	56,940	03/05/2014	03/15/2024
582839-AF-3	MEAD JOHNSON NUTRITION CO				1FE	7,456,058	122.5810	7,600,053	6,200,000	7,340,374	0	(32,397)	0	0	5.900	4.520	MN	60,967	365,800	03/04/2015	11/01/2039
58502B-AA-4	MEDNAX INC			2	3FE	40,000	98.0000	39,200	40,000	40,000	0	0	0	0	5.250	5.250	JD	175	2,100	12/03/2015	12/01/2023
585055-BD-7	MEDTRONIC INC			2	1FE	9,262,161	103.8950	9,090,853	8,750,000	9,250,245	0	(7,400)	0	0	4.625	4.240	MS	119,158	265,938	05/31/2018	03/15/2044
585055-BT-2	MEDTRONIC INC				1FE	4,955,850	102.4890	5,124,454	5,000,000	4,961,598	0	1,590	0	0	4.375	4.440	MS	64,410	218,750	12/01/2014	03/15/2035
585055-BU-9	MEDTRONIC INC				1FE	9,370,014	104.9870	9,632,563	9,175,000	9,359,723	0	(3,783)	0	0	4.625	4.490	MS	124,946	424,344	03/02/2016	03/15/2045
58526#-AC-3	MEIJER, INC. PRVT			1	1	2,207,338	113.5640	2,506,741	2,207,338	2,207,338	0	0	0	0	8.390	8.390	JD	15,433	185,196	05/25/2000	06/01/2025
58526#-AG-4	MEIJER, INC. PRVT			1	1	2,008,067	113.5640	2,280,441	2,008,067	2,008,067	0	0	0	0	8.390	8.390	JD	14,040	168,477	05/25/2000	06/01/2025
58526#-AL-3	MEIJER, INC. PRVT			1	1	2,207,338	113.5640	2,506,741	2,207,338	2,207,338	0	0	0	0	8.390	8.390	JD	15,433	185,196	05/25/2000	06/01/2025
58526#-AQ-2	MEIJER, INC. PRVT			1	1	2,123,024	113.5640	2,410,991	2,123,024	2,123,024	0	0	0	0	8.390	8.390	JD	14,843	178,122	05/25/2000	06/01/2025
586054-AA-6	MEMORIAL SLOAN-KETTERING CANCER CT				1FE	940,936	114.3860	955,125	835,000	931,352	0	(2,362)	0	0	5.000	4.220	JJ	20,875	41,750	08/14/2014	07/01/2042
589331-AS-6	MERCK & CO INC			2	1FE	3,936,440	94.4570	3,778,308	4,000,000	3,944,701	0	1,440	0	0	3.600	3.680	MS	42,400	144,000	09/10/2012	09/15/2042
58933Y-AT-2	MERCK SHARP & DOHME CORP			2	1FE	1,438,638	96.1820	1,442,737	1,500,000	1,439,472	0	834	0	0	3.700	3.940	FA	21,738	27,750	05/31/2018	02/10/2045
59001A-AQ-5	MERITAGE HOMES CORP				3FE	103,906	102.5000	97,375	95,000	102,647	0	(1,259)	0	0	7.000	4.310	AO	1,663	3,325	05/31/2018	04/01/2022
59001A-AY-8	MERITAGE HOMES CORP	LS		2	3FE	40,000	94.2500	37,700	40,000	40,000	0	0	0	0	6.000	6.000	JD	200	2,400	05/28/2015	06/01/2025
59001A-BA-9	MERITAGE HOMES CORP			2	3FE	305,725	85.0000	259,250	305,000	305,628	0	(63)	0	0	5.125	5.090	JD	1,086	15,631	05/22/2017	06/06/2027
59022C-AJ-2	MERRILL LYNCH & CO INC				2FE	5,426,046	109.9030	6,594,222	6,000,000	5,526,752	0	12,265	0	0	6.110	6.750	JJ	154,787	305,500	05/31/2018	01/29/2037
59156R-AJ-7	METLIFE INC	LS			1FE	6,190,483	121.2640	7,275,859	6,000,000	6,151,325	0	(6,318)	0	0	6.375	6.100	JD	17,000	382,500	12/29/2011	06/15/2034
59156R-BD-9	METLIFE INC				1FE	1,440,525	93.5980	1,403,971	1,500,000	1,441,063	0	538	0	0	4.125	4.390	FA	23,719	0	08/14/2018	08/13/2042
59156R-BL-1	METLIFE INC				1FE	1,035,670	101.9130	1,019,131	1,000,000	1,035,457	0	(213)	0	0	4.721	4.480	MJSD	2,098	23,605	09/12/2018	12/15/2044
59447#-AD-5	MICHIGAN ELECTRIC TRANSMISSION CO PRVT			1	1	5,100,280	118.0370	5,901,850	5,000,000	5,098,645	0	(1,635)	0	0	5.640	5.470	JD	783	408,900	05/31/2018	05/06/2040
594918-AM-6	MICROSOFT CORPORATION				1FE	1,721,933	119.1170	1,786,764	1,500,000	1,707,054	0	(5,508)	0	0	5.300	4.320	FA	31,579	79,500	03/02/2016	02/08/2041
594918-AW-4	MICROSOFT CORP	LS		2	1FE	597,048	102.9690	617,818	600,000	598,409	0	288	0	0	3.625	3.680	JD	967	21,750	12/03/2013	12/15/2023
594918-AX-2	MICROSOFT CORP			2	1FE	4,982,700	112.5080	5,625,409	5,000,000	4,984,238	0	318	0	0	4.875	4.890	JD	10,833	243,750	12/03/2013	12/15/2043
594918-BC-7	MICROSOFT CORP	LS		2	1FE	10,842,484	95.5420	10,509,726	11,000,000	10,857,706	0	5,379	0	0	3.500	3.600	FA	148,653	336,000	05/31/2018	02/12/2035
594918-BD-5	MICROSOFT CORP			2	1FE	11,914,575	96.8830	11,722,946	12,100,000	11,923,489	0	3,454	0	0	3.750	3.830	FA	175,198	406,875	05/31/2018	02/12/2045
594918-BE-3	MICROSOFT CORP			2	1FE	6,396,650	98.2030	6,383,247	6,500,000	6,401,008	0	1,187	0	0	4.000	4.080	FA	100,389	260,000	02/09/2015	02/12/2055
594918-BL-7	MICROSOFT CORP			2	1FE	6,414,186	106.2120	6,372,734	6,000,000	6,392,040	0	(8,236)	0	0	4.450	4.040	MN	43,017	267,000	03/02/2016	11/03/2045
595498-AA-4	MDST_7 A			4	2AM	1,416,384	105.6340	1,496,184	1,416,384	1,416,384	0	0	0	0	6.340	6.490	MJSD	3,991	91,192	12/02/1998	10/15/2036
59560U-AA-9	MDST_04-1 A			4	1FE	1,334,356	107.0030	1,427,816	1,334,367	1,334,067	0	(148)	0	0	6.005	6.080	MON	6,677	80,129	07/01/2004	08/15/2037
595620-AE-5	MIDAMERICAN ENERGY MTN				1FE	1,108,177	118.9840	1,070,857	900,000	1,066,683	0	(6,697)	0	0	5.750	4.200	MN	8,625	51,750	12/29/2011	11/01/2035

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 Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
59562V-AM-9	BERKSHIRE HATHAWAY ENERGY CO				1FE	2,302,330	119.4020	2,325,967	1,948,000	2,270,264	0	(11,893)	0	0	6.125	4.710	AO	29,829	119,315	03/02/2016	04/01/2036
59562V-AP-2	BERKSHIRE HATHAWAY ENERGY CO				1FE	19,032,232	116.9590	19,415,227	16,600,000	18,625,874	0	(70,457)	0	0	5.950	4.900	MN	126,206	987,700	07/09/2012	05/15/2037
59562V-AR-8	BERKSHIRE HATHAWAY ENERGY CO				1FE	10,688,511	123.2360	13,679,196	11,100,000	10,754,762	0	8,862	0	0	6.500	6.790	MS	212,442	721,500	04/01/2009	09/15/2037
59562V-BD-8	BERKSHIRE HATHAWAY ENERGY CO			2	1FE	6,893,536	106.7200	6,830,131	6,400,000	6,866,532	0	(10,151)	0	0	5.150	4.640	MN	42,116	329,600	03/02/2016	11/15/2043
60040#-AA-0	MILLENNIUM PIPELINE CO LLC PRVT			1	2PL	5,039,619	103.1080	5,165,097	5,009,405	5,039,131	0	(3,897)	0	0	5.330	5.160	MJSD	8,179	312,673	05/31/2018	06/30/2027
60040#-AB-8	MILLENNIUM PIPELINE CO LLC PRVT			1	2PL	7,479,344	108.0510	7,924,182	7,333,743	7,476,713	0	(8,321)	0	0	6.000	5.690	MJSD	1,222	515,292	05/31/2018	06/30/2032
605068-AB-1	MISSION HEALTH SYSTEM				1FE	709,519	102.2380	756,561	740,000	712,719	0	1,238	0	0	4.424	4.710	JD	2,728	32,738	10/19/2015	12/01/2039
605417-BY-9	MISSISSIPPI POWER COMPANY				2FE	2,079,596	95.9290	1,966,545	2,050,000	2,078,783	0	(712)	0	0	4.750	4.640	AO	20,557	97,375	08/02/2017	10/15/2041
605417-BZ-6	MISSISSIPPI POWER COMPANY				2FE	1,326,939	92.4340	1,428,108	1,545,000	1,340,431	0	4,441	0	0	4.250	5.240	MS	19,334	65,663	10/16/2015	03/15/2042
60871R-AD-2	MOLSON COORS BREWING CO				2FE	4,781,082	94.2390	4,711,951	5,000,000	4,792,769	0	4,025	0	0	5.000	5.300	MN	41,667	383,750	12/03/2013	05/01/2042
615394-AK-9	MOOG INC			2	3FE	40,000	99.2500	39,700	40,000	40,000	0	0	0	0	5.250	5.250	JD	175	2,100	11/18/2014	12/01/2022
61744Y-AK-4	MORGAN STANLEY			2	1FE	1,500,000	94.5140	1,417,713	1,500,000	1,500,000	0	0	0	0	3.591	3.590	JJ	23,790	53,566	07/19/2017	07/22/2028
61744Y-AP-3	MORGAN STANLEY	LS		2	1FE	4,997,213	95.7340	5,026,040	5,250,000	5,000,709	0	3,497	0	0	3.772	4.350	JJ	86,363	0	10/29/2018	01/24/2029
61746B-ED-4	MORGAN STANLEY				1FE	994,890	97.5980	975,983	1,000,000	996,975	0	997	0	0	2.625	2.730	MN	3,208	26,250	11/14/2016	11/17/2021
61746B-EF-9	MORGAN STANLEY				1FE	975,030	95.0900	950,909	1,000,000	978,920	0	2,186	0	0	3.625	3.930	JJ	16,212	36,250	03/14/2017	01/20/2027
61747W-AF-6	MORGAN STANLEY				1FE	3,034,950	104.3940	3,131,827	3,000,000	3,009,074	0	(4,034)	0	0	5.750	5.590	JJ	74,750	172,500	03/29/2011	01/25/2021
61747Y-DY-8	MORGAN STANLEY				1FE	7,663,016	93.6600	7,492,831	8,000,000	7,680,364	0	6,288	0	0	4.300	4.560	JJ	147,156	344,000	03/02/2016	01/27/2045
617482-V9-2	MORGAN STANLEY				1FE	6,130,095	122.5230	6,126,162	5,000,000	6,066,090	0	(23,841)	0	0	6.375	4.840	JJ	139,010	318,750	03/02/2016	07/24/2042
61945C-AC-7	MOSAIC CO	LS		2	2FE	1,346,839	100.5060	1,306,584	1,300,000	1,325,300	0	(4,908)	0	0	4.250	3.780	MN	7,060	55,250	04/14/2014	11/15/2023
61945C-AD-5	MOSAIC CO			2	2FE	1,021,890	102.8650	1,028,654	1,000,000	1,018,182	0	(829)	0	0	5.450	5.260	MN	6,964	54,500	12/16/2013	11/15/2033
61946F-AA-3	MSAIC_18-1A			4	1FE	963,285	101.2130	975,029	963,335	962,191	0	(1,126)	0	0	4.010	4.100	MON	1,180	25,753	04/11/2018	06/22/2043
620076-BC-2	MOTOROLA SOLUTIONS INC				2FE	2,851,760	96.6610	2,899,830	3,000,000	2,925,148	0	16,125	0	0	3.500	4.150	MS	35,000	105,000	11/19/2014	03/01/2023
624758-AE-8	MUELLER WATER PRODUCTS INC			2	3FE	500,000	97.0000	485,000	500,000	500,000	0	0	0	0	5.500	5.500	JD	1,222	13,979	06/07/2018	06/15/2026
626717-AJ-1	MURPHY OIL CORPORATION	LS		2	3FE	305,000	93.4480	285,017	305,000	305,000	0	0	0	0	5.750	5.750	FA	6,625	17,391	08/04/2017	08/15/2025
626738-AC-2	MURPHY OIL USA INC	LS		2	3FE	1,538,350	100.5000	1,537,650	1,530,000	1,534,540	0	(1,202)	0	0	6.000	5.870	FA	34,680	88,500	05/31/2018	08/15/2023
626738-AD-0	MURPHY OIL USA INC			2	3FE	559,975	96.0000	542,400	565,000	560,185	0	211	0	0	5.625	5.750	MN	5,297	16,734	10/29/2018	05/01/2027
628530-BC-0	MYLAN INC			2	2FE	2,981,460	84.7260	2,541,792	3,000,000	2,982,914	0	318	0	0	5.400	5.440	MN	14,400	162,000	11/19/2013	11/29/2043
628530-BD-8	MYLAN INC			2	2FE	7,271,676	97.5450	7,120,798	7,300,000	7,284,608	0	2,764	0	0	4.200	4.240	MN	27,253	306,600	11/19/2013	11/29/2023
62886E-AJ-7	NCR CORP			2	4FE	2,286,825	94.2500	2,196,025	2,330,000	2,309,334	0	5,146	0	0	5.000	5.270	JJ	53,719	116,000	05/31/2018	07/15/2022
62886E-AR-9	NCR CORP	LS		2	4FE	350,323	97.5000	341,250	350,000	350,203	0	(119)	0	0	5.875	5.810	JD	914	20,563	05/31/2018	12/15/2021
62886E-AS-7	NCR CORP	LS		2	4FE	2,109,650	96.9000	1,967,070	2,030,000	2,064,439	0	(10,486)	0	0	6.375	5.710	JD	5,752	129,413	05/31/2018	12/15/2023
629400-AA-3	NSG HOLDINGS LLC 144A			1	3FE	1,904,951	105.5000	2,009,723	1,904,951	1,904,951	0	0	0	0	7.750	7.750	JD	6,562	147,635	03/09/2007	12/15/2025
62944T-AE-5	NVR INC			2	2FE	4,991,350	98.3170	4,915,857	5,000,000	4,996,409	0	883	0	0	3.950	3.970	MS	58,153	197,500	09/05/2012	09/15/2022
62952E-AC-1	NYU HOSPITALS CENTER				1FE	1,045,908	105.5730	1,076,846	1,020,000	1,044,141	0	(488)	0	0	4.784	4.620	JJ	24,398	48,797	12/04/2014	07/01/2044
631005-BC-8	NARRAGANSETT ELECTRIC COMPANY 144A				1FE	6,086,080	115.8240	5,791,205	5,000,000	6,068,117	0	(17,963)	0	0	5.638	4.110	MS	83,004	140,950	05/31/2018	03/15/2040
63636#-AA-4	NATIONAL HOCKEY LEAGUE INC			1	2PL	1,000,000	97.0940	970,940	1,000,000	1,000,000	0	0	0	0	3.330	3.330	JD	18,130	16,465	08/10/2017	08/10/2024
63636#-AB-2	NATIONAL HOCKEY LEAGUE INC			1	2FE	1,000,000	96.2160	962,160	1,000,000	1,000,000	0	0	0	0	3.610	3.610	JD	1,604	48,635	08/10/2017	08/10/2027
637432-MS-1	NATIONAL RURAL UTILITIES COOP FINA			2	1FE	7,299,113	103.1600	8,027,911	7,782,000	7,392,156	0	19,924	0	0	4.023	4.510	MN	52,178	313,070	11/25/2013	11/01/2032
637432-NK-7	NATIONAL RURAL UTILITIES COOP FINA			2	2FE	12,400,000	98.9960	12,275,504	12,400,000	12,400,000	0	0	0	0	5.250	5.250	AO	128,392	651,000	04/13/2016	04/20/2046
637432-NQ-4	NATIONAL RURAL UTILITIES COOPERATI			2	1FE	11,492,410	102.5600	11,794,435	11,500,000	11,492,520	0	110	0	0	3.900	3.900	MN	75,996	0	10/24/2018	11/01/2028
63940P-AD-7	NAVSL_18-A			4	1FE	1,299,676	100.0870	1,301,138	1,300,000	1,298,392	0	(1,284)	0	0	3.680	3.730	MON	2,126	38,936	02/13/2018	02/18/2042
64072T-AC-9	CSC HOLDINGS LLC			2	3FE	200,000	101.2500	202,500	200,000	200,000	0	0	0	0	6.625	6.620	JJ	6,110	13,250	09/25/2015	10/15/2025
64079*-AA-0	NEPTUNE REG TRANS PRVT			1	1FE	6,690,011	110.6650	6,982,998	6,310,033	6,672,004	0	(42,477)	0	0	6.210	4.780	MJSD	1,088	382,955	05/31/2018	06/30/2027
641062-AD-6	NESTLE HOLDINGS INC.			2	1FE	2,981,820	100.9900	3,029,700	3,000,000	2,982,156	0	336	0	0	3.350	3.480	MS	27,079	0	11/27/2018	09/24/2023
641062-AJ-3	NESTLE HOLDINGS INC.			2	1FE	1,999,260	100.5790	2,011,586	2,000,000	1,999,357	0	97	0	0	3.100	3.110	MS	16,706	0	09/17/2018	09/24/2021
641062-AL-8	NESTLE HOLDINGS INC.			2	1FE	3,462,585	97.1070	3,398,769	3,500,000	3,463,027	0	442	0	0	3.900	3.970	MS	36,779	0	09/17/2018	09/24/2038
641062-AN-4	NESTLE HOLDINGS INC.			2	1FE	2,466,425	98.2210	2,455,539	2,500,000	2,466,662	0	237	0	0	4.000	4.070	MS	26,944	0	09/17/2018	09/24/2048
64110L-AQ-9	NETFLIX INC	LS			3FE	2,204,169	97.4430	2,172,979	2,230,000	2,204,545	0	376	0	0	5.875	6.030	MN	16,741	56,508	12/10/2018	11/15/2028
64110L-AR-7	NETFLIX INC				3FE	750,000	98.6250	739,688	750,000	750,000	0	0	0	0	6.375	6.370	MN	8,633	0	10/23/2018	05/15/2029
641423-BP-2	NEVADA POWER COMPANY				1FE	5,224,200	129.7200	7,783,212	6,000,000	5,351,753	0	17,412	0	0	6.650	7.800	AO	99,750	399,000	12/18/2008	04/01/2036
641423-BY-3	NEVADA POWER CO	LS			1FE	3,497,095	100.8340	3,529,190	3,500,000	3,499,923	0	362	0	0	7.125	7.130	MS	73,427	249,375	02/25/2009	03/15/2019
645869-E#-1	NEW JERSEY NATURAL GAS CO			1	1	5,864,795	86.7690	5,119,371	5,900,000	5,865,182	0	387	0	0	3.630	3.660	JD	5,949	214,170	05/31/2018	06/21/2046
646025-B#-2	NEW JERSEY RESOURCES CORPORATION			1	1	800,000	97.5330	780,264	800,000	800,000	0	0	0	0	3.200	3.200	FA	9,458	25,600	08/18/2016	08/18/2023
646025-C*-5	NEW JERSEY RESOURCES CORPORATION			1	1	1,900,000	97.0040	1,843,076	1,900,000	1,900,000	0	0	0	0	3.540	3.540	FA	24,849	67,260	08/18/2016	08/18/2026
649757-AA-9	NEW YORK PUBLIC LIBRARY				1FE	4,470,336	99.6640	4,305,485	4,320,000	4,462,316	0	(2,931)	0	0	4.305	4.100	JJ	92,988	185,976	02/03/2016	07/01/2045
649840-CM-5	NY STATE EL&GAS	LS			1FE	2,382,500	108.4830	2,712,075	2,500,000	2,460,340	0	7,765	0	0	5.750	6.170	MN	23,958	143,750	04/15/2004	05/01/2023
651229-AK-2	NEWELL RUBBERMAID INC.	LS			2FE	9,996,000	101.6970	10,169,750	10,000,000	9,999,235	0	444	0	0	4.700	4.700	FA	177,556	470,000	08/02/2010	08/15/2020

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 Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
651229-AX-4	NEWELL RUBBERMAID INC.			2	2FE	1,354,399	95.2360	1,173,312	1,232,000	1,343,410	0	(4,340)	0	0	5.375	4.590	AO	16,555	66,220	05/05/2016	04/01/2036
651290-AP-3	NEWFIELD EXPLORATION COMPANY				3FE	2,191,565	101.0000	2,186,650	2,165,000	2,178,276	0	(3,885)	0	0	5.750	5.520	JJ	52,216	124,488	02/20/2015	01/30/2022
651290-AQ-1	NEWFIELD EXPLORATION CO	LS			3FE	1,903,469	101.2500	1,883,250	1,860,000	1,887,494	0	(3,982)	0	0	5.625	5.300	JJ	52,313	102,234	05/31/2018	07/01/2024
651639-AE-6	NEWMONT MINING CORPORATION				2FE	6,103,755	107.6300	6,726,900	6,250,000	6,138,007	0	3,591	0	0	5.875	6.030	AO	91,797	367,188	12/08/2010	04/01/2035
651639-AP-1	NEWMONT MINING CORP	LS			2FE	4,957,100	94.5580	4,727,905	5,000,000	4,962,247	0	856	0	0	4.875	4.930	MS	71,771	243,750	03/05/2012	03/15/2042
65339K-AT-7	NEXTERA ENERGY CAPITAL HOLDINGS IN			2	2FE	1,994,320	95.4770	1,909,552	2,000,000	1,995,141	0	492	0	0	3.550	3.580	MN	11,833	71,000	04/25/2017	05/01/2027
65339K-AV-2	NEXTERA ENERGY CAPITAL HOLDINGS IN			2	2FE	5,836,500	84.2410	5,054,471	6,000,000	5,836,877	0	377	0	0	4.800	4.940	JD	24,000	227,600	08/27/2018	12/01/2077
65364U-AA-4	NIAGARA MOHAWK POWER CORP 144A				1FE	1,014,310	100.8860	1,008,860	1,000,000	1,001,108	0	(1,717)	0	0	4.881	4.690	FA	18,439	48,810	09/15/2009	08/15/2019
65364U-AE-6	NIAGARA MOHAWK POWER CORP				1FE	4,972,380	96.5240	4,826,230	5,000,000	4,972,783	0	403	0	0	4.119	4.150	MN	18,879	102,975	05/31/2018	11/28/2042
65364U-AH-9	NIAGARA MOHAWK POWER CORP				1FE	12,150,143	100.5820	12,069,856	12,000,000	12,146,569	0	(3,629)	0	0	4.278	4.170	AO	128,340	406,410	05/31/2018	10/01/2034
65409Q-BA-9	NIELSEN FINANCE LLC/NIELSEN FINANC			2	4FE	640,913	98.7500	632,000	640,000	640,000	0	(169)	0	0	4.500	4.450	AO	7,200	28,125	05/31/2018	10/01/2020
65473Q-AX-1	NISOURCE FINANCE CORP			2	2FE	2,309,538	110.9290	2,218,589	2,000,000	2,290,105	0	(7,267)	0	0	5.950	4.860	JD	5,289	119,000	03/02/2016	06/15/2041
65473Q-BG-7	NISOURCE FINANCE CORPORATION			2	2FE	2,172,393	88.9210	1,911,821	2,150,000	2,172,118	0	(275)	0	0	3.950	3.890	MS	21,467	88,699	12/21/2017	03/30/2048
654894-AG-9	NOBLE ENERGY INC				2FE	18,398,841	118.7360	20,214,804	17,025,000	18,397,488	0	(346)	0	0	7.250	6.700	FA	514,297	1,234,313	12/12/2011	08/01/2097
655044-AE-5	NOBLE ENERGY INC			2	2FE	300,988	97.6090	295,757	303,000	301,238	0	37	0	0	6.000	6.040	MS	6,060	18,180	02/15/2011	03/01/2041
655664-AP-5	NORDSTROM INC			2	2FE	3,993,120	100.6800	4,027,216	4,000,000	3,997,807	0	729	0	0	4.000	4.020	AO	33,778	160,000	10/05/2011	10/15/2021
655844-AQ-1	NORFOLK SOUTHERN CORPORATION				2FE	1,845,258	127.9750	2,004,089	1,566,000	1,769,738	0	(11,369)	0	0	7.250	5.740	FA	42,891	113,535	12/08/2010	02/15/2031
655844-BV-9	NORFOLK SOUTHERN CORP			2	2FE	19,940,432	89.3080	19,396,935	21,719,000	19,975,460	0	27,394	0	0	4.050	4.510	FA	332,301	767,151	05/31/2018	08/15/2052
655844-BX-5	NORFOLK SOUTHERN CORPORATION	LS		2	2FE	1,505,000	90.7950	1,366,473	1,505,000	1,505,000	0	0	0	0	3.942	3.940	MN	9,888	56,855	11/16/2017	11/01/2047
65819#-AA-8	NORTH CAROLINA ELECTRIC MEMBERSHIP			1	1	1,866,667	87.5820	1,634,864	1,866,667	1,866,667	0	0	0	0	3.080	3.080	JD	2,555	57,493	12/15/2016	12/15/2046
662352-AB-9	NORTH SHORE LONG ISLAND JEWISH HEA				1FE	966,520	120.5810	964,648	800,000	957,026	0	(3,242)	0	0	6.150	4.790	MN	8,200	49,200	11/24/2015	11/01/2043
664787-AD-0	NORTHERN BORDER PIPELINE COMPANY	LS			2FE	5,985,600	108.2190	6,493,140	6,000,000	5,996,960	0	1,088	0	0	7.500	7.520	AO	112,500	450,000	09/10/2001	09/15/2021
665228-C#-7	NORTHERN ILLINOIS GAS COMPANY			1	1	4,357,044	89.4370	3,935,228	4,400,000	4,358,536	0	1,492	0	0	2.910	2.990	JD	3,912	128,040	05/31/2018	06/20/2031
665228-C@-9	NORTHERN ILLINOIS GAS COMPANY			1	1	92,955	93.4820	93,482	100,000	93,400	0	445	0	0	2.660	3.670	JD	81	2,660	05/31/2018	06/20/2026
665228-E#-5	NORTHERN ILLINOIS GAS COMPANY			1	1FE	2,000,000	96.5680	1,931,360	2,000,000	2,000,000	0	0	0	0	4.080	4.080	FA	30,600	0	08/03/2018	08/16/2039
665501-AL-6	NORTHERN NATURAL GAS COMPANY			2	1FE	1,399,762	97.4590	1,364,429	1,400,000	1,399,908	0	146	0	0	4.300	4.300	JJ	27,424	0	07/12/2018	01/15/2049
665772-CB-3	NORTHERN STATES POWER COMPANY (MIN				1FE	3,907,599	126.4150	3,792,471	3,000,000	3,820,991	0	(31,951)	0	0	6.250	4.040	JD	15,625	187,500	03/02/2016	06/01/2036
665859-AS-3	NORTHERN TRUST CORPORATION			2	1FE	10,000,000	93.1020	9,310,269	10,000,000	10,000,000	0	0	0	0	3.375	3.370	MN	49,688	337,500	05/03/2017	05/08/2032
666807-BN-1	NORTHROP GRUMMAN CORP			2	2FE	3,248,278	93.4960	3,038,651	3,250,000	3,248,743	0	348	0	0	3.250	3.250	JJ	48,705	79,806	10/10/2017	01/15/2028
667274-AA-2	NORTHWELL HEALTHCARE INC			2	1FE	2,570,000	91.0960	2,341,175	2,570,000	2,570,000	0	0	0	0	3.979	3.970	MN	17,043	102,260	09/20/2016	11/01/2046
668074-D#-1	NORTHWESTERN CORP			1	1	3,000,000	105.3000	3,159,000	3,000,000	3,000,000	0	0	0	0	4.850	4.850	JD	4,850	145,500	12/19/2013	12/19/2043
668074-D*-5	NORTHWESTERN CORP			1	1	7,700,000	99.2290	7,640,633	7,700,000	7,700,000	0	0	0	0	3.990	3.990	JD	10,241	307,230	12/19/2013	12/19/2028
668074-G*-2	NORTHWESTERN CORP			1	1	4,900,000	94.0440	4,608,156	4,900,000	4,900,000	0	0	0	0	4.030	4.030	MN	30,169	197,470	11/06/2017	11/06/2047
66989H-AD-0	NOVARTIS CAPITAL CORP	LS			1FE	7,854,977	102.1530	7,898,541	7,732,000	7,830,314	0	(41,478)	0	0	4.400	3.390	AO	63,316	236,324	05/31/2018	04/24/2020
67020Y-AD-2	NUANCE COMMUNICATIONS INC	LS		2	3FE	458,784	99.8750	450,437	451,001	451,001	0	(973)	0	0	5.375	4.990	FA	9,158	24,028	05/31/2018	08/15/2020
67020Y-AQ-3	NUANCE COMMUNICATIONS INC	LS		2	3FE	475,498	95.0000	456,000	480,000	476,212	0	366	0	0	5.625	5.750	JD	1,200	27,000	12/08/2016	12/15/2026
67021C-AJ-6	NSTAR ELECTRIC CO			1	1FE	7,944,720	103.4580	8,276,672	8,000,000	7,949,432	0	1,075	0	0	4.400	4.440	MS	117,333	352,000	03/04/2014	03/01/2044
670346-AN-5	NUCOR CORP			2	1FE	1,673,225	106.0510	1,776,363	1,675,000	1,673,385	0	32	0	0	5.200	5.200	FA	36,292	87,100	07/24/2013	08/01/2043
67059T-AE-5	NUSTAR LOGISTICS LP			2	3FE	550,719	93.2500	508,213	545,000	549,937	0	(474)	0	0	5.625	5.480	AO	5,365	30,656	04/21/2017	04/28/2027
67073Y-AA-4	NV ENERGY INC				2FE	473,789	105.0650	488,555	465,000	471,760	0	(2,028)	0	0	6.250	5.400	MN	3,714	25,313	05/31/2018	11/15/2020
670877-AA-7	OMX TIMBER FINANCE INVESTMENTS I L 144A			1	1FE	8,199,744	101.0380	8,014,707	7,932,369	8,050,326	0	(95,704)	0	0	5.420	3.380	AO	72,850	235,535	05/31/2018	10/31/2019
67103H-AD-9	O REILLY AUTOMOTIVE INC			2	2FE	588,654	100.4920	602,956	600,000	594,309	0	1,143	0	0	3.850	4.080	JD	1,027	23,100	08/13/2013	06/15/2023
674003-A#-5	OAKTREE CAPITAL GROUP LLC			1	1FE	1,900,000	97.5210	1,852,899	1,900,000	1,900,000	0	0	0	0	4.210	4.210	MS	26,219	79,990	09/03/2014	09/03/2029
674003-A@-7	OAKTREE CAPITAL GROUP LLC			1	1FE	1,600,000	98.1630	1,570,608	1,600,000	1,600,000	0	0	0	0	4.010	4.010	MS	21,030	64,160	09/03/2014	09/03/2026
674003-B@-6	OAKTREE CAPITAL GROUP LLC			1	1FE	4,500,000	90.7480	4,083,660	4,500,000	4,500,000	0	0	0	0	3.780	3.780	JD	6,143	170,100	12/18/2017	12/18/2032
674599-BY-0	OCCIDENTAL PETROLEUM CORPORATION			2	1FE	3,999,080	101.7280	4,069,128	4,000,000	3,999,840	0	72	0	0	4.100	4.100	FA	68,333	164,000	12/13/2010	02/01/2021
674599-CF-0	OCCIDENTAL PETROLEUM CORP			2	1FE	4,946,450	99.4160	4,970,807	5,000,000	4,949,549	0	948	0	0	4.625	4.690	JD	10,278	231,250	06/18/2015	06/15/2045
674599-CL-7	OCCIDENTAL PETROLEUM CORP			2	1FE	3,061,216	93.4180	2,989,406	3,200,000	3,061,839	0	623	0	0	4.100	4.360	FA	49,564	0	10/12/2018	02/15/2047
675232-AB-8	OCEANEERING INTERNATIONAL INC.	LS		2	3FE	245,000	80.6340	197,553	245,000	245,000	0	0	0	0	6.000	6.000	FA	6,125	7,146	02/01/2018	02/01/2028
675553-AA-9	OCHSNER CLINIC FOUNDATION			2	1FE	9,381,096	121.0750	9,201,700	7,600,000	9,297,271	0	(35,294)	0	0	5.897	4.420	MN	57,266	448,172	09/13/2016	05/15/2045
677050-AG-1	OGLETHORPE POWER CORP	LS			2FE	5,002,000	111.5860	5,581,572	5,002,000	5,002,000	0	0	0	0	5.950	5.950	MN	49,603	297,619	10/26/2009	11/01/2039
677050-AH-9	OGLETHORPE POWER CORP	SD			2FE	4,990,000	103.8070	5,190,382	5,000,000	4,990,817	0	111	0	0	5.250	5.260	MS	87,500	262,500	08/16/2011	09/01/2050
677052-AA-0	OGLETHORPE POWER CORPORATION	LS			2FE	10,088,100	110.4510	11,045,108	10,000,000	10,075,696	0	(1,805)	0	0	5.375	5.310	MN	89,583	537,500	11/05/2010	11/01/2040
677415-CF-6	OHIO POWER COMPANY				1FE	7,941,472	124.8440	8,826,471	7,070,000	7,739,138	0	(30,499)	0	0	6.600	5.610	FA	176,279	466,620	01/04/2011	02/15/2033
67773#-AE-0	OHIO VALLEY ELECTRIC CORP PRVT			1	2	2,126,247	105.6160	2,245,657	2,126,247	2,126,247	0	0	0	0	5.900	5.900	JD	5,576	125,483	06/15/2007	12/15/2025
67773#-AF-7	OHIO VALLEY ELECTRIC CORP PRVT			1	3FE	535,615	105.6150	565,690	535,615	535,615	0	0	0	0	5.900	5.900	JD	1,405	31,601	09/14/2007	12/15/2025
67773#-AG-5	OHIO VALLEY ELECTRIC CORP PRVT			1	3FE	539,881	105.8070	571,232	539,881	539,881	0	0	0	0	5.900	5.900	JD	1,416	31,853	12/14/2007	12/15/2025

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
678858-BR-1	OKLAHOMA GAS AND ELECTRIC COMPANY			2	1FE	2,498,300	96.7400	2,418,505	2,500,000	2,498,355	0	30	0	0	4.150	4.150	AO	25,938	103,750	03/28/2017	04/01/2047
680665-AJ-5	OLIN CORP	LS		2	3FE	480,000	92.0000	441,600	480,000	480,000	0	0	0	0	5.125	5.120	MS	7,243	24,600	03/15/2017	09/15/2027
680665-AK-2	OLIN CORP	LS		2	3FE	1,102,500	87.6250	985,781	1,125,000	1,103,757	0	1,257	0	0	5.000	5.220	FA	23,438	30,000	02/14/2018	02/01/2030
682134-AC-5	OMNICOM GROUP INC.	LS			2FE	4,895,100	101.6900	5,084,520	5,000,000	4,978,705	0	12,354	0	0	4.450	4.720	FA	84,056	222,500	02/02/2011	08/15/2020
68233D-AR-8	ONCOR ELECTRIC DELIVERY CO.				1FE	5,640,942	112.6880	6,946,088	6,164,000	5,965,954	0	44,741	0	0	7.000	8.020	MS	143,827	431,480	12/15/2008	09/01/2022
68233J-BE-3	ONCOR ELECTRIC DELIVERY COMPANY LL			2	1FE	999,530	101.0570	1,010,570	1,000,000	999,550	0	20	0	0	3.700	3.700	MN	4,728	9,764	08/07/2018	11/15/2028
68268N-AG-8	ONEOK PARTNERS LP			2	2FE	20,345,654	103.1400	18,204,213	17,650,000	20,004,958	0	(60,037)	0	0	6.125	5.090	FA	450,443	1,081,063	07/09/2012	02/01/2041
68389X-AE-5	ORACLE CORP				1FE	39,003,562	124.6350	40,506,589	32,500,000	38,138,454	0	(169,235)	0	0	6.500	5.040	AO	445,972	2,041,000	05/31/2018	04/15/2038
68389X-AG-0	ORACLE CORPORATION				1FE	996,270	101.0650	1,010,650	1,000,000	999,757	0	450	0	0	5.000	5.040	JJ	24,028	50,000	06/30/2009	07/08/2019
68389X-AK-1	ORACLE CORP	LS			1FE	1,995,580	101.4980	2,029,972	2,000,000	1,999,202	0	494	0	0	3.875	3.900	JJ	35,736	77,500	07/12/2010	07/15/2020
68389X-AM-7	ORACLE CORP	LS			1FE	45,705,357	110.6240	43,143,613	39,000,000	44,728,993	0	(167,318)	0	0	5.375	4.290	JJ	966,604	2,096,250	07/09/2012	07/15/2040
68389X-AP-0	ORACLE CORP				1FE	962,610	97.3200	973,203	1,000,000	983,630	0	4,026	0	0	2.500	2.960	AO	5,278	25,000	05/31/2013	10/15/2022
68389X-AU-9	ORACLE CORP			2	1FE	2,494,325	99.7930	2,494,844	2,500,000	2,496,631	0	546	0	0	3.400	3.420	JJ	40,847	85,000	06/30/2014	07/08/2024
68389X-AW-5	ORACLE CORP			2	1FE	4,084,712	100.8070	4,032,297	4,000,000	4,080,207	0	(1,741)	0	0	4.500	4.360	JJ	86,500	180,000	03/02/2016	07/08/2044
68389X-BE-4	ORACLE CORP			2	1FE	12,912,250	95.8230	12,457,015	13,000,000	12,923,724	0	3,262	0	0	3.900	3.940	MN	64,783	507,000	04/28/2015	05/15/2035
684065-BE-4	ORANGE AND ROCKLAND UTILITIES INC 144A			1	1FE	6,000,000	116.8680	7,012,080	6,000,000	6,000,000	0	0	0	0	6.000	6.000	JD	30,000	360,000	12/09/2009	12/01/2039
684065-BH-7	ORANGE AND ROCKLAND UTILITIES INC 144A			1	1FE	3,147,093	110.4320	3,312,960	3,000,000	3,145,330	0	(2,230)	0	0	5.500	5.110	FA	62,333	137,500	05/31/2018	08/15/2040
686515-AA-5	ORLANDO HEALTH INC				1FE	3,900,204	98.3590	3,540,924	3,600,000	3,887,439	0	(5,173)	0	0	4.416	3.910	AO	39,744	158,976	09/09/2016	10/01/2044
688239-AE-2	OSHKOSH CORP			2	2FE	20,000	99.7500	19,950	20,000	20,000	0	0	0	0	5.375	5.370	MS	358	1,075	02/17/2015	03/01/2025
68964*-AF-8	OTTER TAIL POWER COMPANY			1	2FE	9,900,000	100.9470	9,993,753	9,900,000	10,213,446	0	(100,500)	0	0	4.630	3.470	JD	38,198	458,370	12/01/2011	12/01/2021
690742-AB-7	OWENS CORNING INC	LS			2FE	8,582,740	110.5960	9,068,888	8,200,000	8,508,880	0	(8,795)	0	0	7.000	6.630	JD	47,833	574,000	03/02/2007	12/01/2036
690872-AB-2	OWENS-BROCKWAY	LS			4FE	140,800	95.0000	133,000	140,000	140,525	0	(71)	0	0	5.375	5.300	AO	1,589	7,525	11/18/2014	01/15/2025
693304-AR-8	PECO ENERGY CO			2	1FE	7,970,640	106.3250	8,506,000	8,000,000	7,973,550	0	545	0	0	4.800	4.820	AO	81,067	384,000	09/16/2013	10/15/2043
693476-BN-2	PNC FUNDING CORP			2	1FE	4,972,200	99.7740	4,988,724	5,000,000	4,990,120	0	2,891	0	0	3.300	3.360	MS	51,792	165,000	03/05/2012	03/08/2022
69349L-AQ-1	PNC BANK NATIONAL ASSOCIATION			2	1FE	5,544,125	102.3620	5,629,938	5,500,000	5,527,569	0	(3,477)	0	0	4.200	4.110	MN	38,500	231,000	10/22/2013	11/01/2025
693506-BC-0	PPG INDUSTRIES INC.				1FE	14,856,348	134.9670	13,496,700	10,000,000	14,096,757	0	(132,140)	0	0	7.700	4.490	MS	226,722	770,000	07/09/2012	03/15/2038
69351U-AU-7	PPL ELECTRIC UTILITIES CORPORATION			2	1FE	3,563,640	96.9110	3,488,821	3,600,000	3,564,788	0	656	0	0	3.950	4.000	JD	11,850	142,200	05/08/2017	06/01/2047
69352P-AH-6	PPL CAPITAL FUNDING INC			2	2FE	3,985,920	98.0690	3,922,768	4,000,000	3,987,335	0	272	0	0	4.700	4.720	JD	15,667	188,000	05/21/2013	06/01/2043
69352P-AK-9	PPL CAPITAL FUNDING INC			2	2FE	1,495,080	100.5170	1,507,763	1,500,000	1,497,206	0	474	0	0	3.950	3.990	MS	17,446	59,250	03/05/2014	03/15/2024
69353R-EF-1	PNC BANK NA			2	1FE	999,580	98.9830	989,839	1,000,000	999,739	0	40	0	0	3.300	3.300	AO	5,592	33,000	10/27/2014	10/30/2024
693858-AA-6	THE PFM GROUP			1	4	6,189,540	102.0000	6,222,000	6,100,000	6,138,603	0	(50,937)	0	0	8.000	6.680	MJSD	123,356	400,000	04/27/2018	06/30/2022
694308-GE-1	PACIFIC GAS AND ELECTRIC COMPANY				2FE	9,273,904	92.7620	6,836,563	7,370,000	8,897,867	0	(68,083)	0	0	6.050	4.180	MS	148,628	415,635	05/31/2018	03/01/2034
694308-GJ-0	PACIFIC GAS AND ELECTRIC COMPANY				2FE	8,843,058	92.7640	6,493,535	7,000,000	8,520,677	0	(55,517)	0	0	5.800	4.090	MS	135,333	406,000	07/09/2012	03/01/2037
694308-GS-0	PACIFIC GAS AND ELECTRIC				2FE	20,193,665	88.7780	18,351,369	20,671,000	20,263,668	0	10,009	0	0	5.400	5.560	JJ	514,708	1,116,234	11/15/2010	01/15/2040
694308-HA-8	PACIFIC GAS & ELECTRIC CO			2	2FE	4,706,515	74.1820	4,080,049	5,500,000	4,779,211	0	16,455	0	0	3.750	4.670	FA	77,917	206,250	03/07/2014	08/15/2042
694308-HD-2	PACIFIC GAS AND ELECTRIC CO			2	2FE	2,194,938	82.4700	2,329,794	2,825,000	2,196,355	0	1,418	0	0	4.600	6.410	JD	5,776	64,975	11/19/2018	06/15/2043
694308-HF-7	PACIFIC GAS AND ELECTRIC CO			2	2FE	1,336,875	86.2970	1,337,611	1,550,000	1,337,267	0	392	0	0	5.125	6.210	MN	10,150	0	11/20/2018	11/15/2043
694308-HH-3	PACIFIC GAS AND ELECTRIC CO			2	2FE	539,436	82.2030	548,300	667,000	539,700	0	264	0	0	4.750	6.260	FA	11,969	0	11/19/2018	02/15/2044
694308-HK-6	PACIFIC GAS AND ELECTRIC CO			2	2FE	2,997,750	86.7220	2,601,684	3,000,000	2,998,637	0	216	0	0	3.400	3.400	FA	38,533	102,000	08/07/2014	08/15/2024
695114-CD-8	PACIFICORP				1FE	13,999,440	119.3770	16,712,878	14,000,000	14,000,000	0	0	0	0	5.750	5.750	AO	201,250	805,000	03/09/2007	04/01/2037
695114-CL-0	PACIFICORP				1FE	8,642,864	120.0580	8,404,081	7,000,000	8,383,296	0	(44,643)	0	0	6.000	4.440	JJ	193,667	420,000	07/09/2012	01/15/2039
701094-AL-8	PARKER HANNIFIN CORP	LS		2	1FE	9,958,800	95.7360	9,573,670	10,000,000	9,960,227	0	737	0	0	4.100	4.120	MS	136,667	410,000	02/21/2017	03/01/2047
70109H-AJ-4	PARKER HANNIFIN CORP				1FE	514,141	122.2440	488,976	400,000	511,964	0	(2,177)	0	0	6.250	4.130	MN	3,194	12,500	05/31/2018	05/15/2038
70109H-AM-7	PARKER-HANNIFIN CORPORATION			2	1FE	10,401,365	99.4290	9,942,981	10,000,000	10,390,698	0	(10,668)	0	0	4.200	3.860	MN	46,667	210,000	05/31/2018	11/21/2034
70109H-AN-5	PARKER-HANNIFIN CORPORATION			2	1FE	4,494,060	100.8440	4,538,016	4,500,000	4,494,489	0	112	0	0	4.450	4.450	MN	22,250	200,250	11/18/2014	11/21/2044
70213H-AC-2	PARTNERS HEALTHCARE SYSTEM INC				1FE	4,591,982	97.4700	4,327,708	4,440,000	4,587,089	0	(1,868)	0	0	4.117	3.940	JJ	91,397	182,795	05/16/2017	07/01/2055
706451-BG-5	PEMEX PROJECT FUNDING MASTER TRUST				2FE	772,625	87.2250	696,928	799,000	773,148	0	523	0	0	6.625	6.950	JD	2,353	52,934	05/31/2018	06/15/2035
708696-BM-0	PENNSYLVANIA ELECTRIC COMPANY				2FE	1,049,760	100.7500	1,007,500	1,000,000	1,001,213	0	(4,709)	0	0	6.625	6.120	AO	16,563	66,250	08/06/2003	04/01/2019
711123-C#-4	PEOPLES GAS LIGHT AND COKE COMPANY			1	1	300,000	89.7640	269,292	300,000	300,000	0	0	0	0	3.650	3.650	JD	487	10,950	11/01/2016	12/15/2046
711123-C*-8	PEOPLES GAS LIGHT AND COKE COMPANY			1	1	4,800,000	95.5960	4,588,608	4,800,000	4,800,000	0	0	0	0	3.960	3.960	FA	79,200	190,080	08/01/2013	08/01/2043
711123-D*-7	PEOPLES GAS LIGHT AND COKE COMPANY			1	1	1,800,000	89.7640	1,615,752	1,800,000	1,800,000	0	0	0	0	3.650	3.650	JD	2,920	65,700	12/15/2016	12/15/2046
713448-BN-7	PEPSICO INC	LS			1FE	12,468,092	101.8150	12,737,144	12,510,000	12,504,725	0	4,852	0	0	4.500	4.540	JJ	259,583	562,950	01/11/2010	01/15/2020
713448-CT-3	PEPSICO INC	LS		2	1FE	7,966,720	95.9590	7,676,744	8,000,000	7,977,875	0	3,153	0	0	2.750	2.790	AO	37,278	220,000	04/27/2015	04/30/2025
713448-DD-7	PEPSICO INC			2	1FE	3,960,527	104.5800	3,921,762	3,750,000	3,957,619	0	(2,435)	0	0	4.450	4.100	AO	35,693	89,000	05/31/2018	04/14/2046
714046-AE-9	PERKINELMER INC	LS		2	2FE	2,981,160	103.1740	3,095,238	3,000,000	2,993,659	0	2,003	0	0	5.000	5.080	MN	19,167	150,000	10/20/2011	11/15/2021
717081-CY-7	PFIZER INC.				1FE	2,812,849	138.2380	3,515,397	2,543,000	2,792,321	0	(5,266)	0	0	7.200	6.270	MS	53,912	168,696	05/31/2018	03/15/2039
717081-ED-1	PFIZER INC	LS			1FE	7,209,350	100.5340	7,037,398	7,000,000	7,205,552	0	(4,011)	0	0	4.125	3.940	JD	12,833	288,750	12/21/2017	12/15/2046

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
717081-EN-9	PFIZER INC			2	1FE	2,973,420	100.3880	3,011,646	3,000,000	2,973,910	0	490	0	0	3.200	3.400	MS	30,400	0	11/27/2018	09/15/2023
718172-AC-3	PHILIP MORRIS INTERNATIONAL INC				1FE	15,080,358	115.8690	15,175,363	13,097,000	14,801,346	0	(48,994)	0	0	6.375	5.250	MN	104,367	787,121	05/31/2018	05/16/2038
718172-AH-2	PHILIP MORRIS INTERNATIONAL INC	L	S		1FE	16,781,890	101.6980	17,288,779	17,000,000	16,967,329	0	25,132	0	0	4.500	4.660	MS	201,875	765,000	03/23/2010	03/26/2020
718172-AL-3	PHILIP MORRIS INTERNATIONAL INC				1FE	2,959,680	98.4930	2,954,803	3,000,000	2,987,145	0	4,220	0	0	2.900	3.050	MN	11,117	87,000	11/08/2011	11/15/2021
718172-BQ-1	PHILIP MORRIS INTERNATIONAL INC	L	S	2	1FE	7,922,240	97.2120	7,777,000	8,000,000	7,945,645	0	7,193	0	0	3.375	3.490	FA	105,000	270,000	08/04/2015	08/11/2025
718546-AL-8	PHILLIPS 66			2	1FE	4,168,202	97.5810	3,903,272	4,000,000	4,167,247	0	(1,885)	0	0	4.875	4.590	MN	24,917	121,875	05/31/2018	11/15/2044
718549-AC-2	PHILLIPS 66 PARTNERS LP	L	S	2	2FE	3,965,359	90.0520	3,602,084	4,000,000	3,965,848	0	454	0	0	4.680	4.730	FA	70,720	163,800	05/31/2018	02/15/2045
718549-AF-5	PHILLIPS 66 PARTNERS LP			2	2FE	996,200	92.3550	923,555	1,000,000	996,545	0	296	0	0	3.750	3.790	MS	12,500	33,125	10/10/2017	03/01/2028
723133-AA-2	PINELAWN DEPOSITOR CORP 144A			1	2	5,664,727	106.2030	6,041,812	5,688,928	5,680,292	0	2,408	0	0	6.350	6.400	MJSD	94,324	356,058	01/04/2005	06/30/2025
723528-AA-9	PIO PICO HOLDCO ISSUER LLC			1	2PL	5,599,738	99.9270	5,595,651	5,599,738	5,599,738	0	0	0	0	4.920	4.920	FA	92,601	365,047	05/01/2017	08/31/2041
72650R-AW-2	PLAINS ALL AMERICAN PIPELINE LP				2FE	2,110,700	101.8640	2,037,296	2,000,000	2,015,519	0	(14,215)	0	0	5.750	4.970	JJ	53,028	115,000	02/08/2011	01/15/2020
72650R-AZ-5	PLAINS ALL AMERICAN PIPELINE LP			2	2FE	2,531,006	98.1680	2,822,340	2,875,000	2,675,318	0	51,311	0	0	3.650	5.920	JD	8,745	104,938	01/06/2016	06/01/2022
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE LP /			2	2FE	4,958,203	85.5590	4,534,633	5,300,000	4,960,022	0	1,819	0	0	4.900	5.350	FA	98,109	0	09/20/2018	02/15/2045
727493-AB-4	PLANTRONICS INC			2	4FE	60,450	93.0000	55,800	60,000	60,200	0	(77)	0	0	5.500	5.340	MN	422	3,300	08/11/2015	05/31/2023
73020*-AC-7	PNG COMPANIES LLC PRVT			1	2	10,144,263	101.0700	10,157,535	10,050,000	10,082,273	0	(18,686)	0	0	5.530	5.230	FA	192,974	521,203	05/31/2018	02/26/2020
73020*-AE-3	PNG COMPANIES LLC			1	2FE	5,400,000	100.3860	5,420,844	5,400,000	5,400,000	0	0	0	0	4.100	4.100	JD	7,380	221,400	12/19/2013	12/19/2023
73020*-AK-9	PNG COMPANIES LLC			1	2FE	700,000	92.8160	649,712	700,000	700,000	0	0	0	0	3.380	3.380	JD	854	23,660	12/18/2017	12/18/2027
73020*-AL-7	PNG COMPANIES LLC			1	2FE	1,200,000	89.5330	1,074,396	1,200,000	1,200,000	0	0	0	0	3.630	3.630	JD	1,573	43,560	12/18/2017	12/18/2032
73102Q-AA-4	POLAR TANKERS INC 144A				1FE	20,454,010	116.3480	23,851,405	20,500,000	20,470,277	0	2,672	0	0	5.951	5.960	MN	172,827	1,219,955	07/20/2007	05/10/2037
731068-A#-9	POLARIS INDUSTRIES INC.			1	2	4,500,000	98.9780	4,454,010	4,500,000	4,500,000	0	0	0	0	3.130	3.130	JD	4,695	145,400	12/19/2013	12/21/2020
731068-A@-1	POLARIS INDUSTRIES INC.			1	2	4,500,000	102.0200	4,590,900	4,500,000	4,500,000	0	0	0	0	4.600	4.600	MN	34,500	207,000	05/02/2011	05/01/2021
731068-B*-2	POLARIS INDUSTRIES INC.			1	2	3,000,000	100.6270	3,018,810	3,000,000	3,000,000	0	0	0	0	4.230	4.230	JJ	63,098	0	07/02/2018	07/03/2028
73179P-AK-2	POLYONE CORPORATION	L	S		3FE	350,344	96.5000	337,750	350,000	350,308	0	(36)	0	0	5.250	5.220	MS	5,410	17,719	05/31/2018	03/15/2023
73358W-JA-3	PORT AUTHORITY OF NEW YORK AND NEW				1FE	5,028,250	101.7410	5,087,050	5,000,000	5,027,834	0	(206)	0	0	4.458	4.420	AO	55,725	222,900	03/02/2016	10/01/2062
736508-L*-1	PORTLAND GENERAL ELECTRIC COMP			1	1	6,600,000	99.3820	6,559,212	6,600,000	6,600,000	0	0	0	0	4.470	4.470	JD	13,112	295,020	06/27/2013	06/15/2044
736508-L@-9	PORTLAND GENERAL ELECTRIC COMP			1	1	2,900,000	99.5950	2,888,255	2,900,000	2,900,000	0	0	0	0	4.470	4.470	FA	48,971	129,630	08/29/2013	08/14/2043
737679-DB-3	POTOMAC ELECTRIC POWER CO				1FE	5,676,705	126.0660	5,825,533	4,621,000	5,495,074	0	(28,485)	0	0	6.500	4.920	MN	38,380	300,365	12/29/2011	11/15/2037
737679-DF-4	POTOMAC ELECTRIC POWER CO			2	1FE	3,864,799	108.5580	4,070,925	3,750,000	3,856,983	0	(2,469)	0	0	4.950	4.730	MN	23,719	179,438	05/31/2018	11/15/2043
74005P-BD-5	PRAXAIR INC	L	S	2	1FE	15,179,295	89.9260	13,713,822	15,250,000	15,188,221	0	1,618	0	0	3.550	3.570	MN	81,206	541,375	05/31/2018	11/07/2042
74005P-BD-5	PRAXAIR INC	S	D	2	1FE	1,800,100	89.9260	1,708,607	1,900,000	1,801,593	0	1,493	0	0	3.550	3.880	MN	10,118	33,725	05/31/2018	11/07/2042
740189-AH-8	PRECISION CASTPARTS CORP.	L	S	2	1FE	19,689,535	93.8400	19,415,558	20,690,000	19,769,254	0	20,024	0	0	3.900	4.190	JJ	372,075	647,205	05/31/2018	01/15/2043
74052B-AA-5	PREMIER HEALTH PARTNERS			2	1FE	810,000	92.7690	751,429	810,000	810,000	0	0	0	0	2.911	2.910	MN	3,013	23,579	08/24/2016	11/15/2026
740816-AM-5	PRESIDENT AND FELLOWS OF HARVARD C			2	1FE	858,538	89.2060	767,172	860,000	858,581	0	32	0	0	3.150	3.150	JJ	12,492	27,090	10/06/2016	07/15/2046
741503-BC-9	PRICELINE GROUP INC			2	2FE	1,498,770	94.2020	1,413,044	1,500,000	1,499,458	0	544	0	0	3.550	3.550	MS	15,679	57,688	08/10/2017	03/15/2028
74151#-AJ-7	PRICEWATERHOUSECOOPERS LLP			1	1	9,023,350	100.0350	9,003,150	9,000,000	9,018,052	0	(5,298)	0	0	3.910	3.800	FA	137,828	254,150	04/27/2018	02/10/2021
74151#-AK-4	PRICEWATERHOUSECOOPERS LLP			1	1	4,700,000	102.5820	4,821,354	4,700,000	4,700,000	0	0	0	0	4.530	4.530	FA	83,390	212,910	02/10/2014	02/10/2024
74151#-AL-2	PRICEWATERHOUSECOOPERS LLP			1	1	2,000,000	103.6350	2,072,700	2,000,000	2,000,000	0	0	0	0	4.680	4.680	FA	36,660	93,600	02/10/2014	02/10/2026
7425A0-BC-3	PRINCIPAL LIFE GLO MTN 144A				1FE	1,684,755	123.6100	1,854,150	1,500,000	1,645,978	0	(6,442)	0	0	6.125	5.170	AO	19,396	91,875	12/29/2011	10/15/2033
742718-CB-3	PROCTER & GAMBLE CO				1FE	6,879,791	119.9580	7,797,290	6,500,000	6,823,403	0	(15,994)	0	0	5.500	4.980	FA	148,958	357,500	07/28/2014	02/01/2034
742718-DF-3	PROCTER & GAMBLE CO	S	D		1FE	7,945,680	121.3130	9,705,112	8,000,000	7,957,480	0	1,322	0	0	5.550	5.590	MS	143,067	444,000	02/28/2007	03/05/2037
743263-AP-0	PROGRESS ENERGY INC				2FE	14,987,100	117.4180	17,612,730	15,000,000	14,989,372	0	249	0	0	6.000	6.000	JD	75,000	900,000	11/16/2009	12/01/2039
743263-AR-6	PROGRESS ENERGY INC			2	2FE	7,970,640	101.9080	8,152,656	8,000,000	7,992,901	0	3,257	0	0	4.400	4.440	JJ	162,311	352,000	01/18/2011	01/15/2021
74340X-BH-3	PROLOGIS LP			2	1FE	2,979,600	101.8040	3,054,135	3,000,000	2,980,899	0	1,299	0	0	3.875	3.950	MS	34,229	27,448	06/11/2018	09/15/2028
74432Q-AQ-8	PRUDENTIAL FINANCI MTN	L	S		1FE	18,533,509	113.2200	21,150,745	18,681,000	18,581,427	0	1,770	0	0	5.700	5.730	JD	50,283	1,064,817	07/09/2012	12/14/2036
74432Q-BD-6	PRUDENTIAL FINANCI MTN				1FE	991,770	120.8130	1,208,133	1,000,000	993,190	0	175	0	0	6.625	6.680	JD	5,521	66,250	11/28/2007	12/01/2037
744448-CJ-8	PUBLIC SERVICE CO OF COLORADO			2	1FE	5,475,505	95.8060	5,269,330	5,500,000	5,478,219	0	527	0	0	3.950	3.970	MS	63,968	217,250	03/19/2013	03/15/2043
744448-CK-5	PUBLIC SERVICE CO OF COLORADO	L	S	2	1FE	6,451,185	101.9530	6,524,998	6,400,000	6,451,913	0	(502)	0	0	4.300	4.240	MS	81,031	240,800	05/31/2018	03/15/2044
744533-BJ-8	PUBLIC SERVICE CO OF OKLAHOMA				2FE	3,303,586	127.3030	4,646,560	3,650,000	3,355,824	0	6,131	0	0	6.625	7.380	MN	30,898	241,813	04/27/2017	11/15/2037
744533-BL-3	PUBLIC SERVICE CO OF OKLAHOMA				2FE	9,924,600	101.7240	10,172,400	10,000,000	9,981,514	0	8,286	0	0	4.400	4.490	FA	183,333	440,000	01/13/2011	02/01/2021
744560-AP-1	PUBLIC SERVICE ELE MTN				1FE	890,374	111.2140	1,112,140	1,000,000	919,725	0	2,782	0	0	5.250	6.020	JJ	26,250	52,500	06/22/2005	07/01/2035
744560-AQ-9	PUBLIC SERVICE ELECTRIC AND GAS CO				1FE	1,554,727	116.6150	1,497,337	1,284,000	1,538,351	0	(9,438)	0	0	5.700	4.120	JD	6,099	73,188	03/31/2017	12/01/2036
744560-AZ-9	PUBLIC SERVICE ELECTRIC AND GAS CO			2	1FE	19,871,400	97.4720	19,494,540	20,000,000	19,888,242	0	2,861	0	0	3.950	3.980	MN	131,667	790,000	05/07/2012	05/01/2042
744560-BB-1	PUBLIC SERVICE ELECTRIC AND GAS CO			2	1FE	1,987,260	95.9580	1,919,165	2,000,000	1,988,772	0	281	0	0	3.800	3.830	JJ	38,000	76,000	01/07/2013	01/01/2043
744560-BQ-8	PUBLIC SERVICE ELECTRIC			2	1FE	1,592,896	94.5720	1,513,163	1,600,000	1,593,273	0	139	0	0	3.800	3.820	MS	20,267	60,800	02/29/2016	03/01/2046
744560-BT-2	PUBLIC SERVICE ELECTRIC AND GAS CO	L	S	2	1FE	499,635	91.1920	455,962	500,000	499,758	0	123	0	0	3.600	3.600	JD	1,500	17,750	12/04/2017	12/01/2047
745332-BU-9	PUGET SOUND ENERGY INC				1FE	2,033,437	114.8690	1,995,275	1,737,000	2,013,742	0	(11,584)	0	0	5.483	4.130	JD	7,937	95,240	04/05/2017	06/01/2035
745867-AM-3	PULTE HOMES INC	L	S		3FE	1,856,925	103.5000	1,945,800	1,880,000	1,863,268	0	848	0	0	7.875	7.970	JD	6,580	148,050	05/31/2018	06/15/2032

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
745867-AW-1	PULTE GROUP INC	LS		2	3FE	250,000	96.2500	240,625	250,000	250,000	0	0	0	0	5.500	5.500	MS	4,583	13,750	02/25/2016	03/01/2026
74733V-AA-8	QEP RESOURCES INC				3FE	860,075	100.7500	826,150	820,000	831,303	0	(4,738)	0	0	6.875	6.180	MS	18,792	56,375	09/07/2011	03/01/2021
74733V-AB-6	QEP RESOURCES INC			2	3FE	1,282,408	91.0000	1,164,800	1,280,000	1,282,102	0	(306)	0	0	5.375	5.320	AO	17,200	65,038	05/31/2018	10/01/2022
74733V-AD-2	QEP RESOURCES INC	LS		2	3FE	185,000	83.0000	153,550	185,000	185,000	0	0	0	0	5.625	5.620	MS	3,469	8,094	11/06/2017	03/01/2026
747368-AA-2	QSPCF			1	1FE	9,900,000	100.0410	9,904,059	9,900,000	9,900,000	0	0	0	0	4.740	4.740	JJ	205,953	469,260	01/23/2014	01/23/2019
74736K-AD-3	QORVO INC			2	3FE	15,000	106.0000	15,900	15,000	15,000	0	0	0	0	7.000	7.000	JD	88	1,050	11/13/2015	12/01/2025
74736K-AE-1	QORVO INC			2	3FE	750,000	95.5000	716,250	750,000	750,000	0	0	0	0	5.500	5.500	JJ	18,906	0	07/10/2018	07/15/2026
747525-AF-0	QUALCOMM INCORPORATED			2	1FE	11,558,240	96.2550	11,165,677	11,600,000	11,571,696	0	3,893	0	0	3.450	3.490	MN	45,578	400,200	05/13/2015	05/20/2025
747525-AK-9	QUALCOMM INCORPORATED			2	1FE	5,967,840	95.3730	5,722,385	6,000,000	5,969,739	0	559	0	0	4.800	4.830	MN	32,800	288,000	05/13/2015	05/20/2045
74834L-AN-0	QUEST DIAGNOSTICS INC				2FE	4,005,822	115.9600	4,641,879	4,003,000	4,005,179	0	(102)	0	0	6.950	6.940	JJ	139,104	278,209	10/04/2007	07/01/2037
74834L-AY-6	QUEST DIAGNOSTICS INC	LS		2	2FE	2,997,510	95.5410	2,866,239	3,000,000	2,997,761	0	43	0	0	4.700	4.700	MS	35,642	141,000	03/05/2015	03/30/2045
74837H-B@-4	QUESTAR GAS CO			1	1	2,389,431	85.6520	2,055,648	2,400,000	2,389,544	0	113	0	0	3.620	3.640	JD	7,240	86,880	05/31/2018	12/01/2046
748767-AF-7	QUINTILES TRANSNATIONAL CORP			2	3FE	60,000	98.0000	58,800	60,000	60,000	0	0	0	0	4.875	4.870	MN	374	2,925	05/06/2015	05/15/2023
749685-AW-3	RPM INTERNATIONAL INC			2	2FE	499,985	85.2430	426,216	500,000	500,000	0	14	0	0	4.250	4.240	JJ	9,799	12,101	12/06/2017	01/15/2048
74992*-AA-3	RXR REALTY LLC			1	2PL	5,832,160	101.7830	5,801,631	5,700,000	5,796,550	0	(35,610)	0	0	5.400	4.370	AO	76,950	199,800	04/27/2018	10/01/2020
74992*-AB-1	RXR REALTY LLC			1	2PL	2,400,000	103.9320	2,494,368	2,400,000	2,400,000	0	0	0	0	6.797	6.790	JAJO	38,376	141,619	10/05/2015	10/05/2020
75281A-AW-9	RANGE RESOURCES CORP			2	3FE	918,375	96.7500	899,775	930,000	926,525	0	1,301	0	0	5.750	5.910	JD	4,456	53,475	08/09/2011	06/01/2021
75281A-AY-5	RANGE RESOURCES CORP	LS		2	3FE	768,750	89.5000	671,250	750,000	758,647	0	(2,304)	0	0	5.000	4.620	FA	14,167	37,500	03/13/2014	08/15/2022
75281A-BA-6	RANGE RESOURCES CORP	LS		2	3FE	2,737,300	88.0000	2,424,400	2,755,000	2,744,893	0	1,903	0	0	5.000	5.090	MS	40,560	135,500	05/31/2018	03/15/2023
75508E-AA-6	RAYONIER AM PRODUCTS INC	LS		2	4FE	1,196,763	88.2500	1,050,175	1,190,000	1,190,787	0	(1,080)	0	0	5.500	5.420	JD	5,454	65,450	05/31/2018	06/01/2024
755111-BZ-3	RAYTHEON COMPANY			2	1FE	2,062,335	101.5660	2,005,929	1,975,000	2,056,080	0	(1,824)	0	0	4.200	3.940	JD	3,687	82,950	04/30/2015	12/15/2044
75886A-AJ-7	REGENCY ENERGY PARTNERS LP	LS		2	2FE	1,171,908	100.0320	1,170,380	1,170,000	1,171,721	0	(187)	0	0	4.500	4.460	MN	8,775	47,588	05/31/2018	11/01/2023
75913M-AA-7	REGIONS BANK MTN				2FE	2,303,827	117.0340	3,031,194	2,590,000	2,343,459	0	6,099	0	0	6.450	7.400	JD	2,320	167,055	07/06/2007	06/26/2037
7591EP-AE-0	REGIONS FINANCIAL CORP				2FE	1,678,146	126.2180	2,524,372	2,000,000	1,711,022	0	5,679	0	0	7.375	8.970	JD	8,604	147,500	12/05/2007	12/10/2037
759468-AA-9	RELIANCE HOLDINGS USA INC				2FE	1,063,000	101.1730	1,011,735	1,000,000	1,021,533	0	(11,439)	0	0	4.500	3.250	AO	9,000	45,000	03/11/2015	10/19/2020
759468-AB-7	RELIANCE HOLDINGS USA INC				2FE	3,455,134	112.9750	3,315,822	2,935,000	3,447,723	0	(7,411)	0	0	6.250	4.930	AO	36,688	91,719	05/31/2018	10/19/2040
759748-AA-0	RENEWABLE POWER GENERATION LLC			1	2PL	5,470,066	97.6070	5,339,167	5,470,066	5,470,066	0	0	0	0	4.110	4.110	MS	56,829	221,382	03/31/2016	03/31/2035
760759-AH-3	REPUBLIC SERVICES INC				2FE	3,999,400	102.0380	4,081,548	4,000,000	3,999,911	0	72	0	0	5.000	5.000	MS	66,667	200,000	03/01/2010	03/01/2020
760759-AK-6	REPUBLIC SERVICES INC				2FE	3,762,957	120.3760	3,611,289	3,000,000	3,750,701	0	(12,256)	0	0	6.200	4.370	MS	62,000	93,000	05/31/2018	03/01/2040
760759-AN-0	REPUBLIC SERVICES INC	LS		2	2FE	23,128,300	116.2630	23,252,720	20,000,000	22,727,200	0	(70,287)	0	0	5.700	4.690	MN	145,667	1,140,000	07/09/2012	05/15/2041
760761-AD-8	REPUBLIC SERVICES INC	LS			2FE	5,043,150	105.8540	5,292,718	5,000,000	5,013,059	0	(4,119)	0	0	5.250	5.150	MN	33,542	262,500	01/15/2010	11/15/2021
76132F-AA-5	RETAIL OPPORTUNITY INVESTMENTS COR			2	2FE	2,458,250	100.4040	2,510,100	2,500,000	2,476,683	0	4,026	0	0	5.000	5.210	JD	5,556	125,000	12/04/2013	12/15/2023
76169#-AJ-2	REYES HOLDINGS LLC			1	2PL	2,700,000	94.6140	2,554,578	2,700,000	2,700,000	0	0	0	0	3.710	3.710	AO	20,591	100,170	10/17/2017	10/17/2028
76169#-AM-5	REYES HOLDINGS LLC			1	2Z	500,000	100.4430	502,215	500,000	500,000	0	0	0	0	4.600	4.600	JD	1,150	0	12/13/2018	12/13/2028
76169#-AP-8	REYES HOLDINGS LLC			1	2Z	4,100,000	100.4130	4,116,933	4,100,000	4,100,000	0	0	0	0	4.650	4.650	JD	9,533	0	12/13/2018	12/13/2029
76169#-AQ-6	REYES HOLDINGS LLC			1	2Z	2,000,000	100.3810	2,007,620	2,000,000	2,000,000	0	0	0	0	4.700	4.700	JD	4,700	0	12/13/2018	12/13/2030
761713-AT-3	REYNOLDS AMERICAN INC				2FE	8,097,425	109.2440	8,739,549	8,000,000	8,084,040	0	(2,155)	0	0	7.250	7.140	JD	25,778	580,000	12/08/2010	06/15/2037
761713-AZ-9	REYNOLDS AMERICAN INC				2FE	4,977,650	97.5680	4,878,416	5,000,000	4,979,257	0	350	0	0	6.150	6.180	MS	90,542	307,500	09/12/2013	09/15/2043
761713-BG-0	REYNOLDS AMERICAN INC			2	2FE	3,034,774	96.4650	2,893,953	3,000,000	3,032,205	0	(2,569)	0	0	4.450	4.250	JD	7,046	133,500	05/31/2018	06/12/2025
761735-AD-1	REYNOLDS GROUP LLC			2	4FE	450,226	100.0000	448,766	448,766	448,866	0	(691)	0	0	6.875	6.680	FA	11,655	33,331	05/31/2018	02/15/2021
76824*-AV-6	RIVER FUEL TRUST NO 1			1	2	4,500,000	99.6010	4,482,045	4,500,000	4,500,000	0	0	0	0	3.650	3.650	JJ	75,738	164,250	07/02/2014	07/15/2021
771196-AU-6	ROCHE HOLDINGS INC 144A				1FE	9,903,525	137.5520	12,035,870	8,750,000	9,723,382	0	(27,090)	0	0	7.000	5.990	MS	204,167	612,500	12/28/2010	03/01/2039
771196-BE-1	ROCHE HOLDINGS INC			2	1FE	1,015,030	100.3180	1,003,184	1,000,000	1,009,195	0	(1,503)	0	0	3.350	3.160	MS	8,468	33,500	11/13/2014	09/30/2024
771196-BH-4	ROCHE HOLDINGS INC			2	1FE	4,183,530	101.2090	4,301,400	4,250,000	4,188,586	0	1,314	0	0	4.000	4.090	MN	15,583	170,000	11/13/2014	11/28/2044
772739-AJ-7	ROCK-TENN CO				2FE	809,263	100.1630	811,320	810,000	809,980	0	117	0	0	4.450	4.460	MS	12,015	36,045	02/14/2012	03/01/2019
772739-AL-2	ROCK-TENN CO				2FE	440,943	102.9130	452,818	440,000	441,179	0	(170)	0	0	4.900	4.800	MS	7,187	20,703	05/31/2018	03/01/2022
772739-AP-3	ROCK-TENN CO				2FE	39,663	99.9100	39,964	40,000	39,941	0	49	0	0	3.500	3.620	MS	467	1,400	09/04/2012	03/01/2020
772739-AQ-1	ROCK-TENN CO			2	2FE	242,379	99.9530	244,886	245,000	243,820	0	255	0	0	4.000	4.120	MS	3,267	9,800	09/04/2012	03/01/2023
77340R-AD-9	ROCKIES EXPRESS PIPELINE LLC 144A				2FE	6,773,932	113.0000	7,910,000	7,000,000	6,801,266	0	4,239	0	0	7.500	7.780	JJ	242,083	525,000	12/08/2010	07/15/2038
774341-AF-8	ROCKWELL COLLINS INC			2	2FE	8,799,423	98.5070	7,530,898	7,645,000	8,707,311	0	(25,747)	0	0	4.800	3.900	JD	16,309	366,960	05/31/2018	12/15/2043
774341-AK-7	ROCKWELL COLLINS INC.			2	2FE	1,996,700	93.9200	1,878,404	2,000,000	1,997,164	0	293	0	0	3.500	3.520	MS	20,611	70,000	03/28/2017	03/15/2027
774341-AL-5	ROCKWELL COLLINS INC.			2	2FE	4,779,216	92.1210	4,421,833	4,800,000	4,779,852	0	355	0	0	4.350	4.370	AO	44,080	208,800	03/28/2017	04/15/2047
779382-AS-9	ROWAN CO INC			2	5FE	1,092,392	62.5000	781,250	1,250,000	1,100,089	0	2,215	0	0	5.850	6.850	JJ	33,719	73,125	06/09/2014	01/15/2044
781172-AB-7	RUBY PIPELINE LLC			1	2FE	11,151,626	103.5780	11,502,384	11,105,045	11,140,353	0	(3,239)	0	0	6.000	5.860	AO	166,576	667,744	10/23/2015	04/01/2022
78349A-AB-9	RWJ BARNABAS HEALTH INC			2	1FE	3,242,624	93.9700	3,007,056	3,200,000	3,242,443	0	(149)	0	0	3.949	3.860	JJ	63,184	126,368	09/15/2017	07/01/2046
78403D-AH-3	SBA TOWER TRUST			2	1FE	1,000,000	99.2160	992,165	1,000,000	1,000,000	0	0	0	0	3.869	3.860	MON	0	38,906	10/07/2014	10/15/2024
78408L-AC-1	SC JOHNSON & SON INC			2	1FE	14,705,119	99.6230	14,432,384	14,487,000	14,689,798	0	(4,327)	0	0	4.350	4.250	MS	159,297	553,777	05/31/2018	09/30/2044

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
78412F-AP-9	SUPERIOR ENERGY SERVICES LLC	LS		2	4FE	1,015,000	85.0000	862,750	1,015,000	1,015,000	0	0	0	0	7.125	7.120	JD	3,214	72,319	11/21/2011	12/15/2021
78442F-DJ-4	SLM CORP MTN			2	3FE	504,873	89.7960	673,470	750,000	613,959	0	15,819	0	0	5.625	9.600	JAJO	7,734	42,188	05/17/2007	01/25/2025
78445X-AA-4	SLMA_10-1			4	3AM	19,639	97.7890	19,143	19,576	19,807	0	73	0	0	2.906	2.520	MON	11	468	12/21/2010	03/25/2025
78471C-AC-3	SOFI_17-D			4	1FE	399,792	97.7670	391,070	400,000	399,657	0	(109)	0	0	3.610	3.640	MON	241	14,440	07/18/2017	09/25/2040
78471F-AB-8	SCLP_2016-3			6	1FE	517,109	101.9890	509,948	500,000	512,669	0	(4,440)	0	0	4.490	3.660	MON	374	20,579	01/31/2018	12/26/2025
78471W-AC-9	SCLP_2018-2			4	1FE	1,099,841	100.2270	1,102,504	1,100,000	1,098,865	0	(976)	0	0	3.790	3.810	MON	695	29,183	04/10/2018	04/26/2027
78490D-AC-8	SOFI_18-C			4	1FE	5,249,479	102.4520	5,378,751	5,250,000	5,248,921	0	(557)	0	0	4.130	4.170	MON	3,614	81,309	08/07/2018	01/25/2048
797440-BF-0	SAN DIEGO GAS & ELECTRIC				1FE	5,529,910	109.4710	5,078,360	4,639,000	5,410,827	0	(32,978)	0	0	5.350	3.950	MN	31,713	248,187	03/31/2017	05/15/2035
797440-BJ-2	SAN DIEGO GAS & ELECTRIC CO				1FE	2,525,710	118.6430	2,344,386	1,976,000	2,494,255	0	(18,133)	0	0	6.125	4.100	MS	35,637	121,030	05/10/2017	09/15/2037
797440-BP-8	SAN DIEGO GAS AND ELECTRIC CO				1FE	2,995,800	92.5400	2,776,200	3,000,000	2,996,398	0	95	0	0	3.950	3.950	MN	15,142	118,500	11/14/2011	11/15/2041
80589M-AB-8	SCANA CORP MTN	LS			2FE	4,022,252	102.4600	3,791,035	3,700,000	3,751,973	0	(39,470)	0	0	6.250	5.050	AO	57,813	231,250	12/08/2010	04/01/2020
806605-AG-6	SCHERING-PLOUGH CORPORATION	LS			1FE	16,095,101	129.3430	16,744,861	12,946,000	15,521,239	0	(118,770)	0	0	6.500	4.620	JD	70,124	841,490	03/02/2015	12/01/2033
808513-AR-6	CHARLES SCHWAB CORPORATION (THE)	LS		2	2FE	5,000,000	83.7500	4,187,500	5,000,000	5,000,000	0	0	0	0	5.000	5.000	JD	20,833	271,530	10/25/2017	12/31/2049
811054-AG-0	EW SCRIPPS CO			2	4FE	185,000	91.7500	169,738	185,000	185,000	0	0	0	0	5.125	5.120	MN	1,212	9,481	04/20/2017	05/15/2025
81211K-AK-6	SEALED AIR CORPORATION 144A				3FE	5,064,722	99.7500	5,785,500	5,800,000	5,193,785	0	21,271	0	0	6.875	8.110	JJ	183,868	398,750	02/08/2007	07/15/2033
81618T-AC-4	SELECT INCOME REIT			2	2FE	2,254,152	95.8660	2,348,732	2,450,000	2,306,094	0	19,330	0	0	4.500	5.650	FA	45,938	110,250	03/02/2016	02/01/2025
816851-AP-4	SEMPRA ENERGY				2FE	7,359,940	111.1750	6,670,548	6,000,000	7,276,584	0	(26,921)	0	0	6.000	4.420	AO	76,000	240,000	05/31/2018	10/15/2039
816851-BH-1	SEMPRA ENERGY			2	2FE	353,464	85.9450	348,080	405,000	353,730	0	266	0	0	3.800	4.820	FA	6,413	0	11/02/2018	02/01/2038
816851-BJ-7	SEMPRA ENERGY			2	2FE	789,232	85.8320	686,662	800,000	789,432	0	200	0	0	4.000	4.070	FA	13,333	17,689	01/09/2018	02/01/2048
817565-BW-3	SERVICE CORP INTERNATIONAL			2	3FE	915,100	99.2500	908,138	915,000	915,000	0	(100)	0	0	4.500	4.500	MN	5,261	40,275	05/31/2018	11/15/2020
817565-CD-4	SERVICE CORP INTERNATIONAL	LS		2	3FE	1,091,013	94.0000	1,062,200	1,130,000	1,093,452	0	2,440	0	0	4.625	5.070	JD	2,323	52,698	06/11/2018	12/15/2027
820118-AC-7	SHARYLAND DISTRIBUTION & TRANSMISS			1	1PL	1,100,000	100.0140	1,100,154	1,100,000	1,100,000	0	0	0	0	3.860	3.860	JD	3,302	42,460	12/03/2015	12/03/2025
82340*-AA-5	SHEPHERDS FLAT FUNDING TRUST I			1	3AM	6,138,162	117.4000	7,040,478	5,997,000	6,131,790	0	(6,372)	0	0	6.950	6.610	JAJO	70,623	392,467	05/31/2018	04/30/2032
82340*-AB-3	SHEPHERDS FLAT FUNDING TRUST I			1	1FE	24,427,423	108.4930	26,256,391	24,201,000	24,416,736	0	(10,687)	0	0	4.480	4.360	JAJO	183,712	1,019,222	05/31/2018	04/30/2032
824348-AQ-9	SHERWIN-WILLIAMS CO			2	2FE	2,226,002	84.0770	1,883,325	2,240,000	2,223,264	0	(225)	0	0	4.000	4.040	JD	3,982	89,600	05/31/2018	12/15/2042
824348-AR-7	SHERWIN-WILLIAMS CO	LS		2	2FE	7,495,575	95.4790	7,160,939	7,500,000	7,496,925	0	409	0	0	3.450	3.450	FA	107,813	258,750	07/28/2015	08/01/2025
824348-AX-4	SHERWIN-WILLIAMS CO	LS		2	2FE	2,254,405	90.1760	2,047,004	2,270,000	2,254,868	0	257	0	0	4.500	4.540	JD	8,513	102,150	05/02/2017	06/01/2047
824348-BH-8	SHERWIN-WILLIAMS COMPANY (THE)			2	2FE	10,285,697	84.5430	8,792,472	10,400,000	10,291,334	0	1,848	0	0	4.400	4.460	FA	190,667	438,900	05/31/2018	02/01/2045
827048-AR-0	SILGAN HOLDINGS INC	LS		2	3FE	200,400	100.0000	200,000	200,000	200,047	0	(77)	0	0	5.500	5.450	FA	4,583	11,000	10/29/2013	02/01/2022
827048-AU-3	SILGAN HOLDINGS INC	LS		2	3FE	599,116	93.2500	582,813	625,000	601,007	0	1,891	0	0	4.750	5.480	MS	8,741	14,844	07/17/2018	03/15/2025
828807-CE-5	SIMON PROPERTY GROUP LP			2	1FE	3,499,831	127.3450	3,406,492	2,675,000	3,441,611	0	(21,583)	0	0	6.750	4.590	FA	75,234	180,563	03/02/2016	02/01/2040
828807-CG-0	SIMON PROPERTY GROUP INC	LS		2	1FE	1,993,780	102.3600	2,047,214	2,000,000	1,997,934	0	653	0	0	4.125	4.160	JD	6,875	82,500	11/10/2011	12/01/2021
828807-CR-6	SIMON PROPERTY GROUP INC			2	1FE	3,554,530	100.2330	3,508,181	3,500,000	3,530,183	0	(5,602)	0	0	3.750	3.550	FA	54,688	131,250	04/29/2014	02/01/2024
82967N-AU-2	SIRIUS XM RADIO INC			2	3FE	200,000	94.7500	189,500	200,000	200,000	0	0	0	0	5.375	5.370	AO	2,269	10,750	03/03/2015	04/15/2025
82967N-BA-5	SIRIUS XM RADIO INC	LS		2	3FE	3,518,544	91.3750	3,298,638	3,610,000	3,523,110	0	4,581	0	0	5.000	5.340	FA	75,208	93,733	10/11/2018	08/01/2027
83189D-AD-2	SMB_17-B			4	1FE	1,787,484	97.5810	1,756,465	1,800,000	1,788,427	0	812	0	0	3.500	3.620	MON	2,800	69,475	10/31/2017	12/16/2041
832696-AP-3	JM SMUCKER CO/THE	LS			2FE	4,982,910	87.0210	4,351,055	5,000,000	4,984,294	0	304	0	0	4.375	4.390	MS	64,410	218,750	02/26/2016	03/15/2045
83401A-AC-2	SOFI_18-D			4	1FE	2,999,708	102.9000	3,087,000	3,000,000	2,999,536	0	(171)	0	0	4.140	4.180	MON	2,070	32,430	09/18/2018	02/25/2048
83401B-AC-0	SOFI_17-F			4	1FE	899,690	98.1900	883,718	900,000	899,420	0	(269)	0	0	3.620	3.650	MON	543	34,119	12/05/2017	01/25/2041
83402Q-AC-6	SCLP_2016-2A			6	1FE	416,156	102.3530	409,416	400,000	411,658	0	(4,498)	0	0	4.770	3.680	MON	318	17,490	01/31/2018	10/27/2025
83403Y-AC-8	SOFI_17-B			4	1FE	810,750	99.7540	798,032	800,000	809,336	0	(1,198)	0	0	3.700	3.540	MON	493	29,600	09/28/2017	05/25/2040
83404J-AB-2	SCLP_17-3			4	1FE	725,062	100.1840	717,318	716,000	721,899	0	(3,163)	0	0	3.850	3.550	MON	459	25,269	01/31/2018	05/25/2026
83404K-AD-5	SOFI_17-E			4	1FE	1,690,022	99.6890	1,694,721	1,700,000	1,687,392	0	435	0	0	3.490	3.600	MON	989	59,330	10/06/2017	11/26/2040
83404K-AE-3	SOFI_17-E			4	1FE	499,176	99.8100	499,052	500,000	493,309	0	(1,303)	0	0	4.160	4.360	MON	347	20,800	10/06/2017	11/26/2040
83404R-AC-2	SOFI_18-B			4	1FE	2,499,754	100.9670	2,524,197	2,500,000	2,499,246	0	(507)	0	0	3.830	3.860	MON	1,596	74,206	03/13/2018	08/25/2047
83405D-AD-0	SOFI_17-B			4	1FE	1,199,255	98.8170	1,185,808	1,200,000	1,198,825	0	(321)	0	0	3.560	3.590	MON	712	42,720	05/19/2017	07/25/2040
83405L-AC-4	SOFI_17-5			4	1FE	1,099,832	99.8840	1,098,729	1,100,000	1,099,185	0	(523)	0	0	3.690	3.700	MON	677	40,590	09/15/2017	09/25/2026
83405Q-AC-3	SCLP_17-6			4	1FE	1,897,319	99.0210	1,881,409	1,900,000	1,896,707	0	(3,592)	0	0	3.520	3.550	MON	1,115	69,899	12/04/2017	11/25/2026
83405R-AC-1	SCLP_2018-1			6	1FE	3,499,551	99.4090	3,479,327	3,500,000	3,497,989	0	(1,563)	0	0	3.650	3.650	MON	2,129	114,620	01/30/2018	02/25/2027
83406E-AD-7	SOFI_18-A			4	1FE	1,399,084	100.1640	1,402,306	1,400,000	1,397,869	0	(1,215)	0	0	3.610	3.650	MON	842	46,469	01/18/2018	02/25/2042
83406H-AC-2	SCLP_18-4			4	1FE	2,999,481	101.5050	3,045,154	3,000,000	2,991,802	0	(7,679)	0	0	4.170	4.240	MON	2,085	15,985	11/05/2018	11/26/2027
83416W-AA-1	SOLAR STAR FUNDING LLC			1	2FE	16,625,520	107.0320	17,610,110	16,453,095	16,620,350	0	(10,012)	0	0	5.375	5.230	JD	2,457	1,326,900	04/24/2017	06/30/2035
83546D-AF-5	SONIC_18-1A			4	2AM	299,750	98.7660	296,051	299,750	299,750	0	0	0	0	4.026	4.040	MON	369	10,694	01/23/2018	02/20/2048
837004-BV-1	SOUTH CAROLINA ELECTRIC & GAS				1FE	9,758,440	120.9120	9,697,204	8,020,000	9,442,934	0	(68,559)	0	0	6.625	4.780	FA	221,385	465,075	11/21/2018	02/01/2032
837004-CF-5	SOUTH CAROLINA ELECTRIC & GAS CO			2	1FE	16,294,200	98.5780	14,786,760	15,000,000	16,116,011	0	(30,556)	0	0	4.350	3.850	FA	271,875	652,500	07/10/2012	02/01/2042
84055*-AC-2	SOUTH TEXAS ELECTRIC COOP INC			1	1	5,083,333	91.5290	4,652,724	5,083,333	5,083,333	0	0	0	0	3.300	3.300	MN	21,435	167,750	05/15/2013	11/15/2043
842400-EB-5	SOUTHERN CALIFORNIA EDISON COMPANY				2FE	2,306,115	111.3540	2,338,449	2,100,000	2,220,664	0	(8,369)	0	0	6.650	5.890	AO	34,913	139,650	03/08/2004	04/01/2029

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
842400-EV-1	SOUTHERN CALIFORNIA EDISON COMPANY				1FE	800,131	108.1870	659,945	610,000	774,187	0	(7,356)	0	0	5.750	3.550	AO	8,769	35,075	04/15/2015	04/01/2035
842400-EZ-2	SOUTHERN CALIFORNIA EDISON COMPANY				1FE	594,635	105.8510	529,255	500,000	588,608	0	(3,537)	0	0	5.550	4.090	JJ	12,796	27,750	03/31/2017	01/15/2036
842400-FA-6	SOUTHERN CALIFORNIA EDISON COMPANY				1FE	1,886,924	104.7760	1,959,322	1,870,000	1,886,924	0	0	0	0	5.350	5.260	JJ	46,132	0	11/20/2018	07/15/2035
842400-FC-2	SOUTHERN CALIFORNIA EDISON COMPANY				1FE	950,581	107.6650	809,646	752,000	931,491	0	(7,404)	0	0	5.625	3.720	FA	17,625	42,300	04/27/2016	02/01/2036
842400-FT-5	SOUTHERN CAL EDISON			2	1FE	1,170,612	89.0720	1,273,730	1,430,000	1,171,287	0	675	0	0	3.900	5.260	JD	4,648	27,885	11/19/2018	12/01/2041
842400-FW-8	SOUTHERN CALIFORNIA EDISON CO			2	1FE	2,982,090	90.9920	2,729,781	3,000,000	2,984,165	0	386	0	0	3.900	3.930	MS	34,450	117,000	03/04/2013	03/15/2043
842400-FY-4	SOUTHERN CALIFORNIA EDISON CO			2	1FE	3,992,960	99.6890	3,987,577	4,000,000	3,996,348	0	695	0	0	3.500	3.520	AO	35,000	140,000	09/25/2013	10/01/2023
842400-FZ-1	SOUTHERN CALIFORNIA EDISON CO			2	1FE	1,559,198	100.6260	1,579,839	1,570,000	1,560,182	0	207	0	0	4.650	4.690	AO	18,251	73,005	09/25/2013	10/01/2043
842400-GG-2	SOUTHERN CALIFORNIA EDISON CO			2	1FE	1,498,950	91.8060	1,377,101	1,500,000	1,498,995	0	19	0	0	4.000	4.000	AO	15,000	60,000	03/21/2017	04/01/2047
842434-CJ-9	SOUTHERN CALIF GAS CO				1FE	1,995,140	112.3110	2,246,222	2,000,000	1,995,823	0	102	0	0	5.125	5.140	MN	13,097	102,500	11/15/2010	11/15/2040
842434-CK-6	SOUTHERN CALIF GAS CO	LS		2	1FE	1,990,020	92.9380	1,858,766	2,000,000	1,991,287	0	224	0	0	3.750	3.770	MS	22,083	75,000	09/18/2012	09/15/2042
842434-CL-4	SOUTHERN CALIF GAS CO			2	1FE	775,265	100.3800	782,964	780,000	775,671	0	91	0	0	4.450	4.480	MS	10,220	34,710	03/10/2014	03/15/2044
84265V-AA-3	SOUTHERN PERU COPPER				2FE	2,029,500	116.5000	1,910,600	1,640,000	2,021,368	0	(8,132)	0	0	7.500	5.360	JJ	52,617	61,500	05/31/2018	07/27/2035
84265V-AE-5	SOUTHERN COPPER CORP				2FE	4,339,485	109.8750	4,118,115	3,748,000	4,324,669	0	(8,913)	0	0	6.750	5.510	AO	52,706	154,339	05/31/2018	04/16/2040
844741-BE-7	SOUTHWEST AIRLINES CO	LS		2	2FE	197,594	95.2440	190,489	200,000	197,798	0	204	0	0	3.450	3.590	MN	863	6,900	01/17/2018	11/16/2027
845331-C*-6	SOUTHWEST WATER COMPANY			1	2FE	900,000	98.0310	882,279	900,000	900,000	0	0	0	0	4.130	4.130	MN	4,543	18,585	05/17/2018	05/17/2028
845331-C@-4	SOUTHWEST WATER COMPANY			1	2FE	2,800,000	96.8650	2,712,220	2,800,000	2,800,000	0	0	0	0	4.380	4.380	MN	14,989	61,320	05/17/2018	05/17/2033
84756N-AE-9	SPECTRA ENERGY PARTNERS LP			2	2FE	3,245,938	109.3240	3,553,057	3,250,000	3,246,243	0	65	0	0	5.950	5.950	MS	51,567	193,375	09/16/2013	09/25/2043
84756N-AF-6	SPECTRA ENERGY PARTNERS LP	LS		2	2FE	1,892,058	95.5020	1,814,548	1,900,000	1,894,756	0	743	0	0	3.500	3.550	MS	19,581	66,500	03/09/2015	03/15/2025
84756N-AG-4	SPECTRA ENERGY PARTNERS LP			2	2FE	1,945,490	90.5400	2,263,508	2,500,000	1,967,036	0	8,055	0	0	4.500	6.140	MS	33,125	112,500	03/02/2016	03/15/2045
84857L-A#-8	SPIRE INC			1	2	750,000	97.7740	733,305	750,000	750,000	0	0	0	0	3.930	3.930	MS	8,679	29,475	03/15/2017	03/15/2027
84857L-A@-0	SPIRE INC			1	2	1,750,000	92.9630	1,626,853	1,750,000	1,750,000	0	0	0	0	3.130	3.130	MS	18,258	54,775	09/09/2016	09/01/2026
852060-AD-4	SPRINT CAPITAL CORPORATION				4FE	1,503,413	94.5000	1,970,325	2,085,000	1,646,464	0	24,276	0	0	6.875	10.280	MN	18,316	220,937	05/31/2018	11/15/2028
852061-AQ-3	SPRINT NEXTEL CORP				4FE	64,350	102.5000	56,375	55,000	56,748	0	(1,434)	0	0	7.000	4.170	MS	1,283	3,850	03/06/2013	03/01/2020
85208N-AA-8	SPRINT SPECTRUM CO I/ II /III/ LLC				2FE	687,489	98.7500	678,906	687,500	688,040	0	0	0	0	3.360	3.300	MJSD	706	24,675	10/20/2016	09/20/2021
85208N-AD-2	SPRINT SPECTRUM CO I/ II /III/ LLC				2FE	5,000,000	98.1250	4,906,250	5,000,000	5,000,000	0	0	0	0	4.738	4.730	MJSD	7,239	177,017	03/14/2018	03/20/2025
85208N-AE-0	SPRINT SPECTRUM CO I/ II /III/ LLC				2FE	5,000,000	98.2500	4,912,500	5,000,000	5,000,000	0	0	0	0	5.152	5.150	MJSD	7,871	192,389	03/14/2018	03/20/2028
85234#-AB-1	STADIUM FUNDING TRUST			1	2PL	5,740,871	102.0310	5,857,468	5,740,871	5,740,871	0	0	0	0	5.000	5.000	AO	71,761	287,044	06/19/2013	04/01/2039
85258P-AB-0	ST JOSEPHS HSP & MED CTR				2FE	2,626,990	100.1550	2,568,976	2,565,000	2,621,626	0	(4,416)	0	0	4.584	4.270	JJ	58,790	89,818	12/12/2017	07/01/2027
853496-AB-3	STANDARD INDUSTRIES INC	LS		2	3FE	120,000	98.0000	117,600	120,000	120,000	0	0	0	0	5.500	5.500	FA	2,493	6,600	02/18/2016	02/15/2023
853496-AC-1	STANDARD INDUSTRIES INC	LS		2	3FE	453,119	87.5000	402,500	460,000	453,206	0	87	0	0	5.000	5.210	FA	8,689	19,000	11/19/2018	02/15/2027
853496-AD-9	STANDARD INDUSTRIES INC			2	3FE	688,125	84.0000	630,000	750,000	690,490	0	2,365	0	0	4.750	5.890	JJ	16,427	0	07/17/2018	01/15/2028
855244-AD-1	STARBUCKS CORP			2	2FE	999,640	101.5440	1,015,440	1,000,000	999,828	0	32	0	0	3.850	3.850	AO	9,625	38,500	09/03/2013	10/01/2023
855244-AR-0	STARBUCKS CORP	LS		2	2FE	5,993,280	98.8310	5,929,889	6,000,000	5,993,280	0	0	0	0	4.000	4.010	MN	30,667	63,333	08/08/2018	11/15/2028
857477-AM-5	STATE STREET CORP	LS			1FE	10,128,726	101.0030	10,251,809	10,150,000	10,138,660	0	2,079	0	0	3.700	3.720	MN	42,771	375,550	01/08/2014	11/20/2023
857477-BA-0	STATE STREET CORP	LS		2	2FE	4,000,000	94.5000	3,780,000	4,000,000	4,000,000	0	0	0	0	5.625	5.620	JD	10,000	48,750	09/20/2018	12/31/2049
857477-BC-6	STATE STREET CORP				1FE	3,000,000	100.2380	3,007,140	3,000,000	3,000,000	0	0	0	0	3.776	3.770	JD	8,811	0	11/28/2018	12/03/2024
858119-AZ-3	STEEL DYNAMICS INC	LS		2	3FE	1,304,356	98.6250	1,272,263	1,290,000	1,295,440	0	(1,980)	0	0	5.250	5.050	AO	14,298	65,231	05/31/2018	04/15/2023
858119-BD-1	STEEL DYNAMICS INC	LS		2	3FE	726,250	99.0000	693,000	700,000	714,166	0	(3,361)	0	0	5.500	4.900	AO	9,625	38,500	02/17/2015	10/01/2024
858271-A*-0	STEELRIVER TRANSMISSION CO LLC			1	2FE	3,792,563	90.2210	3,430,218	3,802,018	3,792,563	0	376	0	0	3.820	3.840	MJSD	403	178,004	05/31/2018	06/30/2047
86202*-AD-7	STONEHENGE CAPITAL FUND NORTH CARO			1	1FE	1,163,642	100.0000	1,163,642	1,163,642	1,163,642	0	0	0	0	8.000	8.000	AO	19,653	93,092	06/30/2015	10/15/2020
86360F-AA-7	SFS_06-A A 144A			4	1FE	214,487	101.7090	218,153	214,487	214,487	0	0	0	0	5.547	5.680	MON	463	12,043	03/10/2006	01/15/2030
86360F-AB-5	SFS_06-A B 144A			4	1FE	463,957	103.2260	463,456	448,971	462,261	0	(2,546)	0	0	6.815	5.880	MON	1,360	17,848	05/31/2018	01/15/2030
86361Y-AA-5	SFS_06-B A 144A			4	1FE	1,348,404	102.2430	1,378,651	1,348,404	1,348,404	0	0	0	0	5.189	5.310	MON	3,110	69,969	12/07/2006	03/15/2038
863667-AB-7	STRYKER CORPORATION	LS			1FE	4,966,400	101.5440	5,077,230	5,000,000	4,995,782	0	3,883	0	0	4.375	4.450	JJ	100,868	218,750	01/12/2010	01/15/2020
863667-AJ-0	STRYKER CORPORATION			2	1FE	988,940	100.4500	1,004,509	1,000,000	989,456	0	189	0	0	4.625	4.690	MS	13,618	46,250	03/03/2016	03/15/2046
864486-AH-8	SUBURBAN PROPANE PARTNERS LP	LS		2	4FE	2,095,400	93.0000	1,953,000	2,100,000	2,095,777	0	377	0	0	5.500	5.540	JD	9,625	115,500	05/31/2018	06/01/2024
864486-AJ-4	SUBURBAN PROPANE PARTNERS LP			2	4FE	245,000	91.5000	224,175	245,000	245,000	0	0	0	0	5.750	5.750	MS	4,696	14,088	02/10/2015	03/01/2025
86745J-AA-5	SNVA_18-1A			4	1FE	1,999,574	102.1440	2,042,888	2,000,000	1,985,234	0	(14,339)	0	0	4.870	0.000	JJ	14,339	0	10/26/2018	07/20/2048
86765B-AG-4	SUNOCO LOGISTICS PARTNERS L.P.				2FE	4,983,600	101.9270	5,096,350	5,000,000	4,997,691	0	1,944	0	0	5.500	5.540	FA	103,889	275,000	02/09/2010	02/15/2020
86765B-AH-2	SUNOCO LOGISTICS PARTNERS L.P.				2FE	20,494,497	105.4130	19,848,214	18,829,000	20,464,118	0	(21,259)	0	0	6.850	6.100	FA	487,253	776,037	05/31/2018	02/15/2040
86765B-AP-4	SUNOCO LOGISTICS PARTNERS LP			2	2FE	2,493,053	88.4010	2,519,431	2,850,000	2,507,563	0	4,867	0	0	5.300	6.220	AO	37,763	151,050	03/31/2014	04/01/2044
86765L-AL-1	SUNOCO LP / SUNOCO FINANCE CORP	LS		2	3FE	35,000	94.7500	33,163	35,000	35,000	0	0	0	0	5.500	5.500	FA	727	1,080	01/09/2018	02/15/2026
86765L-AN-7	SUNOCO LP / SUNOCO FINANCE CORP	LS		2	3FE	35,000	93.5380	32,738	35,000	35,000	0	0	0	0	5.875	5.870	MS	605	1,325	01/09/2018	03/15/2028
871503-AU-2	SYMANTEC CORPORATION			2	3FE	65,000	93.3060	60,649	65,000	65,000	0	0	0	0	5.000	5.000	AO	686	3,250	02/07/2017	04/15/2025
871829-AY-3	SYSCO CORPORATION			2	2FE	6,331,540	102.0330	6,121,986	6,000,000	6,316,671	0	(6,648)	0	0	4.850	4.490	AO	72,750	291,000	09/22/2016	10/01/2045
871829-BD-8	SYSCO CORPORATION			2	2FE	996,570	94.5990	945,997	1,000,000	996,729	0	60	0	0	4.500	4.520	AO	11,250	45,000	03/22/2016	04/01/2046

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 Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
872287-AL-1	TCI COMMUNICATIONS INC				1FE	1,018,990	122.4090	1,224,095	1,000,000	1,011,948	0	(913)	0	0	7.125	6.940	FA	26,917	71,250	04/09/2008	02/15/2028
87233Q-AC-2	TC PIPELINES LP	LS		2	2FE	3,600,000	95.4590	3,436,549	3,600,000	3,600,000	0	0	0	0	3.900	3.900	MN	14,040	140,400	05/22/2017	05/25/2027
87243Q-AB-2	TENET HEALTHCARE CORPORATION				3FE	4,015,138	101.2500	3,857,625	3,810,000	3,873,717	0	(32,809)	0	0	6.000	4.980	AO	57,150	221,550	05/31/2018	10/01/2020
87264A-AJ-4	T-MOBILE USA INC			2	3FE	1,132,300	102.2500	1,145,200	1,120,000	1,123,035	0	(3,554)	0	0	6.500	6.020	JJ	33,569	75,275	05/31/2018	01/15/2024
87264A-AT-2	T-MOBILE USA INC	LS		2	3FE	30,000	96.5000	28,950	30,000	30,000	0	0	0	0	5.375	5.370	AO	340	1,654	03/13/2017	04/15/2027
87264A-AV-7	T-MOBILE USA INC			2	3FE	4,372,138	90.5000	4,126,800	4,560,000	4,383,119	0	10,982	0	0	4.750	5.290	FA	90,250	116,695	07/19/2018	02/01/2028
87265H-AF-6	TRI POINTE GROUP INC			2	3FE	1,196,550	77.9700	970,727	1,245,000	1,197,609	0	1,059	0	0	5.250	5.810	JD	5,447	54,863	10/12/2018	06/01/2027
87305Q-CH-2	TTX CO				1FE	3,999,400	99.5040	3,980,176	4,000,000	3,999,778	0	32	0	0	3.600	3.600	JJ	66,400	144,000	11/13/2014	01/15/2025
87305Q-CJ-8	TTX CO			2	1FE	11,079,923	92.0620	10,288,014	11,175,000	11,083,794	0	1,523	0	0	3.900	3.940	FA	181,594	417,983	05/31/2018	02/01/2045
87305Q-CM-1	TTX COMPANY			2	1FE	1,922,998	95.9660	1,847,353	1,925,000	1,923,131	0	36	0	0	4.200	4.200	JJ	40,425	80,850	06/06/2016	07/01/2046
87342R-AE-4	BELL_18-1A			4	2AM	1,000,000	101.5810	1,015,810	1,000,000	1,000,000	0	0	0	0	4.940	5.040	FMAN	4,528	0	11/14/2018	11/25/2048
87470L-AD-3	TALLGRASS ENERGY PARTNERS LP /TALL	LS		2	3FE	1,251,228	96.0000	1,204,800	1,255,000	1,251,226	0	(2)	0	0	5.500	5.530	JJ	31,828	24,979	12/14/2018	01/15/2028
875127-AV-4	TAMPA ELECTRIC CO	LS			2FE	3,125,281	120.7610	3,743,591	3,100,000	3,123,993	0	(900)	0	0	6.550	6.460	MN	25,945	203,050	04/25/2017	05/15/2036
875127-AW-2	TAMPA ELECTRIC COMPANY				2FE	3,126,411	115.3240	2,958,061	2,565,000	3,094,727	0	(18,252)	0	0	6.150	4.480	MN	20,157	157,748	04/04/2017	05/15/2037
87612B-AM-4	TARGA RESOURCES PARTNERS LP	LS		2	3FE	1,742,475	98.0000	1,670,900	1,705,000	1,718,107	0	(6,837)	0	0	5.250	4.790	MN	14,919	89,381	05/31/2018	05/01/2023
87612B-AY-8	TARGA RESOURCES PARTNERS LP			2	3FE	50,050	101.5000	50,750	50,000	50,025	0	(8)	0	0	6.750	6.720	MS	994	3,375	09/10/2015	03/15/2024
87612B-BE-1	TARGA RESOURCES PARTNERS LP			2	3FE	600,000	93.7500	562,500	600,000	600,000	0	0	0	0	5.375	5.370	FA	13,438	32,250	09/22/2016	02/01/2027
87612E-AK-2	TARGET CORPORATION	LS			1FE	1,695,825	124.8620	1,872,933	1,500,000	1,633,931	0	(6,365)	0	0	6.350	5.420	MN	15,875	95,250	10/05/2005	11/01/2032
87612E-AR-7	TARGET CORPORATION				1FE	27,484,011	122.4760	27,466,535	22,426,000	26,835,711	0	(127,235)	0	0	6.500	4.850	AO	307,735	1,295,190	05/31/2018	10/15/2037
87612E-AU-0	TARGET CORP				1FE	23,299,016	129.1050	24,142,710	18,700,000	22,554,313	0	(119,430)	0	0	7.000	5.230	JJ	603,594	1,292,550	05/31/2018	01/15/2038
87612E-AV-8	TARGET CORP MTN				1FE	11,965,560	101.4840	12,178,181	12,000,000	11,993,792	0	3,841	0	0	3.875	3.910	JJ	214,417	465,000	07/13/2010	07/15/2020
87612E-BA-3	TARGET CORP	LS			1FE	9,785,900	94.4280	9,442,899	10,000,000	9,813,065	0	4,644	0	0	4.000	4.120	JJ	200,000	400,000	06/21/2012	07/01/2042
877249-AC-6	TAYLOR MORRISON COMMUNITIES INC/MO			2	3FE	1,312,675	99.0000	1,287,000	1,300,000	1,300,803	0	(2,525)	0	0	5.250	5.030	AO	14,408	65,625	05/31/2018	04/15/2021
879360-C#-0	TELEDYNE TECHNOLOGIES INC			1	2	1,337,313	113.9820	1,424,779	1,428,938	1,428,938	0	0	0	(72,063)	0.920	0.920	AO	2,666	13,787	04/18/2017	04/18/2023
879360-C@-2	TELEDYNE TECHNOLOGIES INC			1	2	1,604,775	113.7280	1,705,928	1,714,725	1,714,725	0	0	0	(86,475)	0.700	0.700	AO	2,434	12,575	04/18/2017	04/18/2022
879369-AD-8	TELEFLEX INCORPORATED			2	3FE	1,271,700	99.5000	1,248,725	1,255,000	1,263,373	0	(2,077)	0	0	5.250	5.030	JD	2,928	65,888	05/31/2018	06/15/2024
879369-AF-3	TELEFLEX INC			2	3FE	839,294	92.7500	834,750	900,000	840,147	0	853	0	0	4.625	5.580	MN	5,319	13,413	11/20/2018	11/15/2027
88031R-AA-6	TENASKA ALABAMA II PARTNERS LP 144A			1	2FE	3,113,402	103.9660	3,085,150	2,967,461	3,053,656	0	(14,260)	0	0	6.125	4.800	MJSD	505	225,394	07/09/2012	03/30/2023
88033G-CA-6	TENET HEALTHCARE CORPORATION				3FE	3,444,475	96.7500	3,347,550	3,460,000	3,452,819	0	2,120	0	0	4.375	4.450	JJ	75,688	146,125	05/31/2018	10/01/2021
88033G-CS-7	TENET HEALTHCARE CORPORATION	LS		2	3FE	480,000	93.0000	465,000	500,000	482,111	0	2,111	0	0	4.625	5.380	JJ	10,663	11,563	03/23/2018	07/15/2024
88037E-AJ-0	TENNECO INC			2	3FE	80,000	86.2500	69,000	80,000	80,000	0	0	0	0	5.375	5.370	JD	191	4,300	12/02/2014	12/15/2024
88104#-AA-4	TERRAFORM UTILITY SOLAR XIX HOLDIN			1	3	3,603,776	98.4150	3,546,656	3,603,776	3,603,776	0	0	0	0	4.590	4.590	MJSD	42,024	52,381	06/06/2018	08/31/2040
88160Q-AK-9	TESORO LOGISTICS LP/TESORO LOGISTI			2	2FE	8,000	100.8420	8,067	8,000	8,000	0	0	0	0	5.500	5.500	AO	93	440	10/22/2014	10/15/2019
88160Q-AL-7	TESORO LOGISTICS LP/TESORO LOGISTI			2	2FE	509,410	102.0000	493,680	484,000	492,875	0	(4,624)	0	0	6.250	5.160	AO	6,386	30,250	02/24/2015	10/15/2022
88307*-AA-3	TEXOMA WIND LLC			1	2PL	4,394,551	98.8160	4,342,519	4,394,551	4,394,551	0	0	0	0	4.120	4.120	JD	503	273,055	02/08/2017	06/30/2034
883556-BF-8	THERMO FISHER SCIENTIFIC INC			2	2FE	2,991,900	101.2910	3,038,731	3,000,000	2,995,640	0	755	0	0	4.150	4.180	FA	51,875	124,500	12/04/2013	02/01/2024
883556-BG-6	THERMO FISHER SCIENTIFIC INC			2	2FE	4,719,251	110.2300	4,486,361	4,070,000	4,676,387	0	(12,726)	0	0	5.300	4.310	FA	89,879	191,860	05/31/2018	02/01/2044
883556-BX-9	THERMO FISHER SCIENTIFIC INC			2	2FE	5,449,015	92.9900	5,114,455	5,500,000	5,456,212	0	5,862	0	0	3.200	3.300	FA	66,489	176,489	09/22/2017	08/15/2027
88579Y-AR-2	3M CO	LS			1FE	3,486,525	97.9460	3,428,119	3,500,000	3,490,659	0	1,260	0	0	3.000	3.040	FA	42,000	105,000	08/04/2015	08/07/2025
887315-AM-1	HISTORIC TW INC				2FE	3,058,350	117.2230	2,930,575	2,500,000	2,683,986	0	(37,740)	0	0	9.150	7.030	FA	95,313	228,750	05/13/2003	02/01/2023
887315-BH-1	TIME WARNER COMPANIES INC				2FE	2,879,151	115.9090	2,839,771	2,450,000	2,646,253	0	(32,587)	0	0	7.570	5.710	FA	77,277	185,465	12/08/2010	02/01/2024
887317-AD-7	WARNER MEDIA LLC				2FE	3,705,978	108.7040	4,348,164	4,000,000	3,771,687	0	6,570	0	0	6.500	6.990	MN	33,222	227,500	05/31/2018	11/15/2036
887317-AN-5	WARNER MEDIA LLC				2FE	982,970	101.2250	1,012,254	1,000,000	994,154	0	1,768	0	0	4.000	4.200	JJ	18,444	70,000	10/12/2011	01/15/2022
88731E-AF-7	TIME WARNER ENTERTAINMENT COMPANY	LS			2FE	3,824,471	114.0760	3,422,297	3,000,000	3,419,320	0	(88,941)	0	0	8.375	4.680	MS	73,979	251,250	09/22/2016	03/15/2023
88732J-AJ-7	TIME WARNER CABLE INC				2FE	6,618,238	102.7210	6,060,550	5,900,000	6,567,719	0	(21,339)	0	0	6.550	5.540	MN	64,408	386,450	09/22/2016	05/01/2037
88732J-AS-7	TIME WARNER CABLE INC				2FE	5,215,770	101.1220	5,308,905	5,250,000	5,248,778	0	4,694	0	0	8.250	8.340	AO	108,281	433,125	03/23/2009	04/01/2019
88732J-AU-2	TIME WARNER CABLE INC				2FE	6,799,170	101.7120	7,119,861	7,000,000	6,826,044	0	3,759	0	0	6.750	6.980	JD	21,000	472,500	06/24/2009	06/15/2039
889175-BD-6	TOLEDO EDISON COMPANY (THE)				2FE	692,912	119.4870	687,054	575,000	686,951	0	(3,025)	0	0	6.150	4.570	MN	4,519	27,675	05/31/2018	05/15/2037
889184-AA-5	TOLEDO HOSPITAL			2	2FE	1,593,408	88.9870	1,285,862	1,445,000	1,585,803	0	(3,063)	0	0	4.982	4.330	MN	9,199	71,990	07/25/2016	11/15/2045
88947E-AK-6	TOLL BROTHERS FINANCE CORP	LS		2	3FE	776,277	100.5000	778,875	775,000	776,090	0	(201)	0	0	5.875	5.820	FA	17,201	44,503	05/31/2018	02/15/2022
88947E-AQ-3	TOLL BROTHERS FINANCE CORP.			2	3FE	1,520,625	98.0000	1,470,000	1,500,000	1,511,728	0	(2,066)	0	0	5.625	5.430	JJ	38,906	84,375	01/14/2014	01/15/2024
891092-AE-8	TORO CO				2FE	11,812,960	116.3850	13,966,200	12,000,000	11,847,517	0	4,122	0	0	6.625	6.740	MN	132,500	795,000	10/10/2007	05/01/2037
891490-AR-5	TOSCO CORPORATION				1FE	5,003,250	123.1700	4,310,950	3,500,000	4,464,686	0	(101,530)	0	0	7.800	3.770	JJ	136,500	273,000	03/12/2013	01/01/2027
89233P-4S-2	TOYOTA MOTOR CREDIT CORP.	LS			1FE	17,242,823	102.8300	17,738,175	17,250,000	17,249,501	0	184	0	0	4.250	4.250	JJ	346,198	733,125	10/08/2013	01/11/2021
89255#-AA-9	VANDERBILT TRADEMARK ROYALTY 18-1			1	1PL	45,900,000	100.4190	46,092,321	45,900,000	45,900,000	0	0	0	0	4.920	4.920	MON	188,190	928,404	07/03/2018	07/01/2048
89307#-AA-7	TRANS BAY CABLE LLC			1	1FE	5,019,698	89.4830	4,509,202	5,039,172	5,019,757	0	752	0	0	2.920	2.950	MJSD	409	182,204	05/31/2018	06/30/2047
89407#-AD-0	TRANSWESTERN HOLDING COMPANY LLC PRVT			1	2	7,950,672	104.1110	8,120,658	7,800,000	7,930,100	0	(20,572)	0	0	5.890	5.330	MN	47,218	388,740	05/31/2018	05/24/2022

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
89407#-AF-5	TRANSWESTERN PIPELINE COMPANY LLC PRVT			1	2	2,350,000	101.6950	2,389,833	2,350,000	2,350,000	0	0	0	0	5.360	5.360	JD	7,698	125,960	11/13/2009	12/09/2020
89407#-AG-3	TRANSWESTERN PIPELINE COMPANY LLC PRVT			1	2	2,350,000	105.2170	2,472,600	2,350,000	2,350,000	0	0	0	0	5.660	5.660	JD	8,128	133,010	11/13/2009	12/09/2024
89417E-AD-1	TRAVELERS CO INC MTN				1FE	1,602,001	124.0230	1,860,350	1,500,000	1,584,950	0	(2,956)	0	0	6.250	5.700	JD	4,167	93,750	12/29/2011	06/15/2037
89417E-AL-3	TRAVELERS CO INC			2	1FE	6,951,280	91.8220	6,427,554	7,000,000	6,953,740	0	950	0	0	3.750	3.780	MN	33,542	262,500	05/04/2016	05/15/2046
89469A-AB-0	TREEHOUSE FOODS INC			2	4FE	59,750	98.2500	58,950	60,000	59,789	0	39	0	0	4.875	4.990	MS	861	1,706	05/31/2018	03/15/2022
89566E-AG-3	TRI STATE GENERATION & TRANSMISSIO			2	1FE	1,499,370	99.5080	1,492,620	1,500,000	1,499,606	0	60	0	0	3.700	3.700	MN	9,250	55,500	10/27/2014	11/01/2024
89566E-B@-6	TRI-STATE GENERATION & TRANSMISSIO			1	1FE	4,300,000	96.7810	4,161,583	4,300,000	4,300,000	0	0	0	0	4.450	4.450	AO	47,838	191,350	10/31/2014	10/01/2045
89679H-AN-5	TCF_18-2A A			4	1FE	949,661	101.4480	963,763	950,000	948,581	0	(1,096)	0	0	4.190	4.300	MON	1,216	19,903	06/13/2018	06/22/2043
89837L-AB-1	PRINCETON UNIVERSITY				1FE	951,358	127.3950	917,245	720,000	924,693	0	(6,741)	0	0	5.700	3.680	MS	13,680	41,040	10/16/2014	03/01/2039
89837R-AD-4	TRUSTEES OF DARTMOUTH COLLEGE				1FE	3,992,306	94.6910	3,749,764	3,960,000	3,990,801	0	(669)	0	0	3.474	3.430	JD	11,464	137,570	04/20/2016	06/01/2046
898813-AM-2	TUCSON ELECTRIC POWER CO			2	1FE	3,765,370	102.2460	3,578,610	3,500,000	3,756,630	0	(5,575)	0	0	5.000	4.500	MS	51,528	175,000	05/10/2017	03/15/2044
899042-AC-9	TUFTS MEDICAL CENTER INC				2FE	445,422	120.4080	463,571	385,000	439,980	0	(1,818)	0	0	7.000	5.610	JJ	13,475	26,950	01/20/2016	01/01/2038
90131H-AN-5	21ST CENTURY FOX AMERICA INC				2FE	1,749,020	100.5740	1,760,045	1,750,000	1,749,978	0	129	0	0	6.900	6.900	MS	40,250	120,750	02/10/2009	03/01/2019
90131H-AQ-8	21ST CENTURY FOX AMERICA INC				2FE	7,950,400	102.6690	8,213,536	8,000,000	7,987,522	0	5,480	0	0	4.500	4.570	FA	136,000	360,000	02/09/2011	02/15/2021
90131H-AT-2	21ST CENTURY FOX AMERICA INC				2FE	3,110,114	117.5800	3,762,560	3,200,000	3,158,050	0	6,494	0	0	7.750	8.070	JJ	110,911	248,000	10/03/2002	01/20/2024
90131H-BG-9	21ST CENTURY FOX AMERICA INC				2FE	3,653,881	124.7550	4,803,079	3,850,000	3,690,823	0	4,878	0	0	6.400	6.810	JD	10,951	246,400	01/12/2009	12/15/2035
90131H-BK-0	21ST CENTURY FOX AMERICA INC				2FE	4,649,269	122.7850	6,485,527	5,282,000	4,752,410	0	13,920	0	0	6.150	7.140	MS	108,281	324,843	02/04/2009	03/01/2037
90131H-BL-8	21ST CENTURY FOX AMERICA INC				2FE	7,792,512	131.8100	9,721,000	7,375,000	7,780,790	0	(9,313)	0	0	6.650	6.120	MN	62,667	457,188	05/31/2018	11/15/2037
90131H-BN-4	21ST CENTURY FOX AMERICA INC				2FE	2,738,780	142.9990	3,932,481	2,750,000	2,740,372	0	191	0	0	7.850	7.880	MS	71,958	215,875	02/10/2009	03/01/2039
90131H-BQ-7	21ST CENTURY FOX AMERICA INC				2FE	7,064,700	124.3270	8,081,275	6,500,000	7,009,879	0	(13,128)	0	0	6.150	5.500	FA	151,017	399,750	05/16/2014	02/15/2041
90131H-BR-5	21ST CENTURY FOX AMERICA INC				2FE	8,604,240	146.9990	11,759,963	8,000,000	8,547,933	0	(6,583)	0	0	7.750	7.170	JD	51,667	620,000	04/21/2006	12/01/2045
90131H-BZ-7	21ST CENTURY FOX AMERICA INC			2	2FE	2,608,080	109.6420	2,932,937	2,675,000	2,611,160	0	1,096	0	0	4.950	5.110	AO	27,954	132,413	03/02/2016	10/15/2045
90214G-AA-5	2014 ESA PROJECT COMPANY INC			1	2FE	1,095,902	98.0500	1,074,532	1,095,902	1,095,902	0	0	0	0	6.070	6.070	MJSD	185	83,328	07/18/2014	03/31/2030
902494-AZ-6	TYSON FOODS INC			2	2FE	8,584,110	96.8260	8,230,287	8,500,000	8,571,358	0	(3,169)	0	0	4.875	4.790	FA	156,542	414,375	08/06/2014	08/15/2034
90265E-AK-6	UDR INC			2	2FE	2,069,958	99.6890	1,993,792	2,000,000	2,051,223	0	(6,880)	0	0	4.000	3.550	AO	20,000	80,000	03/02/2016	10/01/2025
90265U-A@-3	UBM PLC			1	2	1,407,192	100.6810	1,409,534	1,400,000	1,406,577	0	(615)	0	0	4.450	4.350	JD	2,769	62,800	05/31/2018	06/15/2024
902691-A#-1	UGI UTILITIES INC.			1	1	5,000,000	93.5870	4,679,350	5,000,000	5,000,000	0	0	0	0	4.120	4.120	MS	52,072	206,000	09/30/2016	09/30/2046
902691-B*-4	UGI UTILITIES INC.			1	1	3,000,000	93.5580	2,806,740	3,000,000	3,000,000	0	0	0	0	4.120	4.120	AO	20,943	123,600	10/31/2016	10/31/2046
902917-AH-6	WASTE MANAGEMENT INC.				2FE	989,500	122.6560	1,226,568	1,000,000	993,430	0	468	0	0	7.000	7.090	JJ	32,278	70,000	06/12/2007	07/15/2028
903293-BD-9	USG CORP			2	3FE	608,500	100.7500	604,500	600,000	604,850	0	(1,019)	0	0	5.500	5.280	MS	11,000	33,000	02/17/2015	03/01/2025
904764-AS-6	UNILEVER CAPITAL CORP	LS			1FE	7,907,040	97.3720	7,789,800	8,000,000	7,935,537	0	8,658	0	0	3.100	3.230	JJ	104,022	248,000	07/28/2015	07/30/2025
905581-AS-3	UNION CARBIDE CORPORATION				2FE	5,077,000	118.2750	5,913,750	5,000,000	5,077,000	0	0	0	0	7.750	7.630	AO	96,875	387,500	04/10/2006	10/01/2096
906548-CJ-9	UNION ELECTRIC CO			2	1FE	1,474,065	97.0140	1,455,210	1,500,000	1,477,170	0	569	0	0	3.900	4.000	MS	17,225	58,500	02/05/2013	09/15/2042
907818-BY-3	UNION PACIFIC CORPORATION				1FE	1,163,120	123.0550	1,230,550	1,000,000	1,087,899	0	(7,151)	0	0	7.125	5.860	FA	29,688	71,250	07/08/2003	02/01/2028
907818-CU-0	UNION PACIFIC CORPORATION				1FE	4,778,017	118.1900	5,318,550	4,500,000	4,720,121	0	(8,748)	0	0	6.250	5.760	MN	46,875	281,250	12/08/2010	05/01/2034
907818-DG-0	UNION PACIFIC CORP	LS		2	1FE	9,952,500	101.6260	10,162,670	10,000,000	9,988,918	0	5,001	0	0	4.000	4.050	FA	166,667	400,000	07/28/2010	02/01/2021
907818-DK-1	UNION PACIFIC CORPORATION			2	1FE	614,000	102.3940	628,702	614,000	614,000	0	0	0	0	4.163	4.160	JJ	11,786	25,561	06/23/2011	07/15/2022
907818-DT-2	UNION PACIFIC CORPORATION			2	1FE	1,270,294	103.6170	1,268,273	1,224,000	1,269,713	0	(581)	0	0	4.821	4.560	FA	24,587	46,016	05/31/2018	02/01/2044
907818-DZ-8	UNION PACIFIC CORP			2	1FE	3,491,404	93.5820	3,275,381	3,500,000	3,491,646	0	242	0	0	4.150	4.160	JJ	66,976	72,625	05/31/2018	01/15/2045
907818-EB-0	UNION PACIFIC CORP			2	1FE	7,033,286	87.6090	6,307,883	7,200,000	7,039,481	0	4,460	0	0	3.375	3.550	FA	101,250	210,938	05/31/2018	02/01/2035
907818-EM-6	UNION PACIFIC CORPORATION			2	1FE	2,009,000	84.9460	1,698,936	2,000,000	2,008,695	0	(136)	0	0	3.799	3.770	AO	18,995	75,980	10/04/2016	10/01/2051
907834-AC-9	ANADARKO PETROLEUM CORP				2FE	1,619,579	106.1060	1,676,475	1,580,000	1,619,579	0	0	0	0	7.500	7.310	MN	19,750	118,500	04/13/2011	11/01/2096
90783V-AA-3	UNION PACIFIC CORPORATION				1FE	456,039	105.9360	483,112	456,039	456,039	0	0	0	0	5.082	5.080	JJ	11,524	23,176	07/21/2005	01/02/2029
90964*-AG-0	UNITED BOTTLING MANAGEMENT CO LLC			1	2PL	1,100,000	97.0520	1,067,572	1,100,000	1,100,000	0	0	0	0	3.990	3.990	JD	1,219	43,890	12/21/2016	12/21/2026
90964*-AH-8	UNITED BOTTLING MANAGEMENT CO LLC			1	2PL	2,700,000	95.0830	2,567,241	2,700,000	2,700,000	0	0	0	0	4.240	4.240	JD	3,180	114,480	12/21/2016	12/21/2031
910637-T@-6	UNITED ILLUMINATING CO			1	1	2,300,000	100.1090	2,302,507	2,300,000	2,300,000	0	0	0	0	3.950	3.950	AO	16,656	90,850	10/25/2013	10/25/2023
911312-AJ-5	UPS OF AMERICA INC				1FE	3,979,480	121.9380	4,877,541	4,000,000	3,983,190	0	451	0	0	6.200	6.230	JJ	114,356	248,000	01/10/2008	01/15/2038
911312-AR-7	UNITED PARCEL SERVICE INC				1FE	458,607	89.4330	478,469	535,000	465,994	0	1,596	0	0	3.625	4.510	AO	4,848	19,394	12/16/2013	10/01/2042
911365-BG-8	UNITED RENTALS (NORTH AMERICA) INC			2	3FE	6,799,175	87.7500	6,181,988	7,045,000	6,813,462	0	14,287	0	0	4.875	5.330	JJ	158,366	164,409	11/16/2018	01/15/2028
911365-BK-9	UNITED RENTALS (NORTH AMERICA) INC	LS		2	3FE	705,000	98.5000	694,425	705,000	705,000	0	0	0	0	6.500	6.500	JD	7,765	0	10/24/2018	12/15/2026
91159H-HC-7	US BANCORP			2	1FE	1,068,914	99.3680	1,093,054	1,100,000	1,087,505	0	3,633	0	0	3.000	3.370	MS	9,717	33,000	06/26/2013	03/15/2022
913017-BJ-7	UNITED TECHNOLOGIES CORPORATION				2FE	4,080,227	105.7500	3,912,776	3,700,000	4,023,568	0	(13,529)	0	0	5.400	4.610	MN	33,300	199,800	02/06/2014	05/01/2035
913017-BP-3	UNITED TECHNOLOGIES CORPORATION				2FE	13,255,233	114.6920	13,648,433	11,900,000	12,608,710	0	(17,881)	0	0	6.125	5.610	JJ	336,092	701,313	05/31/2018	07/15/2038
913017-BR-9	UNITED TECHNOLOGIES CORPORATION				2FE	16,915,170	101.3500	17,229,636	17,000,000	16,987,182	0	9,455	0	0	4.500	4.560	AO	161,500	765,000	02/23/2010	04/15/2020
913017-BS-7	UNITED TECHNOLOGIES CORPORATION				2FE	22,523,128	109.8560	21,971,333	20,000,000	22,441,763	0	(40,740)	0	0	5.700	4.770	AO	240,667	712,500	05/31/2018	04/15/2040
913017-BT-5	UNITED TECHNOLOGIES CORP				2FE	5,434,500	94.3370	4,716,890	5,000,000	5,407,210	0	(10,402)	0	0	4.500	3.960	JD	18,750	225,000	04/01/2016	06/01/2042
913017-CA-5	UNITED TECHNOLOGIES CORP			2	2FE	4,843,307	89.5530	4,343,353	4,850,000	4,843,814	0	127	0	0	4.150	4.150	MN	25,718	201,275	04/29/2015	05/15/2045

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 Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
913017-CW-7	UNITED TECHNOLOGIES CORP			2	2FE	497,060	97.1120	485,563	500,000	497,064	0	4	0	0	4.450	4.490	MN	2,781	5,563	08/13/2018	11/16/2038
91324P-AR-3	UNITED HEALTHCARE CORP				1FE	763,983	118.0390	944,313	800,000	771,784	0	867	0	0	5.800	6.120	MS	13,662	46,400	05/12/2006	03/15/2036
91324P-AX-0	UNITEDHEALTH GROUP INC				1FE	13,845,440	127.6870	17,876,250	14,000,000	13,873,483	0	3,442	0	0	6.500	6.580	JD	40,444	910,000	06/18/2007	06/15/2037
91324P-BE-1	UNITEDHEALTH GROUP INC				1FE	4,632,890	129.3400	5,173,604	4,000,000	4,622,739	0	(12,452)	0	0	6.625	5.250	MN	33,861	198,750	05/31/2018	11/15/2037
91324P-BU-5	UNITEDHEALTH GROUP INC			2	1FE	7,900,160	104.5810	8,366,537	8,000,000	7,913,163	0	2,081	0	0	4.625	4.700	MN	47,278	370,000	11/07/2011	11/15/2041
91324P-BV-3	UNITEDHEALTH GROUP INC			2	1FE	4,965,500	99.2040	4,960,235	5,000,000	4,987,852	0	3,563	0	0	2.875	2.950	MS	42,326	143,750	03/05/2012	03/15/2022
91324P-CR-1	UNITEDHEALTH GROUP INCORPORATED				1FE	5,093,127	105.9430	4,979,359	4,700,000	5,073,059	0	(7,486)	0	0	4.750	4.240	JJ	102,943	223,250	03/02/2016	07/15/2045
914886-AB-2	UNIVERSITY OF SOUTHERN CALIFORNIA				1FE	1,300,000	90.6800	1,178,848	1,300,000	1,300,000	0	0	0	0	3.028	3.020	AO	9,841	39,364	08/15/2016	10/01/2039
918204-AT-5	VF CORPORATION				1FE	1,987,820	123.4990	2,469,992	2,000,000	1,990,090	0	263	0	0	6.450	6.490	MN	21,500	129,000	10/10/2007	11/01/2037
91913Y-AE-0	VALERO ENERGY CORP				2FE	2,221,700	123.3340	2,466,690	2,000,000	2,171,336	0	(7,910)	0	0	7.500	6.520	AO	31,667	150,000	02/01/2011	04/15/2032
91913Y-AL-4	VALERO ENERGY CORPORATION				2FE	3,860,764	109.6690	3,838,447	3,500,000	3,815,985	0	(9,565)	0	0	6.625	5.810	JD	10,306	231,875	10/21/2013	06/15/2037
91913Y-AP-5	VALERO ENERGY CORP				2FE	6,893,462	152.8140	8,068,579	5,280,000	6,716,252	0	(28,644)	0	0	10.500	7.800	MS	163,240	554,400	12/15/2010	03/15/2039
92047W-AB-7	VALVOLINE INC			2	3FE	938,025	92.0000	910,800	990,000	942,004	0	3,979	0	0	4.375	5.250	FA	16,362	21,656	05/21/2018	08/15/2025
92239M-C@-8	VECTREN UTILITY HOLDINGS INC.			1	1	8,500,000	99.6440	8,469,740	8,500,000	8,500,000	0	0	0	0	3.720	3.720	JD	22,837	316,200	12/05/2013	12/05/2023
92277G-AB-3	VENTAS REALTY LP			2	2FE	1,245,350	108.8110	1,360,143	1,250,000	1,245,723	0	77	0	0	5.700	5.720	MS	18,010	71,250	09/23/2013	09/30/2043
92277G-AF-4	VENTAS REALTY LP			2	2FE	1,760,426	90.8040	1,816,094	2,000,000	1,771,487	0	4,076	0	0	4.375	5.170	FA	36,458	87,500	03/02/2016	02/01/2045
92343E-AF-9	VERISIGN INC	LS		2	3FE	1,050,988	98.5000	1,024,400	1,040,000	1,043,837	0	(1,463)	0	0	4.625	4.450	MN	8,017	46,597	05/31/2018	05/01/2023
92343E-AL-6	VERISIGN INC	LS		2	3FE	304,800	93.7800	300,096	320,000	305,346	0	546	0	0	4.750	5.420	JJ	7,009	0	08/03/2018	07/15/2027
92343V-AF-1	VERIZON COMMUNICATIONS INC.				2FE	7,805,795	113.5750	7,155,225	6,300,000	7,544,852	0	(42,646)	0	0	6.250	4.630	AO	98,438	393,750	12/29/2011	04/01/2037
92343V-AK-0	VERIZON COMMUNICATIONS INC				2FE	3,520,029	115.6170	3,468,525	3,000,000	3,511,066	0	(8,963)	0	0	6.400	5.000	FA	72,533	96,000	05/31/2018	02/15/2038
92343V-AU-8	VERIZON COMMUNICATIONS INC.				2FE	6,192,144	127.1720	8,011,836	6,300,000	6,206,225	0	1,936	0	0	7.350	7.490	AO	115,763	463,050	03/24/2009	04/01/2039
92343V-AW-4	VERIZON COMMUNICATIONS INC	LS			2FE	6,440,090	112.0780	5,603,900	5,000,000	6,248,352	0	(33,177)	0	0	6.000	4.250	AO	75,000	300,000	07/09/2012	04/01/2041
92343V-BE-3	VERIZON COMMUNICATIONS INC				2FE	1,981,360	97.0720	1,941,449	2,000,000	1,983,747	0	385	0	0	4.750	4.800	MN	15,833	95,000	10/27/2011	11/01/2041
92343V-CK-8	VERIZON COMMUNICATIONS INC				2FE	5,765,080	98.4070	5,904,458	6,000,000	5,775,232	0	3,638	0	0	4.862	5.110	FA	105,343	291,720	03/02/2016	08/21/2046
92343V-CQ-5	VERIZON COMMUNICATIONS INC			2	2FE	2,978,280	96.4740	2,894,245	3,000,000	2,981,387	0	795	0	0	4.400	4.450	MN	22,000	132,000	10/22/2014	11/01/2034
92343V-DS-0	VERIZON COMMUNICATIONS INC				2FE	523,203	99.6400	532,079	534,000	523,560	0	142	0	0	5.012	5.140	AO	5,650	26,764	02/03/2017	04/15/2049
92343V-DY-7	VERIZON COMMUNICATIONS INC				2FE	992,560	100.1310	1,001,312	1,000,000	993,676	0	633	0	0	4.125	4.210	MS	12,031	56,719	03/13/2017	03/16/2027
92343V-EK-6	VERIZON COMMUNICATIONS INC				1FE	826,000	114.4410	945,283	826,000	826,000	0	0	0	0	6.800	6.800	MN	9,361	49,303	12/15/2017	05/01/2029
92344G-AX-4	VERIZON COMMUNICATIONS INC				2FE	10,029,266	112.1310	11,773,829	10,500,000	10,163,242	0	12,358	0	0	5.850	6.150	MS	180,863	585,000	05/31/2018	09/15/2035
925524-AV-2	CBS CORP				2FE	4,100,100	105.1330	5,256,678	5,000,000	4,328,829	0	26,449	0	0	5.500	6.990	MN	35,139	275,000	08/09/2006	05/15/2033
925524-AX-8	VIACOM INC	LS			2FE	10,255,090	107.3160	10,806,751	10,070,000	10,251,457	0	(3,776)	0	0	6.875	6.680	AO	117,309	643,431	05/31/2018	04/30/2036
92553P-AC-6	VIACOM INC (NEW)				2FE	5,557,695	107.1420	5,357,100	5,000,000	5,548,803	0	(8,893)	0	0	6.750	5.780	AO	80,625	168,750	05/31/2018	10/05/2037
927804-FB-5	VIRGINIA ELECTRIC AND POWER CO				2FE	17,784,026	119.6910	17,355,263	14,500,000	17,206,127	0	(99,176)	0	0	6.000	4.440	MN	111,167	870,000	07/09/2012	05/15/2037
927804-FE-9	VIRGINIA ELECTRIC AND POWER CO				2FE	5,780,430	123.1550	5,542,015	4,500,000	5,699,945	0	(34,914)	0	0	6.350	4.270	MN	24,606	238,125	05/31/2018	11/30/2037
927804-FP-4	VIRGINIA ELECTRIC AND POWER CO			2	2FE	999,520	103.8340	1,038,347	1,000,000	999,565	0	9	0	0	4.650	4.650	FA	17,567	46,500	08/12/2013	08/15/2043
927804-FW-9	VIRGINIA ELECTRIC AND POWER COMPAN	LS		2	1FE	9,953,200	94.5850	9,458,550	10,000,000	9,954,984	0	863	0	0	4.000	4.020	MN	51,111	400,000	11/10/2016	11/15/2046
92826C-AF-9	VISA INC	LS		2	1FE	16,748,398	104.0440	17,167,263	16,500,000	16,744,006	0	(5,054)	0	0	4.300	4.200	JD	33,504	709,500	05/31/2018	12/14/2045
92840V-AA-0	VISTRA OPERATIONS COMPANY LLC			2	3FE	630,000	96.2500	606,375	630,000	630,000	0	0	0	0	5.500	5.500	MS	12,416	0	08/07/2018	09/01/2026
928563-AC-9	VMWARE INC			2	2FE	1,993,280	88.7010	1,774,030	2,000,000	1,995,020	0	1,428	0	0	3.900	3.930	FA	28,167	78,000	08/16/2017	08/21/2027
92890H-AC-6	WEA FINANCE LLC /WESTFIELD UK & EU			2	1FE	7,472,100	99.3230	7,449,293	7,500,000	7,482,800	0	2,650	0	0	3.750	3.790	MS	81,250	281,250	09/10/2014	09/17/2024
92964B-AA-7	WY GEORGIA HOLDINGS 2004 LLC			1	1	17,592,190	101.1600	16,691,400	16,500,000	16,604,096	0	(143,053)	0	0	5.590	4.640	MS	271,581	922,350	12/08/2010	09/15/2019
92966*-AC-3	WABASH VALLEY POWER ASSOCIATION IN PRVT			1	1	587,025	105.1900	617,492	587,025	587,025	0	0	0	0	5.560	5.560	JAJO	5,530	32,638	12/20/2004	12/19/2024
92966*-AD-1	WABASH VALLEY POWER ASSOCIATION IN PRVT			1	1	419,304	105.1900	441,065	419,304	419,304	0	0	0	0	5.560	5.560	JAJO	3,950	23,316	01/19/2005	12/19/2024
92966*-AE-9	WABASH VALLEY POWER ASSOCIATION IN PRVT			1	1	670,886	105.1900	705,705	670,886	670,886	0	0	0	0	5.560	5.560	JAJO	6,320	37,306	03/18/2005	12/19/2024
92966*-AG-4	WABASH VALLEY POWER ASSOCIATION IN PRVT			1	1	2,997,304	110.8650	3,322,961	2,997,304	2,997,304	0	0	0	0	6.140	6.140	JAJO	31,184	184,034	12/31/2007	01/31/2028
92976G-AJ-0	WACHOVIA BANK NA	SD			1FE	997,920	123.7990	1,237,996	1,000,000	998,390	0	41	0	0	6.600	6.610	JJ	30,433	66,000	11/30/2007	01/15/2038
931142-CB-7	WALMART INC	SD			1FE	61,312,992	115.1960	67,554,390	58,643,000	61,562,926	0	(60,587)	0	0	5.250	4.760	MS	1,026,253	2,457,473	05/31/2018	09/01/2035
931142-CP-6	WALMART INC	LS			1FE	3,733,538	100.0770	3,752,888	3,750,000	3,749,835	0	1,955	0	0	4.125	4.170	FA	64,453	154,688	01/15/2009	02/01/2019
931142-CS-0	WALMART INC	LS			1FE	20,509,412	119.9790	20,996,360	17,500,000	20,075,167	0	(70,855)	0	0	5.625	4.530	AO	246,094	984,375	12/29/2011	04/01/2040
931142-CU-5	WALMART INC	LS			1FE	999,080	101.0060	1,010,069	1,000,000	999,838	0	102	0	0	3.625	3.630	JJ	17,420	36,250	06/30/2010	07/08/2020
931142-DQ-3	WALMART INC			2	1FE	5,385,090	100.9200	5,146,920	5,100,000	5,368,188	0	(6,264)	0	0	4.300	3.960	AO	42,033	219,300	02/26/2016	04/22/2044
931142-EK-5	WALMART INC			2	1FE	2,995,530	101.0240	3,030,729	3,000,000	2,995,664	0	134	0	0	3.400	3.430	JD	1,417	50,717	11/27/2018	06/26/2023
931427-AC-2	WALGREENS BOOTS ALLIANCE INC			2	2FE	4,501,200	91.6270	4,581,393	5,000,000	4,523,597	0	8,197	0	0	4.800	5.490	MN	28,667	240,000	03/02/2016	11/18/2044
94106L-AW-9	WASTE MANAGEMENT INC				2FE	3,975,520	102.3150	4,092,636	4,000,000	3,995,601	0	2,768	0	0	4.750	4.820	JD	528	285,000	06/03/2010	06/30/2020
94106L-BB-4	WASTE MANAGEMENT INC	LS		2	2FE	3,394,356	97.0590	3,300,023	3,400,000	3,395,146	0	212	0	0	3.900	3.910	MS	44,200	132,600	02/18/2015	03/01/2035
94106L-BC-2	WASTE MANAGEMENT INC			2	2FE	4,790,112	96.5300	4,633,478	4,800,000	4,790,839	0	192	0	0	4.100	4.110	MS	65,600	196,800	02/18/2015	03/01/2045
94973V-AL-1	WELLPOINT INC				2FE	16,102,373	110.5890	16,035,478	14,500,000	15,859,912	0	(48,161)	0	0	5.850	4.990	JJ	391,138	789,750	05/31/2018	01/15/2036

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 Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
94973V-BK-2	WELLPOINT INC			2	2FE	7,983,280	96.2940	7,703,523	8,000,000	7,984,567	0	308	0	0	4.650	4.660	FA	140,533	372,000	08/07/2014	08/15/2044
949746-JM-4	WELLS FARGO & COMPANY				1FE	1,222,900	109.9960	1,099,960	1,000,000	1,192,787	0	(8,575)	0	0	5.375	3.760	FA	21,500	53,750	04/15/2015	02/07/2035
949746-RW-3	WELLS FARGO & COMPANY				1FE	298,971	93.2300	279,693	300,000	299,218	0	94	0	0	3.000	3.040	AO	1,725	9,000	04/15/2016	04/22/2026
94974B-GK-0	WELLS FARGO & CO	LS			1FE	24,112,078	91.7570	22,618,224	24,650,000	24,139,722	0	10,108	0	0	3.900	4.020	MN	160,225	941,850	05/31/2018	05/01/2045
94978S-AA-7	WELLS FARGO CAPITAL X				2FE	3,221,250	103.2500	3,097,500	3,000,000	3,215,930	0	(5,320)	0	0	5.950	5.320	JD	7,933	178,500	03/14/2018	12/15/2036
955306-B#-1	WEST PHARMACEUTICAL SERVICES INC			1	2	3,793,968	99.6510	3,786,738	3,800,000	3,794,527	0	559	0	0	3.820	3.840	JJ	70,967	114,600	05/31/2018	07/05/2024
955306-B@-3	WEST PHARMACEUTICAL SERVICES INC			1	2	4,698,400	99.6330	4,682,751	4,700,000	4,698,658	0	258	0	0	3.670	3.670	JJ	84,328	135,790	05/31/2018	07/05/2022
95709T-AK-6	WESTAR ENERGY INC			2	1FE	999,980	103.7160	1,037,160	1,000,000	999,999	0	0	0	0	4.625	4.620	MS	15,417	46,250	08/12/2013	09/01/2043
95709T-AL-4	WESTAR ENERGY INC			2	1FE	9,999,900	96.6100	9,661,000	10,000,000	10,000,000	0	0	0	0	3.250	3.250	JD	27,083	325,000	11/05/2015	12/01/2025
95709T-AM-2	WESTAR ENERGY INC			2	1FE	616,085	98.0430	588,263	600,000	615,891	0	(194)	0	0	4.250	4.080	JD	2,125	25,500	05/31/2018	12/01/2045
958102-AM-7	WESTERN DIGITAL CORPORATION	LS		2	3FE	2,426,875	86.7500	2,168,750	2,500,000	2,430,285	0	3,410	0	0	4.750	5.220	FA	44,861	48,028	11/19/2018	02/15/2026
958254-AA-2	WESTERN GAS PARTNERS LP			2	2FE	553,157	102.9940	576,767	560,000	558,000	0	754	0	0	5.375	5.530	JD	2,508	30,100	05/09/2011	06/01/2021
962166-AW-4	WEYERHAEUSER COMPANY				2FE	2,866,482	117.2070	3,281,818	2,800,000	2,902,201	0	(3,407)	0	0	6.950	6.290	AO	48,650	159,850	05/31/2018	10/01/2027
962166-BR-4	WEYERHAEUSER COMPANY				2FE	1,740,816	122.2830	2,201,107	1,800,000	1,748,944	0	2,154	0	0	7.375	7.710	MS	39,088	132,750	01/26/2007	03/15/2032
963320-AV-8	WHIRLPOOL CORPORATION			2	2FE	1,091,211	83.7010	920,713	1,100,000	1,091,605	0	152	0	0	4.500	4.540	JD	4,125	49,500	05/18/2016	06/01/2046
969133-AG-2	WILLAMETTE INDUSTRIES INC				2FE	5,794,310	114.1980	5,709,900	5,000,000	5,662,656	0	(131,654)	0	0	9.000	3.870	AO	112,500	225,000	05/31/2018	10/01/2021
96926J-AA-5	WILLIAM CARTER CO			2	3FE	2,390,818	99.5000	2,338,250	2,350,000	2,355,928	0	(8,504)	0	0	5.250	4.830	FA	46,608	119,831	05/31/2018	08/15/2021
969457-BG-4	WILLIAMS COMPANIES INC				2FE	488,371	109.2050	499,070	457,000	477,008	0	(4,448)	0	0	7.875	6.050	MS	11,996	29,216	05/31/2018	09/01/2021
969457-BM-1	WILLIAMS COMPANIES INC				2FE	461,205	130.0950	537,295	413,000	451,990	0	(1,462)	0	0	8.750	7.590	MS	10,640	34,125	05/31/2018	03/15/2032
96950F-AF-1	WILLIAMS COMPANIES INC				2FE	485,403	106.0920	503,941	475,000	484,132	0	(204)	0	0	6.300	6.130	AO	6,318	29,925	01/27/2011	04/15/2040
97181#-KE-2	UNION PACIFIC CORP PRVT			1	1	656,145	108.7860	713,794	656,145	656,145	0	0	0	0	5.850	5.840	JD	107	38,384	06/24/2004	06/30/2024
97181#-KG-7	UNION PACIFIC CORP PRVT			1	1	3,072,125	108.6940	3,098,134	2,850,327	2,972,462	0	(26,207)	0	0	5.850	4.460	MS	42,612	166,744	12/08/2010	03/29/2024
97181#-KH-5	UNION PACIFIC CORP PRVT			1	1	3,202,845	109.1060	3,247,470	2,976,435	3,097,189	0	(28,735)	0	0	5.850	4.590	JD	967	174,122	12/08/2010	06/29/2024
973148-AA-3	WIND ENERGY TRANSMISSION TEXAS LLC			1	1	9,022,775	94.6330	8,622,118	9,111,111	9,023,708	0	3,443	0	0	3.670	3.760	MJSD	929	381,731	05/31/2018	12/18/2034
976656-BW-7	WISCONSIN ELECTRIC POWER CO				1FE	3,496,150	115.9280	3,582,197	3,090,000	3,421,747	0	(15,995)	0	0	5.625	4.590	MN	22,209	173,813	11/21/2013	05/15/2033
976656-BZ-0	WISCONSIN ELECTRIC POWER CO				1FE	3,715,287	118.1010	3,543,043	3,000,000	3,649,136	0	(24,406)	0	0	5.700	3.990	JD	14,250	171,000	03/02/2016	12/01/2036
976656-CJ-5	WISCONSIN ELECTRIC POWER CO			2	1FE	4,073,908	98.8630	3,954,520	4,000,000	4,073,121	0	(787)	0	0	4.300	4.180	JD	7,644	172,000	05/31/2018	12/15/2045
97806*-AG-7	WOLVERINE POWER SUPPLY COOPERATIVE			1	1	450,000	96.9490	436,271	450,000	450,000	0	0	0	0	3.830	3.830	MS	5,314	17,235	09/10/2015	09/10/2045
978097-AD-5	WOLVERINE WORLD WIDE INC			2	3FE	722,725	92.5000	689,125	745,000	724,333	0	1,608	0	0	5.000	5.440	MS	12,417	18,625	06/05/2018	09/01/2026
980745-D#-7	WOODWARD INC			1	2	900,000	102.9140	926,226	900,000	900,000	0	0	0	0	4.180	4.180	AO	9,405	37,620	10/01/2013	11/15/2025
980745-D*-1	WOODWARD INC			1	2	900,000	99.9930	899,937	900,000	900,000	0	0	0	0	3.420	3.420	AO	7,695	30,780	10/01/2013	11/15/2020
980745-E#-6	WOODWARD INC			1	2	900,000	102.9140	926,226	900,000	900,000	0	0	0	0	4.180	4.180	AO	9,405	37,620	11/15/2013	11/15/2025
980745-E@-8	WOODWARD INC			1	2	500,000	102.1290	510,645	500,000	500,000	0	0	0	0	4.030	4.030	AO	5,038	20,150	11/15/2013	11/15/2023
980745-F#-5	WOODWARD INC			1	2	1,200,000	103.8450	1,246,140	1,200,000	1,200,000	0	0	0	0	4.350	4.350	MN	4,495	26,100	05/31/2018	05/30/2027
980745-F*-9	WOODWARD INC			1	2	1,234,145	111.7520	1,229,273	1,257,465	1,257,465	0	0	0	(63,415)	1.120	1.120	MS	3,834	14,859	09/23/2016	09/23/2026
980745-F@-7	WOODWARD INC			1	2	1,200,000	103.4460	1,241,352	1,200,000	1,200,000	0	0	0	0	4.270	4.270	MN	4,412	25,620	05/31/2018	05/30/2025
98161*-AA-7	WORLEYPARSONS US HOLDING CORP			1	2PL	7,354,286	100.1850	7,367,891	7,354,286	7,354,286	0	0	0	0	6.310	6.310	MS	125,037	453,484	03/24/2011	03/24/2021
98212B-AD-5	WPX ENERGY INC	LS		2	4FE	1,075,000	97.2500	1,045,438	1,075,000	1,075,000	0	0	0	0	6.000	6.000	JJ	29,742	64,500	11/07/2011	01/15/2022
983024-AG-5	WYETH				1FE	12,008,663	127.2050	13,610,946	10,700,000	11,713,757	0	(40,512)	0	0	6.500	5.560	FA	289,792	684,125	05/31/2018	02/01/2034
983024-AL-4	WYETH	SD			1FE	21,109,942	123.6500	23,586,333	19,075,000	20,951,590	0	(48,853)	0	0	6.000	5.100	FA	432,367	964,500	05/31/2018	02/15/2036
983024-AN-0	WYETH				1FE	14,386,909	120.5050	16,720,172	13,875,000	14,288,111	0	(13,188)	0	0	5.950	5.670	AO	206,391	825,563	09/02/2009	04/01/2037
98311A-AA-3	WYNDHAM HOTELS & RESORTS INC	LS		2	3FE	440,000	96.0000	422,400	440,000	440,000	0	0	0	0	5.375	5.370	AO	4,993	11,956	03/29/2018	04/15/2026
983130-AU-9	WYNN LAS VEGAS LLC / WYNN LAS VEGA	LS		2	4FE	2,003,438	94.0000	1,889,400	2,010,000	2,004,123	0	685	0	0	4.250	4.320	MN	7,356	82,238	05/31/2018	05/30/2023
983130-AV-7	WYNN LAS VEGAS LLC / WYNN LAS VEGA	LS		2	4FE	1,256,250	93.2500	1,165,625	1,250,000	1,254,245	0	(578)	0	0	5.500	5.430	MS	22,917	68,750	02/24/2015	03/01/2025
98385X-AM-8	XTO ENERGY INC				1FE	35,485,820	132.3770	32,035,234	24,200,000	33,694,134	0	(333,007)	0	0	6.750	3.720	FA	680,625	1,447,875	05/31/2018	08/01/2037
98385X-AQ-9	XTO ENERGY INC				1FE	5,039,228	129.5870	4,751,955	3,667,000	5,011,975	0	(27,253)	0	0	6.375	3.710	JD	10,390	233,771	05/31/2018	06/15/2038
98389B-AM-2	XCEL ENERGY INC	LS		2	2FE	5,980,560	101.1940	6,071,664	6,000,000	5,996,771	0	2,228	0	0	4.700	4.740	MN	36,033	282,000	05/10/2010	05/15/2020
984121-CQ-4	XEROX CORPORATION			2	3FE	4,996,000	89.9650	4,498,255	5,000,000	4,998,680	0	2,304	0	0	3.625	3.630	MS	53,368	183,264	09/07/2017	03/15/2023
98581*-AA-9	YELLOWSTONE ENERGY LTD			1	2FE	2,961,513	103.7760	3,068,219	2,956,579	2,961,425	0	(572)	0	0	5.750	5.700	JD	472	252,981	05/31/2018	12/31/2026
988498-AD-3	YUM! BRANDS INC				4FE	1,035,000	98.0000	980,000	1,000,000	1,034,507	0	(493)	0	0	6.875	6.550	MN	8,785	34,375	05/31/2018	11/15/2037
98956P-AA-0	ZIMMER HOLDINGS INC				2FE	2,997,780	101.1620	3,034,860	3,000,000	2,999,760	0	252	0	0	4.625	4.630	MN	11,948	138,750	11/12/2009	11/30/2019
98956P-AB-8	ZIMMER HOLDINGS INC				2FE	12,405,184	104.9190	12,999,489	12,390,000	12,403,282	0	(374)	0	0	5.750	5.740	MN	61,348	712,425	12/22/2009	11/30/2039
98956P-AF-9	ZIMMER HOLDINGS INC	LS		2	2FE	3,791,070	95.0860	3,613,283	3,800,000	3,794,099	0	829	0	0	3.550	3.570	AO	33,725	134,900	03/10/2015	04/01/2025
BINOYZ-B5-7	COSO GEOTHERMAL POWER HOLDINGS			1	2FE	1,069,159	100.0000	1,069,159	1,069,159	1,069,159	0	0	0	0	8.500	8.500	JD	45,692	68,631	05/31/2018	10/31/2023
BIN14R-MY-1	AMERICAN TRANSMISSION COMPANY LLC			1	1FE	200,000	98.2400	196,480	200,000	200,000	0	0	0	0	3.700	3.700	JJ	3,351	0	07/18/2018	07/18/2028
BIN14R-N1-2	AMERICAN TRANSMISSION COMPANY LLC			1	1FE	3,000,000	97.1560	2,914,680	3,000,000	3,000,000	0	0	0	0	3.950	3.950	JJ	53,654	0	07/18/2018	07/18/2033
C9716#-AC-3	WASTE CONNECTIONS INC			1	2FE	740,802	94.2680	707,010	750,000	741,381	0	579	0	0	3.030	3.200	JD	1,894	22,845	05/31/2018	06/01/2026

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 Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
09716#-AK-5	WASTE CONNECTIONS INC			1	2	5,200,000	96.9590	5,041,868	5,200,000	5,200,000	0	0	0	0	3.490	3.490	AO	35,792	182,520	04/20/2017	04/20/2027
E14385-72-6	RELIANCE HOLDING USA INC				2FE	254,182	101.1730	252,934	250,000	253,194	0	(988)	0	0	4.500	3.750	AO	2,250	5,625	05/31/2018	10/19/2020
G2890*-AA-0	ED&F TREASURY MANAGEMENT LTD			1	2	1,000,000	99.2860	992,860	1,000,000	1,000,000	0	0	0	0	4.390	4.390	MN	4,268	43,900	05/26/2016	05/26/2021
G2890*-AB-8	ED&F TREASURY MANAGEMENT LTD			1	2	3,204,616	99.9540	3,198,528	3,200,000	3,204,125	0	(491)	0	0	4.790	4.750	MN	14,902	148,490	05/31/2018	05/26/2023
G2890*-AC-6	ED&F TREASURY MANAGEMENT LTD			1	2	4,831,584	100.4970	4,823,856	4,800,000	4,829,640	0	(1,944)	0	0	5.090	4.980	MN	23,753	223,960	05/31/2018	05/26/2026
G6093#-AB-0	APTARGROUP UK HOLDINGS LTD			1	2	6,335,175	113.1630	6,224,012	6,287,325	6,287,325	0	0	0	(317,075)	1.170	1.170	JJ	33,103	77,435	07/19/2017	07/19/2024
N5276#-AA-5	LITTELFUSE NETHERLAND CV			1	2	1,697,840	112.6560	1,802,501	1,829,040	1,829,040	0	0	0	(92,240)	1.140	1.140	JD	1,332	21,342	12/08/2016	12/08/2023
N5276#-AB-3	LITTELFUSE NETHERLAND CV			1	2	1,061,150	109.3320	1,093,320	1,143,150	1,143,150	0	0	0	(57,650)	1.830	1.830	JD	1,337	21,379	12/08/2016	12/08/2028
N9651*-AA-6	WOODWARD INTERNATIONAL BV			1	2	785,365	109.6980	767,893	800,205	800,205	0	0	0	(40,355)	1.310	1.310	MS	2,854	11,073	09/23/2016	09/23/2028
Q1297#-AL-2	CSLB HOLDINGS INC			1	1	3,800,000	91.8760	3,491,288	3,800,000	3,800,000	0	0	0	0	3.470	3.470	AO	31,866	131,860	10/04/2017	10/04/2032
008474-A@-7	AGNICO-EAGLE MINES LIMITED PRVT		A	1	2	14,055,515	102.1950	14,307,300	14,000,000	14,038,548	0	(16,967)	0	0	6.670	6.430	AO	217,887	883,775	05/31/2018	04/07/2020
008474-B#-4	AGNICO-EAGLE MINES LIMITED		A	1	2	600,000	98.4730	590,838	600,000	600,000	0	0	0	0	4.540	4.540	JD	76	40,860	06/30/2016	06/30/2023
008474-C#-3	AGNICO-EAGLE MINES LIMITED		A	1	2FE	400,000	96.5090	386,036	400,000	400,000	0	0	0	0	4.420	4.420	JD	8,938	8,840	06/29/2017	06/29/2025
008474-C*-7	AGNICO-EAGLE MINES LIMITED		A	1	2	2,600,000	98.1970	2,553,122	2,600,000	2,600,000	0	0	0	0	4.840	4.840	JD	350	188,760	06/30/2016	06/30/2026
008474-D*-6	AGNICO-EAGLE MINES LIMITED		A	1	2FE	400,000	96.1510	384,604	400,000	400,000	0	0	0	0	4.640	4.640	JD	9,383	9,280	06/29/2017	06/29/2027
008474-D@-4	AGNICO-EAGLE MINES LIMITED		A	1	2FE	1,200,000	95.1740	1,142,088	1,200,000	1,200,000	0	0	0	0	4.740	4.740	JD	316	56,880	06/29/2017	06/29/2029
009090-AA-9	AIR CANADA 2015-1A PTT		A		1FE	1,209,244	96.1210	1,162,337	1,209,244	1,209,244	0	0	0	0	3.600	3.600	MS	12,818	43,533	03/11/2015	03/15/2027
013716-AU-9	ALCAN INC		A		1FE	4,940,350	121.4430	6,072,175	5,000,000	4,957,528	0	1,684	0	0	6.125	6.210	JD	13,611	306,250	12/03/2003	12/15/2033
09784Y-B*-8	BONAVISTA ENERGY CORP		A	1	3	6,410,560	99.3940	6,361,216	6,400,000	6,408,114	0	(2,446)	0	0	4.370	4.290	MN	45,836	262,200	05/31/2018	11/02/2020
11271L-AB-8	BROOKFIELD FINANCE INC		A	2	2FE	8,076,394	92.0730	7,365,878	8,000,000	8,075,998	0	(492)	0	0	4.700	4.630	MS	105,489	357,983	05/31/2018	09/20/2047
136375-BD-3	CANADIAN NATIONAL RAILWAY COMPANY	SD	A		1FE	6,407,631	125.1120	6,881,182	5,500,000	6,105,312	0	(46,137)	0	0	6.900	5.390	JJ	174,992	372,600	05/31/2018	07/15/2028
136375-BE-1	CANADIAN NATIONAL RAILWAY COMPANY		A		1FE	5,469,433	129.6900	6,441,702	4,967,000	5,370,490	0	(13,282)	0	0	6.712	5.940	JJ	153,728	333,385	10/22/2009	07/15/2036
136375-BQ-4	CANADIAN NATIONAL RAILWAY CO		A		1FE	3,591,990	125.6490	3,769,479	3,000,000	3,580,834	0	(11,717)	0	0	6.375	4.760	MN	24,438	127,500	05/31/2018	11/15/2037
136375-BZ-4	CANADIAN NATIONAL RAILWAY COMPANY		A	2	1FE	2,455,550	103.3760	2,584,400	2,500,000	2,459,572	0	856	0	0	4.500	4.610	MN	16,875	112,500	10/29/2013	11/07/2043
136375-CV-2	CANADIAN NATIONAL RAILWAY COMPANY		A	2	1FE	999,860	105.8710	1,058,719	1,000,000	999,889	0	29	0	0	4.450	4.450	JJ	6,675	0	10/31/2018	01/20/2049
136385-AL-5	CANADIAN NATURAL RESOURCES LIMITED	SD	A		2FE	1,191,937	108.7620	1,305,154	1,200,000	1,193,365	0	174	0	0	6.250	6.300	MS	22,083	75,000	03/12/2007	03/15/2038
14040*-AA-1	CAPITAL POWER CORP		A	1	2	11,500,000	102.1950	11,752,425	11,500,000	11,500,000	0	0	0	0	5.210	5.210	JD	26,629	599,150	06/15/2011	06/15/2021
14040*-AB-9	CAPITAL POWER CORP		A	1	2	12,000,000	106.5600	12,787,200	12,000,000	12,000,000	0	0	0	0	5.610	5.610	JD	29,920	673,200	06/15/2011	06/15/2026
146900-AM-7	CASCADES INC	LS	A	2	3FE	1,492,889	97.5000	1,452,750	1,490,000	1,491,879	0	(1,010)	0	0	5.500	5.370	JJ	37,788	31,075	12/11/2018	07/15/2022
15135U-AF-6	CENOVUS ENERGY INC		A		2FE	3,502,256	97.5910	3,025,327	3,100,000	3,497,577	0	(4,679)	0	0	6.750	5.690	MN	26,738	209,250	05/07/2018	11/15/2039
15135U-AH-2	CENOVUS ENERGY INC		A	2	2	5,986,920	78.2870	4,697,241	6,000,000	5,988,682	0	265	0	0	4.450	4.460	MS	78,617	267,000	08/14/2012	09/15/2042
15135U-AP-4	CENOVUS ENERGY INC	LS	A	2	2FE	2,497,725	88.1860	2,204,662	2,500,000	2,498,250	0	55	0	0	5.250	5.250	JD	5,833	131,250	04/04/2017	06/15/2037
15135U-AR-0	CENOVUS ENERGY INC	LS	A	2	2FE	4,095,613	86.4240	3,543,408	4,100,000	4,096,448	0	52	0	0	5.400	5.400	JD	9,840	221,400	04/04/2017	06/15/2047
20825V-AB-8	CONOCOPHILLIPS CANADA		A		1FE	15,571,318	119.2340	15,858,122	13,300,000	15,209,060	0	(69,784)	0	0	5.950	4.670	AO	167,063	751,783	05/31/2018	10/15/2036
284902-AC-7	ELDORADO GOLD CORPORATION	LS	A	2	4FE	674,000	91.0000	614,250	675,000	674,214	0	214	0	0	6.125	6.180	JD	1,838	41,344	05/31/2018	12/15/2020
292505-AG-9	ENCANA CORPORATION	SD	A		2FE	5,986,140	108.4190	6,505,152	6,000,000	5,989,604	0	269	0	0	6.500	6.510	FA	162,500	390,000	11/28/2007	02/01/2038
292505-AJ-3	ENCANA CORP		A	2	2FE	4,117,651	100.0840	4,444,753	4,441,000	4,276,281	0	51,797	0	0	3.900	5.300	MN	22,131	173,199	09/30/2015	11/15/2021
292766-A#-9	ENERPLUS CORP		A	1	2	13,395,879	98.9300	13,256,620	13,400,000	13,396,472	0	593	0	0	4.400	4.400	MN	75,338	561,000	05/31/2018	05/15/2024
292766-A@-1	ENERPLUS CORP		A	1	2	4,498,463	98.9160	4,451,220	4,500,000	4,498,592	0	129	0	0	4.400	4.410	MN	25,300	187,000	10/30/2018	05/15/2022
29357#-AB-0	ENSIGN ENERGY SERVICES INC		A	1	3	5,900,000	99.9080	5,894,572	5,900,000	5,900,000	0	0	0	0	3.970	3.970	MN	20,170	234,230	02/22/2012	02/22/2019
29357#-AC-8	ENSIGN ENERGY SERVICES INC		A	1	3	10,579,476	99.7900	10,477,950	10,500,000	10,567,745	0	(11,731)	0	0	4.540	4.310	MN	41,049	392,710	05/31/2018	02/22/2022
303901-BA-9	FAIRFAX FINANCIAL HOLDINGS LTD		A	2	2FE	6,858,730	96.1430	6,730,069	7,000,000	6,861,231	0	2,501	0	0	4.850	5.120	AO	69,786	48,500	10/18/2018	04/17/2028
375916-A#-0	GILDAN ACTIVEWEAR INC.		A	1	2	1,000,000	95.2840	952,840	1,000,000	1,000,000	0	0	0	0	2.700	2.700	FA	9,450	27,000	08/25/2016	08/25/2023
375916-B@-1	GILDAN ACTIVEWEAR INC.		A	1	2	2,500,000	92.6860	2,317,150	2,500,000	2,500,000	0	0	0	0	2.910	2.910	FA	25,463	72,750	08/25/2016	08/25/2026
448055-AD-5	HUSKY ENERGY INC.	LS	A		2FE	12,842,766	119.3210	12,648,037	10,600,000	12,655,662	0	(50,114)	0	0	6.800	5.160	MS	212,236	564,400	05/31/2018	09/15/2037
453258-AP-0	INCO LTD		A		2FE	4,949,985	109.5800	4,931,100	4,500,000	4,637,235	0	(5,931)	0	0	7.200	6.840	MS	95,400	324,000	12/08/2010	09/15/2032
575385-AB-5	MASONITE INTERNATIONAL CORPORATION		A	2	3FE	855,725	94.2500	815,263	865,000	855,851	0	126	0	0	5.750	5.910	MS	17,132	0	12/07/2018	09/15/2026
59151K-AG-3	METHANEX CORPORATION	SD	A		2FE	549,575	100.8430	554,637	550,000	550,574	0	(13)	0	0	5.250	5.210	MS	9,625	27,694	05/31/2018	03/01/2022
65334H-AA-0	NEXEN INC.		A		1FE	771,352	136.0990	775,767	570,000	765,111	0	(6,241)	0	0	7.875	4.420	MS	13,217	22,444	05/31/2018	03/15/2032
65334H-AE-2	NEXEN INC		A		1FE	15,028,170	114.8750	19,528,750	17,000,000	15,455,294	0	51,128	0	0	5.875	6.810	MS	307,948	998,750	06/12/2007	03/10/2035
65334H-AG-7	NEXEN INC		A		1FE	10,590,107	121.8390	13,036,827	10,700,000	10,620,843	0	2,595	0	0	6.400	6.460	MN	87,502	675,200	05/31/2018	05/15/2037
66977W-AN-9	NOVA CHEMICALS CORP		A	2	3FE	2,340,863	94.5000	2,154,600	2,280,000	2,303,034	0	(8,271)	0	0	5.250	4.820	FA	49,875	117,994	05/31/2018	08/01/2023
66977W-AP-4	NOVA CHEMICALS CORP		A	2	3FE	813,750	90.0000	702,000	780,000	802,402	0	(3,137)	0	0	5.000	4.450	MN	6,500	39,000	02/17/2015	05/01/2025
66977W-AR-0	NOVA CHEMICALS CORP		A	2	3FE	429,995	88.5000	415,950	470,000	430,275	0	280	0	0	5.250	6.570	JD	2,056	5,644	12/14/2018	06/01/2027
67077M-AB-4	NUTRIEN LTD	LS	A		2FE	3,934,627	101.7430	4,039,197	3,970,000	3,964,791	0	3,956	0	0	4.875	4.980	MS	48,922	197,508	09/23/2009	03/30/2020
67077M-AF-5	NUTRIEN LTD		A		2FE	4,157,190	107.6130	4,842,621	4,500,000	4,224,769	0	7,986	0	0	5.875	6.450	JD	22,031	266,375	06/14/2007	12/01/2036
67077M-AG-3	NUTRIEN LTD		A		2FE	9,860,200	104.8530	10,485,345	10,000,000	9,878,445	0	2,729	0	0	5.625	5.720	JD	46,875	572,500	11/22/2010	12/01/2040

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 Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
67077M-AH-1	NUTRIEN LTD	LS	A		2FE	1,299,766	100.1120	1,301,456	1,300,000	1,299,998	0	50	0	0	6.750	6.750	JJ	40,463	89,050	09/08/2008	01/15/2019
67077M-AN-8	NUTRIEN LTD		A	2	2FE	2,923,745	91.1290	2,688,333	2,950,000	2,927,277	0	963	0	0	4.125	4.190	MS	35,830	124,638	02/25/2015	03/15/2035
67077M-AQ-1	NUTRIEN LTD		A	2	2FE	15,917,240	109.5090	17,521,472	16,000,000	15,928,077	0	1,482	0	0	6.125	6.160	JJ	451,889	996,000	12/15/2010	01/15/2041
67077M-AS-7	NUTRIEN LTD		A	2	2FE	4,477,095	100.2350	4,510,575	4,500,000	4,479,118	0	367	0	0	5.250	5.280	JJ	108,938	240,750	11/13/2014	01/15/2045
683715-AA-4	OPEN TEXT CORPORATION	LS	A	2	3FE	835,313	99.5000	805,950	810,000	819,620	0	(4,380)	0	0	5.625	5.000	JJ	21,009	45,563	02/23/2015	01/15/2023
683715-AB-2	OPEN TEXT CORPORATION		A	2	3FE	511,188	98.0000	499,800	510,000	511,169	0	(19)	0	0	5.875	5.820	JD	2,497	24,381	11/02/2018	06/01/2026
71644E-AJ-1	PETRO-CANADA		A		1FE	7,239,216	116.4490	6,986,986	6,000,000	7,173,311	0	(24,209)	0	0	6.800	5.170	MN	52,133	306,000	05/31/2018	05/15/2038
740212-AE-5	PRECISION DRILLING CORPORATION		A	2	3FE	686,526	93.0000	638,469	686,526	686,526	0	0	0	0	6.500	6.500	JD	1,983	48,369	07/26/2011	12/15/2021
74819R-AP-1	QUEBECOR MEDIA INC		A		4FE	1,506,438	100.5000	1,447,200	1,440,000	1,471,940	0	(6,920)	0	0	5.750	5.130	JD	3,680	82,800	05/31/2018	01/15/2023
775109-AL-5	ROGERS COMMUNICATIONS INC		A		2FE	2,947,393	130.4860	3,131,681	2,400,000	2,891,374	0	(10,967)	0	0	7.500	5.730	FA	68,000	157,500	05/31/2018	08/15/2038
775109-AX-9	ROGERS COMMUNICATIONS INC.	LS	A	2	2FE	1,981,100	98.7080	1,974,172	2,000,000	1,983,095	0	377	0	0	4.500	4.550	MS	26,500	90,000	02/28/2013	03/15/2043
775109-AY-7	ROGERS COMMUNICATIONS INC.		A	2	2FE	2,994,390	101.9610	3,058,857	3,000,000	2,997,048	0	552	0	0	4.100	4.120	AO	30,750	123,000	09/25/2013	10/01/2023
775109-AZ-4	ROGERS COMMUNICATIONS INC.		A	2	2FE	497,005	107.2220	536,111	500,000	497,246	0	51	0	0	5.450	5.490	AO	6,813	27,250	09/25/2013	10/01/2043
775109-BB-6	ROGERS COMMUNICATIONS INC.		A	2	2FE	2,031,672	104.1210	2,113,657	2,030,000	2,031,859	0	(49)	0	0	5.000	4.990	MS	29,886	101,500	12/01/2015	03/15/2044
775109-BG-5	ROGERS COMMUNICATIONS INC		A	2	2FE	4,029,654	95.1350	4,033,737	4,240,000	4,029,654	0	0	0	0	4.300	4.610	FA	69,889	0	12/31/2018	02/15/2048
820439-A#-4	SHAWCOR LTD		A	1	3	943,937	95.0820	897,514	943,937	943,937	0	0	0	0	3.820	3.820	MS	9,115	36,058	03/20/2013	03/31/2025
820439-A*-8	SHAWCOR LTD		A	1	3	794,894	98.1040	779,823	794,894	794,894	0	0	0	0	2.980	2.980	MS	5,988	29,153	03/20/2013	03/31/2020
820439-A@-6	SHAWCOR LTD		A	1	3	943,937	96.4100	910,049	943,937	943,937	0	0	0	0	3.670	3.670	MS	8,757	34,642	03/20/2013	03/31/2023
867229-AE-6	SUNCOR ENERGY INC		A		1FE	41,763,588	115.1000	44,233,205	38,430,000	41,256,176	0	(86,772)	0	0	6.500	5.820	JD	111,020	2,497,950	03/02/2016	06/15/2038
891160-MJ-9	TORONTO-DOMINION BANK/THE		A	2	1FE	472,310	94.4950	472,475	500,000	473,237	0	927	0	0	3.625	4.170	MS	5,337	9,063	06/04/2018	09/15/2031
893526-8Z-9	TRANS-CANADA PIPELINES	LS	A		2FE	7,398,287	124.6820	7,979,705	6,400,000	7,254,225	0	(21,707)	0	0	7.625	6.400	JJ	225,022	488,000	12/08/2010	01/15/2039
893526-DJ-9	TRANSCANADA PIPELINES LTD		A		1FE	1,137,880	110.9790	1,109,792	1,000,000	1,136,306	0	(1,574)	0	0	6.100	5.050	JD	5,083	30,500	06/28/2018	06/01/2040
89352H-AD-1	TRANS-CANADA PIPELINES	SD	A		2FE	10,974,927	108.9200	9,802,851	9,000,000	10,695,085	0	(53,502)	0	0	6.200	4.640	AO	117,800	496,000	05/31/2018	10/15/2037
89352H-AE-9	TRANSCANADA PIPELINES LTD		A		2FE	14,348,879	119.6960	13,166,560	11,000,000	13,830,769	0	(89,656)	0	0	7.250	5.070	FA	301,278	797,500	07/09/2012	08/15/2038
89352H-AM-1	TRANSCANADA PIPELINES LTD		A	2	2FE	5,334,250	95.6780	4,783,948	5,000,000	5,279,448	0	(13,323)	0	0	4.625	4.120	MS	77,083	231,250	07/29/2014	03/01/2034
89356B-AC-2	TRANSCANADA TRUST		A	2	2FE	1,440,125	86.3130	1,212,698	1,405,000	1,435,945	0	(2,989)	0	0	5.300	4.960	MS	21,926	74,465	07/13/2017	03/15/2077
895945-G@-6	TRICAN WELL SERVICE LTD		A	1	5	2,779	88.1860	30,143	34,181	10,201	0	7,485	0	0	0.000	51.040	AO	0	1,340	05/31/2018	04/28/2021
91911K-AN-2	BAUSCH HEALTH COMPANIES INC		A	2	3FE	1,229,688	93.2500	1,165,625	1,250,000	1,230,253	0	566	0	0	5.500	5.780	MN	11,458	34,375	10/10/2018	11/01/2025
92658T-AQ-1	VIDEOTRON LTD		A		3FE	2,586,875	99.5000	2,532,275	2,545,000	2,567,393	0	(5,553)	0	0	5.000	4.720	JJ	58,676	124,125	05/31/2018	07/15/2022
98417E-AC-4	XSTRATA FINANCE CANADA		A		2FE	9,873,717	105.0870	9,746,847	9,275,000	9,786,139	0	(14,119)	0	0	6.900	6.380	MN	81,775	639,975	12/03/2013	11/15/2037
C0445#-AK-2	ARC RESOURCES LTD PRVT		A	1	2	12,876,512	103.2000	13,209,600	12,800,000	12,861,909	0	(14,603)	0	0	5.360	5.090	MN	64,796	643,200	05/31/2018	05/27/2022
C0445#-AM-8	ARC RESOURCES LTD		A	1	2	13,312,831	100.5100	13,367,830	13,300,000	13,311,202	0	(1,629)	0	0	3.810	3.780	FA	180,171	481,965	05/31/2018	08/23/2024
C1465*-AF-0	CGI GROUP INC		A	1	2	25,900,000	102.6480	26,585,832	25,900,000	27,210,112	0	(416,432)	0	0	4.990	3.180	JD	57,440	1,292,410	12/15/2011	12/15/2021
C1465*-AL-7	CGI GROUP INC		A	1	2	1,000,000	99.3980	993,980	1,000,000	1,000,000	0	0	0	0	4.060	4.060	MS	12,293	40,600	09/12/2014	09/12/2024
C1466#-AA-6	CANADIAN PACIFIC RAILWAY LTD PRVT		A	1	1	4,516,819	106.5180	4,865,383	4,567,662	4,542,552	0	1,415	0	0	5.410	5.550	MS	80,997	247,111	05/05/2005	03/03/2024
C3298@-AB-6	ALS CANADA LTD		A	1	2	1,000,000	99.3940	993,940	1,000,000	1,000,000	0	0	0	0	4.170	4.170	JJ	18,765	41,700	09/24/2013	07/19/2022
C4111#-AB-7	GRAYMONT LTD PRVT		A	1	2FE	3,053,331	101.6230	3,102,886	3,053,331	3,053,331	0	0	0	0	6.430	6.410	AO	41,993	196,329	10/14/2004	10/14/2019
C4111#-AF-8	GRAYMONT LTD PRVT		A	1	2FE	6,685,152	104.9710	6,395,156	6,092,308	6,266,675	0	(77,950)	0	0	6.870	5.300	JJ	198,807	418,542	12/08/2010	01/10/2023
C4111#-AG-6	GRAYMONT LTD		A	1	2FE	11,639,320	101.3820	11,676,309	11,517,142	11,631,166	0	(8,154)	0	0	4.700	4.460	JD	15,036	541,306	05/31/2018	06/21/2027
C4861*-AB-3	IRVING OIL LTD PRVT		A	1	2PL	3,150,000	102.1130	3,216,560	3,150,000	3,150,000	0	0	0	0	6.290	6.290	MS	50,084	201,285	03/31/2010	03/31/2020
C4862#-AB-8	ISLAND TIMBERLAND LP PRVT		A	1	2PL	13,000,000	112.4800	14,622,400	13,000,000	13,000,000	0	0	0	0	6.160	6.160	MS	266,933	800,800	08/11/2005	08/30/2025
C9824@-AD-2	WORLEYPARSONS LTD		A	1	2PL	16,045,714	100.1850	16,075,399	16,045,714	16,045,714	0	0	0	0	6.310	6.310	MS	272,808	989,419	03/24/2011	03/24/2021
001201-A#-9	AGL ENERGY LTD		D	1	2	1,100,000	93.8180	1,031,998	1,100,000	1,100,000	0	0	0	0	3.760	3.760	JD	2,642	41,360	12/08/2016	12/08/2028
00388W-AC-5	TAQA ABU DHABI NATIONAL		D		1FE	2,142,527	98.6250	2,120,438	2,150,000	2,144,102	0	646	0	0	4.375	4.410	JD	2,352	94,063	06/15/2016	06/22/2026
00388W-AG-6	ABU DHABI NATIONAL ENERGY CO PJSC	LS	D		1FE	5,797,390	100.0000	5,800,000	5,800,000	5,797,503	0	113	0	0	4.875	4.880	AO	53,408	141,375	04/16/2018	04/25/2030
00507U-AF-8	ALLERGAN FUNDING SCS		D	2	2FE	1,025,184	98.6290	986,295	1,000,000	1,017,166	0	(2,951)	0	0	3.850	3.480	JD	1,711	38,500	03/02/2016	06/15/2024
00507U-AH-4	ALLERGAN FUNDING SCS		D	2	2FE	4,433,877	94.4180	4,107,192	4,350,000	4,429,729	0	(1,648)	0	0	4.850	4.720	JD	9,377	210,975	03/02/2016	06/15/2044
00507U-AS-0	ALLERGAN FUNDING SCS	LS	D	2	2FE	548,048	97.6640	537,152	550,000	548,705	0	182	0	0	3.800	3.840	MS	6,154	20,900	03/03/2015	03/15/2025
00507U-AU-5	ALLERGAN FUNDING SCS	LS	D	2	2FE	1,010,748	94.9270	968,264	1,020,000	1,011,102	0	140	0	0	4.750	4.800	MS	14,266	45,268	05/31/2018	03/15/2045
00687Y-AA-3	ADIENT GLOBAL HOLDINGS LTD	LS	D	2	4FE	229,500	76.5000	183,600	240,000	231,347	0	894	0	0	4.875	5.450	FA	4,420	11,700	11/18/2016	08/15/2026
00774M-AE-5	AERCAP IRELAND CAPITAL DAC / AERCA		D	2	2FE	1,930,620	87.2700	1,745,408	2,000,000	1,935,755	0	5,135	0	0	3.875	4.300	JJ	34,014	38,750	02/07/2018	01/23/2028
00787C-AC-6	AEROPUERTO INTERNACIONAL DE TOCUME	LS	D	1	2FE	1,069,233	99.3700	1,093,070	1,100,000	1,069,306	0	73	0	0	6.000	6.210	MN	7,883	34,650	11/14/2018	11/18/2048
009279-AC-4	AIRBUS GROUP SE		D	2	1FE	3,358,146	94.9610	3,228,705	3,400,000	3,359,440	0	760	0	0	3.950	4.020	AO	30,218	134,300	04/05/2017	04/10/2047
013822-AB-7	ALCOA NEDERLAND HOLDING BV	LS	D	2	3FE	408,000	102.0000	408,000	400,000	406,153	0	(853)	0	0	7.000	6.670	MS	7,078	28,000	09/23/2016	09/30/2026
013822-AC-5	ALCOA NEDERLAND HOLDING BV	LS	D	2	3FE	220,000	95.7500	210,650	220,000	220,000	0	0	0	0	6.125	6.120	MN	1,722	6,663	05/14/2018	05/15/2028
01609W-AT-9	ALIBABA GROUP HOLDING LTD	LS	D	2	1FE	2,882,484	92.3170	2,677,201	2,900,000	2,884,083	0	1,497	0	0	3.400	3.470	JD	6,847	98,600	11/29/2017	12/06/2027
01609W-AU-6	ALIBABA GROUP HOLDING LTD		D	2	1FE	1,497,945	89.3950	1,340,928	1,500,000	1,498,019	0	69	0	0	4.000	4.010	JD	4,167	60,000	11/29/2017	12/06/2037

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 Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
02109T-AC-6	ALROSA FINANCE SA		D		2FE	322,500	105.5000	316,500	300,000	317,301	0	(5,200)	0	0	7.750	4.440	MN	3,746	11,625	05/31/2018	11/03/2020
02364W-AJ-4	AMXLMM 6 3/8 03/01/35		D		1FE	590,411	117.5000	581,625	495,000	588,215	0	(2,197)	0	0	6.375	4.690	MS	10,519	15,778	05/31/2018	03/01/2035
02364W-AV-7	AMERICA MOVIL SAB DE CV		D		1FE	910,072	101.7010	898,020	883,000	901,603	0	(8,468)	0	0	5.000	3.260	MS	11,160	22,075	05/31/2018	03/30/2020
02364W-AW-5	AMERICA MOVIL SAB DE CV		D		1FE	1,204,295	117.5000	1,175,000	1,000,000	1,185,104	0	(4,971)	0	0	6.125	4.730	MS	15,483	61,250	10/29/2014	03/30/2040
03512T-AA-9	ANGLOGOLD HOLDINGS PLC		D		3FE	197,194	100.9000	196,755	195,000	196,535	0	(659)	0	0	5.375	4.730	AO	2,213	5,241	05/31/2018	04/15/2020
03938L-AP-9	ARCELORMITTAL		D		2FE	5,800,000	105.4630	5,273,196	5,000,000	5,788,946	0	(11,054)	0	0	7.000	5.690	AO	73,889	175,000	05/31/2018	10/15/2039
03938L-AS-3	ARCELORMITTAL SA		D		2FE	2,362,500	105.6020	3,168,066	3,000,000	2,389,809	0	13,664	0	0	6.750	8.860	MS	67,500	206,250	02/29/2016	03/01/2041
044286-93-9	DOLPHIN ENERGY LTD REGS		D		1FE	130,421	100.5000	129,263	128,620	130,047	0	(2,573)	0	0	5.888	3.410	JD	337	7,573	05/31/2018	06/15/2019
045230-04-0	TAQA ABU DHABI NATIONAL REGS		D		1FE	330,400	101.8750	326,000	320,000	325,755	0	(4,645)	0	0	6.250	3.650	MS	5,833	10,000	05/31/2018	09/16/2019
046353-AG-3	ASTRAZENECA PLC	LS	D		2FE	4,968,850	89.1020	4,455,120	5,000,000	4,972,691	0	677	0	0	4.000	4.030	MS	57,222	200,000	09/11/2012	09/18/2042
046353-AL-2	ASTRAZENECA PLC		D		2FE	4,953,500	96.6310	4,831,570	5,000,000	4,966,349	0	4,263	0	0	3.375	3.480	MN	21,094	168,750	11/10/2015	11/16/2025
046353-AM-0	ASTRAZENECA PLC	LS	D		2FE	7,449,973	94.6240	7,096,830	7,500,000	7,453,542	0	1,076	0	0	4.375	4.410	MN	41,016	273,438	05/31/2018	11/16/2045
05253J-AL-5	AUSTRALIA & NEW ZEALAND BANKING GR	LS	D		1FE	7,970,240	99.4430	7,955,496	8,000,000	7,978,387	0	2,710	0	0	3.700	3.740	MN	37,000	296,000	11/09/2015	11/16/2025
055262-A#-6	BASF SE		D	1	1FE	8,600,000	102.4540	8,811,044	8,600,000	8,600,000	0	0	0	0	3.890	3.890	JD	18,586	334,540	12/11/2013	12/11/2025
05530Q-AK-6	BAT INTERNATIONAL FINANCE PLC		D		2FE	1,069,015	93.4430	934,432	1,000,000	1,050,107	0	(6,913)	0	0	3.950	3.080	JD	1,756	39,500	03/02/2016	06/15/2025
055450-AH-3	BHP BILLITON FINANCE		D		1FE	562,763	116.1390	580,696	500,000	547,960	0	(5,484)	0	0	6.420	4.820	MS	10,700	32,100	03/02/2016	03/01/2026
055451-AR-9	BHP BILLITON FINANCE (USA) LTD		D		1FE	15,116,130	95.4640	14,319,720	15,000,000	15,115,167	0	(963)	0	0	4.125	4.070	FA	218,281	309,375	05/31/2018	02/24/2042
055451-AU-2	BHP BILLITON FINANCE (USA) LTD		D		1FE	1,997,540	102.4310	2,048,620	2,000,000	1,998,715	0	242	0	0	3.850	3.860	MS	19,464	77,000	09/25/2013	09/30/2023
055451-AV-0	BHP BILLITON FINANCE (USA) LTD	LS	D		1FE	3,979,507	108.9640	4,358,592	4,000,000	3,980,591	0	383	0	0	5.000	5.030	MS	50,556	200,000	03/02/2016	09/30/2043
055451-AW-8	BHP BILLITON FINANCE (USA) LTD		D	2	2FE	500,000	102.2070	511,035	500,000	500,000	0	0	0	0	6.250	6.250	AO	6,250	31,250	10/14/2015	10/19/2075
055451-AX-6	BHP BILLITON FINANCE (USA) LTD		D	2	2FE	1,000,000	103.6980	1,036,980	1,000,000	1,000,000	0	0	0	0	6.750	6.750	AO	13,500	67,500	10/14/2015	10/19/2075
05565Q-CJ-5	BP CAPITAL MARKETS PLC	LS	D		1FE	8,000,000	102.0760	8,166,096	8,000,000	8,000,000	0	0	0	0	3.994	3.990	MS	84,318	319,520	09/23/2013	09/26/2023
05565Q-CP-1	BP CAPITAL MARKETS PLC		D		1FE	5,206,350	100.9220	5,046,149	5,000,000	5,119,421	0	(21,132)	0	0	3.814	3.300	FA	74,691	190,700	08/22/2014	02/10/2024
05565Q-DN-5	BP CAPITAL MARKETS PLC		D	2	1FE	1,000,000	95.2360	952,364	1,000,000	1,000,000	0	0	0	0	3.279	3.270	MS	9,291	32,790	09/14/2017	09/19/2027
05581K-AB-7	BNP PARIBAS SA		D		1FE	5,486,427	97.3620	5,257,553	5,400,000	5,474,241	0	(13,457)	0	0	3.800	3.490	JJ	97,470	205,200	12/19/2017	01/10/2024
05583J-AE-2	BPCE SA		D		1FE	3,976,600	98.2740	3,930,980	4,000,000	3,977,163	0	563	0	0	4.625	4.690	MS	56,014	0	09/05/2018	09/12/2028
056752-AK-4	BAIDU INC		D	2	1FE	4,795,296	99.7150	4,786,344	4,800,000	4,795,886	0	590	0	0	3.875	3.890	MS	47,533	93,000	03/22/2018	09/29/2023
056752-AL-2	BAIDU INC	LS	D	2	1FE	3,579,552	98.1400	3,533,058	3,600,000	3,580,805	0	1,253	0	0	4.375	4.440	MS	40,250	78,750	03/22/2018	03/29/2028
05890M-AA-1	BANCO DE CREDITO E INVERSIONES-SD		D		1FE	3,160,608	89.7500	2,872,000	3,200,000	3,165,602	0	4,220	0	0	3.500	3.640	AO	24,578	112,000	10/05/2017	10/12/2027
05890P-ZA-7	BANCO DE CREDITO E INVERSIONES-SD		D		1FE	2,255,978	89.7500	2,145,025	2,390,000	2,265,673	0	9,695	0	0	3.500	4.210	AO	18,357	83,650	02/27/2018	10/12/2027
05964H-AB-1	BANCO SANTANDER SA	LS	D		1FE	3,468,780	93.4800	3,271,804	3,500,000	3,473,247	0	2,632	0	0	4.250	4.360	AO	33,056	148,750	04/04/2017	04/11/2027
05964H-AF-2	BANCO SANTANDER SA		D		1FE	4,976,950	88.9990	4,449,976	5,000,000	4,978,985	0	1,799	0	0	3.800	3.850	FA	67,556	158,333	10/17/2017	02/23/2028
059895-AS-1	BANGKOK BANK PCL /HONG KONG		D		2FE	3,351,398	101.3150	3,404,211	3,360,000	3,351,594	0	196	0	0	4.450	4.480	MS	42,364	0	09/12/2018	09/19/2028
064255-AR-3	BANK OF TOKYO-MITSUBISHI UFJ LTD		D		1FE	996,100	101.7290	1,017,297	1,000,000	997,972	0	384	0	0	4.100	4.140	MS	12,756	41,000	09/03/2013	09/09/2023
06849A-AB-5	ABX FINANCING COMPANY 144A		D		2FE	10,100,921	114.0180	11,971,911	10,500,000	10,118,108	0	7,725	0	0	6.350	6.660	AO	140,758	666,750	06/12/2007	10/15/2036
08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABLES L		D	1	1FE	1,200,000	101.0920	1,213,104	1,200,000	1,200,000	0	0	0	0	4.080	4.080	JAJO	11,424	48,960	02/22/2017	04/07/2027
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABLES L		D	1	1FE	2,100,000	101.4140	2,129,694	2,100,000	2,100,000	0	0	0	0	4.180	4.180	JAJO	20,482	48,279	03/19/2018	04/07/2028
111013-AL-2	BRITISH SKY BROADCASTING GROUP PLC		D		2FE	498,100	99.6250	498,129	500,000	498,829	0	181	0	0	3.750	3.790	MS	5,469	18,750	09/09/2014	09/16/2024
111021-AE-1	BRITISH TELECOMMUNICATIONS PLC		D		2FE	4,106,050	135.2470	4,057,422	3,000,000	3,729,698	0	(27,199)	0	0	9.625	6.640	JD	12,833	281,250	01/26/2005	12/15/2030
11283#-AB-7	BROOKFIELD POWER NY PRVT		C	1	2FE	10,000,000	108.1900	10,819,000	10,000,000	10,000,000	0	0	0	0	5.910	5.910	JD	24,625	591,000	12/13/2005	12/16/2025
11283#-AC-5	BROOKFIELD POWER NY PRVT		C	1	2FE	5,000,000	109.8660	5,493,300	5,000,000	5,000,000	0	0	0	0	5.960	5.960	JD	12,417	298,000	12/13/2005	12/16/2030
12117#-AA-9	BUREAU VERITAS HOLDINGS INC		D	1	2	2,500,000	93.5920	2,339,800	2,500,000	2,500,000	0	0	0	0	3.670	3.670	MS	30,583	91,750	09/01/2017	09/01/2027
12117#-AB-7	BUREAU VERITAS HOLDINGS INC		D	1	2	3,100,000	94.9010	2,941,931	3,100,000	3,100,000	0	0	0	0	4.020	4.020	JJ	57,118	0	07/16/2018	07/16/2028
12545R-AA-5	CREDOMATIC INTERNATIONAL CORP		D	1	1FE	79,786	100.5820	78,980	78,523	79,539	0	(504)	0	0	4.500	3.240	FMAN	550	1,767	05/31/2018	11/05/2020
12563U-AB-3	CK HUTCHISON INTERNATIONAL (17) LT		D		1FE	4,775,136	96.7680	4,644,873	4,800,000	4,778,857	0	2,166	0	0	3.500	3.560	AO	40,133	168,000	03/30/2017	04/05/2027
14214X-B#-6	CARILLION PLC		D	1	6	154,000	1.0000	154,000	15,400,000	154,000	3,360,000	0	4,762,000	0	0.000	184.490	MN	4,576	0	05/31/2018	11/27/2019
151191-BB-8	CELULOSA ARAUCO Y CONSTITUCION SA		D	2	2FE	5,986,854	91.3750	5,555,600	6,080,000	5,995,879	0	7,772	0	0	3.875	4.060	MN	38,612	235,600	10/26/2017	11/02/2027
15132H-AF-8	CENCOSUD SA	LS	D	2	2FE	513,750	96.0000	480,000	500,000	509,190	0	(1,323)	0	0	5.150	4.780	FA	9,942	25,750	04/15/2015	02/12/2025
15132H-AH-4	CENCOSUD SA		D	2	2FE	4,783,056	86.6250	4,158,000	4,800,000	4,785,087	0	1,409	0	0	4.375	4.410	JJ	95,667	210,000	07/12/2017	07/17/2027
191241-AF-5	COCA-COLA FEMSA SAB DE CV		D		1FE	672,000	107.3750	644,250	600,000	666,519	0	(1,426)	0	0	5.250	4.500	MN	3,063	31,500	11/13/2014	11/26/2043
192714-AC-7	COLBUN SA	LS	D	2	2FE	2,871,994	92.2500	2,656,800	2,880,000	2,873,804	0	1,608	0	0	3.950	3.970	AO	25,280	113,760	10/04/2017	10/11/2027
200447-A*-1	COMISION FEDERAL DE ELECTRICIDAD		D	1	2FE	5,762,017	101.0110	5,818,234	5,760,000	5,762,017	0	(112)	0	0	4.390	4.380	MS	64,621	251,547	05/31/2018	09/29/2036
202712-BJ-3	COMMONWEALTH BANK OF AUSTRALIA	LS	D		2FE	8,500,000	86.5470	7,356,521	8,500,000	8,500,000	0	0	0	0	4.316	4.310	JJ	174,259	183,430	01/03/2018	01/10/2048
20274O-HT-9	COMMONWEALTH BANK OF AUSTRALIA		D		1FE	374,805	93.1540	349,328	375,000	374,851	0	18	0	0	2.850	2.850	MN	1,277	10,688	05/11/2016	05/18/2026
21684A-AD-8	COOPERATIEVE RABOBANK UA		D		2FE	1,089,990	103.6440	1,036,445	1,000,000	1,089,407	0	(583)	0	0	5.250	4.660	FA	21,438	0	08/21/2018	08/04/2045
21684A-AF-3	COOPERATIEVE RABOBANK UA		D		2FE	233,418	93.7610	234,403	250,000	233,616	0	198	0	0	3.750	4.790	JJ	4,167	0	11/20/2018	07/21/2026
22303Q-AL-4	COVIDIEN INTERNATIONAL FINANCE SA		D		1FE	10,273,060	101.5980	10,159,800	10,000,000	10,196,556	0	(76,504)	0	0	4.200	2.810	JD	18,667	420,000	05/31/2018	06/15/2020

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 Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
22532L-AM-6	CREDIT AGRICOLE SA (LONDON BRANCH)		D		1FE	990,350	100.5080	1,005,088	1,000,000	994,425	0	929	0	0	3.875	3.990	AO	8,181	38,750	04/09/2014	04/15/2024
225401-AC-2	CREDIT SUISSE GROUP AG		D	2	2FE	1,000,000	96.5260	965,261	1,000,000	1,000,000	0	0	0	0	4.282	4.280	JJ	20,458	42,820	01/04/2017	01/09/2028
225401-AF-5	CREDIT SUISSE GROUP AG		D	2	2FE	7,000,000	93.0850	6,515,980	7,000,000	7,000,000	0	0	0	0	3.869	3.860	JJ	127,140	135,415	01/05/2018	01/12/2029
225401-AG-3	CREDIT SUISSE GROUP AG		D	2	2FE	5,000,000	99.7410	4,987,060	5,000,000	5,000,000	0	0	0	0	4.207	4.200	JD	11,102	105,175	06/06/2018	06/12/2024
225433-AF-8	CREDIT SUISSE GROUP FUNDING GUERNS		D		2FE	4,611,916	98.9340	5,070,388	5,125,000	4,633,929	0	8,054	0	0	4.875	5.570	MN	31,924	249,844	03/02/2016	05/15/2045
23330J-AA-9	DP WORLD LTD 144A		D		2FE	804,300	110.9500	776,650	700,000	793,669	0	(2,807)	0	0	6.850	5.670	JJ	23,842	47,950	10/31/2014	07/02/2037
235822-AA-1	DANA FINANCING LUXEMBOURG SARL		D	2	3FE	480,200	95.8750	469,788	490,000	480,469	0	269	0	0	6.500	6.830	JD	1,416	15,925	10/11/2018	06/01/2026
235822-AB-9	DANA FINANCING LUXEMBOURG SARL		D	2	3FE	123,438	93.2500	116,563	125,000	123,556	0	118	0	0	5.750	5.970	AO	1,517	3,594	07/17/2018	04/15/2025
24668P-AE-7	DELHAIZE AMERICA INC.		D		2FE	286,905	108.1980	311,611	288,000	287,047	0	22	0	0	5.700	5.720	AO	4,104	26,640	10/08/2010	10/01/2040
24718P-AA-5	DELPHI JERSEY HOLDINGS PLC	LS	D		3FE	966,094	84.0000	827,400	985,000	967,872	0	1,745	0	0	5.000	5.300	AO	12,313	49,660	03/14/2018	10/01/2025
25156P-BB-8	DEUTSCHE TELEKOM INTERNATIONAL FIN		D	2	2FE	1,060,983	98.4610	1,033,846	1,050,000	1,060,686	0	(297)	0	0	4.375	4.240	JD	1,276	22,969	08/15/2018	06/21/2028
25243Y-AV-1	DIAGEO CAPITAL PLC	LS	D	2	1FE	1,970,660	97.7400	1,954,818	2,000,000	1,973,920	0	629	0	0	3.875	3.950	AO	13,347	77,500	04/24/2013	04/29/2043
26139P-AB-9	DP WORLD CRESCENT LTD		D		2FE	2,640,000	97.6250	2,577,300	2,640,000	2,640,000	0	0	0	0	4.848	4.840	MS	33,774	0	09/18/2018	09/26/2028
268317-AC-8	ELECTRICITE DE FRANCE		D		1FE	4,969,112	116.4860	4,659,452	4,000,000	4,901,501	0	(25,226)	0	0	6.950	5.130	JJ	119,694	278,000	03/02/2016	01/26/2039
268317-AK-0	ELECTRICITE DE FRANCE SA		D		1FE	4,793,230	89.9270	4,496,380	5,000,000	4,803,684	0	3,775	0	0	4.875	5.150	JJ	107,656	243,750	03/02/2016	01/22/2044
268317-AU-8	ELECTRICITE DE FRANCE SA		D	2	1FE	1,728,790	96.9230	1,696,165	1,750,000	1,729,336	0	546	0	0	4.500	4.650	MS	21,875	0	09/18/2018	09/21/2028
26835P-AC-4	EDP FINANCE BV 144A		D		2FE	7,036,705	100.7590	9,999,323	9,924,000	9,559,743	0	443,873	0	0	4.900	10.080	AO	121,569	486,276	09/22/2009	10/01/2019
26874R-AE-8	ENI SPA		D		1FE	1,487,985	97.7540	1,466,310	1,500,000	1,488,272	0	287	0	0	4.750	4.850	MS	21,573	0	09/05/2018	09/12/2028
26876F-AA-0	ENN ENERGY HOLDINGS LTD		D		2FE	472,924	104.4020	469,811	450,000	468,594	0	(4,330)	0	0	6.000	4.140	MN	3,600	13,500	05/31/2018	05/13/2021
268789-AB-0	E.ON INTERNATIONAL FINANCE BV 144A		D		2FE	1,991,440	117.0610	2,341,224	2,000,000	1,992,890	0	176	0	0	6.650	6.680	AO	22,536	133,000	04/15/2008	04/30/2038
279158-AC-3	ECOPETROL SA		D		2FE	1,179,150	103.9750	1,091,738	1,050,000	1,124,448	0	(14,007)	0	0	5.875	4.200	MS	17,649	61,688	10/28/2014	09/18/2023
292460-AB-1	EMPRESA DE TRANSPORTE DE PASAJEROS		D		1FE	2,467,077	98.0000	2,474,500	2,525,000	2,468,740	0	881	0	0	5.000	5.150	JJ	54,708	126,250	01/18/2017	01/25/2047
29266M-AF-6	ENERGY EAST CORPORATION	LS	D		2FE	2,707,317	118.6500	3,203,558	2,700,000	2,706,061	0	(177)	0	0	6.750	6.720	JJ	84,038	182,250	06/08/2007	07/15/2036
29278D-AA-3	ENEL CHILE SA		D		2FE	3,162,368	99.1950	3,174,256	3,200,000	3,163,998	0	1,630	0	0	4.875	5.020	JD	8,233	78,000	06/07/2018	06/12/2028
29278G-AK-4	ENEL FINANCE INTERNATIONAL NV		D		2FE	2,975,730	95.3930	2,861,808	3,000,000	2,976,027	0	297	0	0	4.875	4.970	JD	6,906	36,563	09/11/2018	06/14/2029
29358Q-AC-3	ENSCO PLC		D	2	4FE	5,492,520	65.0000	3,575,000	5,500,000	5,495,310	0	700	0	0	4.500	4.510	AO	61,875	247,500	09/24/2014	10/01/2024
29446M-AB-8	EQUINOR ASA		D	2	1FE	4,991,700	99.8900	4,994,513	5,000,000	4,991,914	0	214	0	0	3.625	3.640	MS	55,885	0	09/05/2018	09/10/2028
30251G-AW-7	FMG RESOURCES (AUGUST 2006) PTY LT	LS	D	2	3FE	601,200	92.0000	552,000	600,000	600,950	0	(156)	0	0	5.125	5.080	MN	3,929	30,750	05/09/2017	05/15/2024
31572U-AF-3	FIBRIA OVERSEAS FINANCE LTD		D		2FE	2,107,707	100.3750	2,148,025	2,140,000	2,112,683	0	2,612	0	0	5.500	5.700	JJ	53,619	117,700	01/11/2017	01/17/2027
33938E-AQ-0	FLEXTRONICS INTERNATIONAL LTD.		D		2FE	142,798	100.3750	140,525	140,000	141,862	0	(936)	0	0	4.625	3.400	FA	2,446	3,238	05/31/2018	02/15/2020
33938E-AS-6	FLEXTRONICS INTERNATIONAL LTD.		D		2FE	117,875	100.0000	115,000	115,000	117,556	0	(319)	0	0	5.000	4.400	FA	2,172	2,875	05/31/2018	02/15/2023
35803Q-AA-5	FRESENIUS MEDICAL CARE US FINANCE		C		2FE	2,151,355	103.0000	2,219,650	2,155,000	2,164,015	0	(1,368)	0	0	5.750	5.520	FA	46,811	113,563	05/31/2018	02/15/2021
36164Q-NA-2	GE CAPITAL INTERNATIONAL FUNDING C		D		2FE	7,888,433	84.1300	6,440,206	7,655,000	7,863,230	0	(8,349)	0	0	4.418	4.190	MN	43,214	338,198	10/26/2015	11/15/2035
368266-AF-9	GAZ CAPITAL (GAZPROM)		D		2FE	132,188	104.6250	130,781	125,000	131,161	0	(1,027)	0	0	6.510	4.820	MS	2,577	4,069	05/31/2018	03/07/2022
368266-AH-5	GAZ CAPITAL SA		D		2FE	307,800	111.5000	301,050	270,000	307,206	0	(594)	0	0	7.288	6.040	FA	7,379	9,839	05/31/2018	08/16/2037
40049J-AT-4	GRUPO TELEVISA S.A. DE C.V.		D		2FE	397,347	122.6250	392,400	320,000	395,207	0	(2,140)	0	0	8.500	5.900	MS	8,311	13,600	05/31/2018	03/11/2032
40049J-AV-9	GRUPO TELEVISA SA		D		2FE	1,122,368	109.6250	1,091,865	996,000	1,112,958	0	(9,409)	0	0	6.625	4.440	MS	18,879	32,993	05/31/2018	03/18/2025
40049J-AZ-0	GRUPO TELEVISA SA	LS	D		2FE	618,125	107.0000	535,000	500,000	608,020	0	(2,864)	0	0	6.625	4.950	JJ	15,274	33,125	03/12/2015	01/15/2040
40052V-AB-0	GRUPO BIMBO SAB DE CV		D		2FE	860,400	102.1670	817,336	800,000	828,689	0	(8,758)	0	0	4.500	3.260	JJ	15,600	36,000	03/12/2015	01/25/2022
40052V-AE-4	GRUPO BIMBO SAB DE CV		D	2	2FE	7,024,230	90.0000	6,336,000	7,040,000	7,024,514	0	249	0	0	4.700	4.710	MN	46,875	330,880	11/07/2017	11/10/2047
404280-AF-6	HSBC HOLDINGS PLC		D		1FE	2,478,419	126.0160	2,520,336	2,000,000	2,325,911	0	(15,705)	0	0	7.625	5.850	MN	18,639	152,500	12/13/2004	05/17/2032
404280-AJ-8	HSBC HOLDINGS PLC		D		1FE	2,985,768	118.2130	3,309,991	2,800,000	2,983,150	0	(3,244)	0	0	6.800	6.180	JD	15,867	190,400	05/31/2018	06/01/2038
404280-AM-1	HSBC HOLDINGS PLC	LS	D		1FE	3,997,080	116.2400	4,649,608	4,000,000	3,998,048	0	38	0	0	6.100	6.100	JJ	113,189	244,000	11/14/2011	01/14/2042
404280-AV-1	HSBC HOLDINGS PLC		D		1FE	997,720	99.7030	997,040	1,000,000	998,955	0	453	0	0	3.400	3.450	MS	10,672	34,000	03/01/2016	03/08/2021
404280-AW-9	HSBC HOLDINGS PLC	LS	D		1FE	5,044,205	98.6880	4,934,443	5,000,000	5,041,607	0	(2,598)	0	0	4.300	4.160	MS	67,486	107,500	05/31/2018	03/08/2026
404280-BL-2	HSBC HOLDINGS PLC	LS	D	2	2FE	3,400,000	90.0480	3,061,632	3,400,000	3,400,000	0	0	0	0	6.000	6.000	MN	22,100	204,000	05/15/2017	01/01/9999
404280-BP-3	HSBC HOLDINGS PLC		D	2	2FE	2,500,000	90.8750	2,271,875	2,500,000	2,500,000	0	0	0	0	6.500	6.500	MS	44,236	81,250	03/19/2018	12/31/2049
404280-BX-6	HSBC HOLDINGS PLC		D	2	1FE	2,500,000	98.7530	2,468,839	2,500,000	2,500,000	0	0	0	0	4.292	4.290	MS	32,488	0	09/05/2018	09/12/2026
40637C-A*-1	HALMA PLC		D	1	2	250,000	98.4850	246,213	250,000	250,000	0	0	0	0	2.530	2.530	JJ	3,075	6,325	01/06/2016	01/06/2021
40637C-A@-9	HALMA PLC		D	1	2	250,000	98.3320	245,830	250,000	250,000	0	0	0	0	2.960	2.960	JJ	3,597	7,400	01/06/2016	01/06/2023
44930#-AD-1	ICL ISRAEL CHEMICALS LTD		D	1	2	4,000,000	100.5990	4,023,960	4,000,000	4,000,000	0	0	0	0	4.550	4.550	JJ	83,922	182,000	01/15/2014	01/15/2021
44930#-AE-9	ICL ISRAEL CHEMICALS LTD		D	1	2	8,300,000	103.4810	8,588,923	8,300,000	8,300,000	0	0	0	0	5.160	5.160	JJ	197,485	428,280	01/15/2014	01/15/2024
44962L-AA-5	IHS MARKIT LTD		D	2	2FE	65,650	101.0000	65,650	65,000	65,331	0	(82)	0	0	5.000	4.840	MN	542	3,250	10/22/2014	11/01/2022
45605P-AM-0	BIND_16-1A		C	4	2AM	5,000,000	96.7720	4,838,600	5,000,000	5,000,000	0	0	0	0	5.235	5.330	JAJO	55,258	261,750	05/13/2016	04/15/2026
45662N-A*-4	INFINEON TECHNOLOGIES AG		D	1	2	2,500,000	99.9510	2,498,775	2,500,000	2,500,000	0	0	0	0	3.940	3.940	AO	23,531	98,500	04/05/2016	04/05/2024
45662N-A@-2	INFINEON TECHNOLOGIES AG		D	1	2	4,500,000	100.0040	4,500,180	4,500,000	4,500,000	0	0	0	0	4.100	4.100	AO	44,075	184,500	04/05/2016	04/05/2026
45672B-A#-4	INFORMA PLC		D	1	2	1,000,000	96.3720	963,720	1,000,000	1,000,000	0	0	0	0	3.250	3.250	JJ	14,083	32,500	01/25/2017	01/25/2023

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 Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
45672B-B#-3	INFORMA PLC		D	1	2	1,000,000	97.7830	977,830	1,000,000	1,000,000	0	0	0	0	3.930	3.930	JJ	18,231	20,742	01/04/2018	01/14/2025
45672B-B*-7	INFORMA PLC		D	1	2	1,000,000	95.4890	954,890	1,000,000	1,000,000	0	0	0	0	3.500	3.500	JJ	15,167	35,000	01/25/2017	01/25/2025
45672B-B@-5	INFORMA PLC		D	1	2	2,000,000	94.4830	1,889,660	2,000,000	2,000,000	0	0	0	0	3.680	3.680	JJ	31,893	73,600	01/25/2017	01/25/2027
45672B-C*-6	INFORMA PLC		D	1	2	1,000,000	96.7340	967,340	1,000,000	1,000,000	0	0	0	0	4.130	4.130	JJ	19,159	21,797	01/04/2018	01/14/2028
456829-AA-8	INFRAESTRUCTURA ENERGETICA NOVA SA		D		2FE	886,887	87.1250	784,125	900,000	888,051	0	1,111	0	0	3.750	3.920	JJ	15,656	19,688	12/07/2017	01/14/2028
456829-AB-6	INFRAESTRUCTURA ENERGETICA NOVA SA		D		2FE	1,529,262	78.5480	1,248,921	1,590,000	1,530,277	0	966	0	0	4.875	5.120	JJ	35,957	45,216	12/07/2017	01/14/2048
456837-AH-6	ING GROEP NV		D		1FE	9,723,605	96.0060	9,120,603	9,500,000	9,699,637	0	(19,178)	0	0	3.950	3.640	MS	95,897	375,250	09/22/2017	03/29/2027
460599-AD-5	INTERNATIONAL GAME TECHNOLOGY PLC	LS	D	2	3FE	200,000	96.0000	192,000	200,000	200,000	0	0	0	0	6.250	6.250	JJ	3,299	0	09/17/2018	01/15/2027
461127-B@-0	INTERTEK FINANCE PLC		D	1	2	2,400,000	100.3100	2,407,440	2,400,000	2,400,000	0	0	0	0	3.910	3.910	JD	4,171	93,840	11/02/2010	12/15/2020
461127-E*-9	INTERTEK FINANCE PLC		D	1	2	2,700,000	99.7420	2,693,034	2,700,000	2,700,000	0	0	0	0	4.050	4.050	AO	26,730	109,350	10/03/2014	10/03/2026
46115H-BB-2	INTESA SANPAOLO SPA		D		2FE	1,995,720	86.0170	1,720,356	2,000,000	1,996,248	0	364	0	0	3.875	3.900	JJ	35,951	77,500	07/10/2017	07/14/2027
46128M-AC-5	INVERSIONES CMPC SA 144A		D		2FE	103,500	102.1660	102,167	100,000	102,091	0	3,699	0	0	6.125	3.580	MN	953	3,063	05/31/2018	11/05/2019
46128M-AJ-0	INVERSIONES CMPC SA		D		2FE	1,594,224	94.8750	1,518,000	1,600,000	1,595,058	0	486	0	0	4.375	4.420	AO	16,917	70,000	03/30/2017	04/04/2027
46131N-AD-6	INVERSIONES CMPC SA (CAYMAN ISLAND		D		2FE	924,600	100.3470	903,128	900,000	912,182	0	(3,374)	0	0	4.500	4.050	AO	7,425	40,500	03/10/2015	04/25/2022
46132F-AB-6	INVESCO FINANCE PLC	LS	D		1FE	7,446,300	99.8380	7,487,895	7,500,000	7,471,040	0	5,033	0	0	4.000	4.080	JJ	125,833	300,000	11/06/2013	01/30/2024
4657077-AL-9	ISRAEL ELECTRIC CORP LTD		D		2FE	12,356,092	94.8750	11,867,914	12,509,000	12,364,289	0	8,197	0	0	4.250	4.390	FA	202,316	268,770	07/30/2018	08/14/2028
47032F-AB-5	JAMES HARDIE INTERNATIONAL FINANCE		D	2	3FE	976,250	85.5000	855,000	1,000,000	977,450	0	1,200	0	0	5.000	5.310	JJ	23,056	23,556	08/21/2018	01/15/2028
478375-AU-2	JOHNSON CONTROLS INTERNATIONAL PLC		D	2	2FE	4,954,400	92.5190	4,625,995	5,000,000	4,955,878	0	762	0	0	4.500	4.550	FA	85,000	225,000	02/02/2017	02/15/2047
49989A-AB-5	KOC HOLDING AS		D	2	3FE	11,152,688	93.5000	10,518,750	11,250,000	11,187,270	0	12,964	0	0	5.250	5.400	MS	173,906	590,625	03/09/2016	03/15/2023
50064Y-AC-7	KOREA HYDRO & NUCLEAR POWER CO LTD		D		1FE	258,765	103.1820	257,956	250,000	257,198	0	(1,567)	0	0	4.750	3.550	JJ	5,542	5,938	05/31/2018	07/13/2021
50066A-AH-6	KOREA GAS CORPORATION		D		1FE	797,640	98.1080	735,814	750,000	783,564	0	(3,962)	0	0	3.500	2.830	JJ	13,052	26,250	04/16/2015	07/02/2026
50066A-AJ-2	KOREA GAS CORPORATION		D		1FE	1,147,976	98.4880	1,132,620	1,150,000	1,148,595	0	187	0	0	3.500	3.520	JJ	17,889	40,250	07/14/2015	07/21/2025
50066A-AM-5	KOREA GAS CORPORATION		D		1FE	3,067,005	97.8360	3,008,472	3,075,000	3,069,206	0	1,530	0	0	2.750	2.800	JJ	37,818	84,563	07/13/2017	07/20/2022
50247V-AB-5	LYB INTERNATIONAL FINANCE BV	LS	D		2FE	7,701,559	95.3340	7,343,593	7,703,000	7,702,043	0	(12)	0	0	5.250	5.250	JJ	186,477	404,408	12/16/2013	07/15/2043
50247V-AC-3	LYB INTERNATIONAL FINANCE BV	LS	D	2	2FE	4,984,716	90.8100	4,569,564	5,032,000	4,982,682	0	357	0	0	4.875	4.920	MS	72,230	230,685	05/31/2018	03/15/2044
539439-AQ-2	LLOYDS BANKING GROUP PLC		D	2	1FE	2,000,000	89.0030	1,780,075	2,000,000	2,000,000	0	0	0	0	3.574	3.570	MN	10,722	71,480	10/31/2017	11/07/2028
539439-AR-0	LLOYDS BANKING GROUP PLC		D		1FE	5,978,820	94.8680	5,692,128	6,000,000	5,980,154	0	1,334	0	0	4.375	4.410	MS	72,188	131,250	03/15/2018	03/22/2028
53944V-AH-2	LLOYDS BANK PLC		D		1FE	6,981,240	96.3790	6,746,544	7,000,000	6,987,307	0	1,748	0	0	3.500	3.530	MN	31,986	245,000	05/11/2015	05/14/2025
53944Y-AD-5	LLOYDS BANKING GROUP PLC		D		1FE	1,016,840	91.9180	919,185	1,000,000	1,014,917	0	(1,577)	0	0	3.750	3.530	JJ	17,708	37,500	09/28/2017	01/11/2027
549876-AD-2	LUKOIL INTERNATIONAL FINANCE BV 144A		D		2FE	791,806	102.7000	775,385	755,000	776,995	0	(14,811)	0	0	7.250	3.700	MN	8,515	27,369	05/31/2018	11/05/2019
552081-AM-3	LYONDELLBASELL INDUSTRIES NV	LS	D	2	2FE	5,769,033	84.2210	5,200,690	6,175,000	5,778,708	0	3,395	0	0	4.625	5.000	FA	99,164	256,688	05/31/2018	02/26/2055
55608J-AP-3	MACQUARIE BANK LTD		D	2	1FE	3,500,000	98.5420	3,448,991	3,500,000	3,500,000	0	0	0	0	5.033	5.030	JJ	37,188	0	10/04/2018	01/15/2030
58516N-AA-2	MEGA ADVANCE INVESTMENTS		D		2FE	102,875	102.1450	102,146	100,000	102,331	0	(544)	0	0	5.000	3.950	MN	681	2,500	05/31/2018	05/12/2021
58516N-AB-0	MEGA ADVANCE INVESTMENTS		D		2FE	250,750	121.7500	243,500	200,000	250,008	0	(742)	0	0	6.375	4.570	MN	1,735	6,375	05/31/2018	05/12/2041
58517#-AA-8	MEGGITT HOLDINGS (USA) INC		D	1	2	1,546,950	101.4970	1,522,455	1,500,000	1,533,856	0	(13,094)	0	0	5.020	3.410	JD	3,347	75,300	05/31/2018	06/15/2020
58517#-AB-6	MEGGITT HOLDINGS (USA) INC		D	1	2	1,038,210	102.0850	1,020,850	1,000,000	1,029,007	0	(9,203)	0	0	5.170	3.450	AO	12,351	25,850	05/31/2018	10/05/2020
59284B-AD-0	MEXICHEM SAB DE CV		D		2FE	1,944,712	100.1250	1,806,255	1,804,000	1,939,610	0	(2,488)	0	0	6.750	6.140	MS	34,502	121,770	10/20/2016	09/19/2042
59284B-AE-8	MEXICHEM SAB DE CV		D		2FE	5,049,000	90.1250	4,596,375	5,100,000	5,051,122	0	792	0	0	5.875	5.940	MS	86,558	299,625	10/20/2016	09/17/2044
59284B-AF-5	MEXICHEM SAB DE CV	LS	D	2	2FE	1,884,534	90.6250	1,721,875	1,900,000	1,886,828	0	1,941	0	0	4.000	4.090	AO	18,367	76,000	09/27/2017	10/04/2027
59284M-AA-2	MEXICO CITY AIRPORT TRUST	LS	D	2	2FE	3,496,936	88.6250	3,073,515	3,468,000	3,491,447	0	(2,563)	0	0	4.250	4.140	AO	24,974	147,390	09/26/2016	10/31/2026
59284M-AC-8	MEXICO CITY AIRPORT TRUST	LS	D	2	2FE	2,195,591	87.6250	1,935,636	2,209,000	2,197,032	0	1,102	0	0	3.875	3.940	AO	14,504	95,110	09/13/2017	04/30/2028
59284M-AD-6	MEXICO CITY AIRPORT TRUST		D	2	2FE	1,314,042	87.7500	1,160,055	1,322,000	1,314,086	0	44	0	0	5.500	5.540	JJ	30,498	62,813	09/13/2017	07/31/2047
606822-AD-6	MITSUBISHI UFJ FINANCIAL GROUP INC		D		1FE	260,680	99.5450	248,864	250,000	258,114	0	(987)	0	0	3.850	3.330	MS	3,208	9,625	04/19/2016	03/01/2026
60687Y-AD-1	MIZUHO FINANCIAL GROUP INC		D		1FE	250,000	97.3250	243,313	250,000	250,000	0	0	0	0	3.477	3.470	AO	1,908	8,693	04/05/2016	04/12/2026
60687Y-AT-6	MIZUHO FINANCIAL GROUP INC		D		1FE	3,000,000	100.9540	3,028,650	3,000,000	3,000,000	0	0	0	0	4.254	4.250	MS	38,995	0	09/05/2018	09/11/2029
60688X-AP-5	MIZUHO BANK LTD	LS	D		1FE	2,994,240	99.7720	2,993,169	3,000,000	2,996,448	0	548	0	0	3.600	3.620	MS	28,800	108,000	09/18/2014	09/25/2024
63254A-AS-7	NATIONAL AUSTRALIA BANK LIMITED (N		D		1FE	987,351	91.1850	1,007,603	1,105,000	989,840	0	2,489	0	0	2.500	4.120	JJ	12,968	0	10/19/2018	07/12/2026
63859W-AF-6	NATIONWIDE BUILDING SOCIETY		D	2	2FE	2,997,330	88.5470	2,656,424	3,000,000	2,997,489	0	133	0	0	4.125	4.130	AO	25,094	123,750	10/11/2017	10/18/2032
63861V-AB-3	NATIONWIDE BUILDING SOCIETY	LS	D	2	2FE	4,000,000	93.9650	3,758,600	4,000,000	4,000,000	0	0	0	0	4.302	4.300	MS	54,014	86,040	03/01/2018	03/08/2029
65557F-AH-9	NORDEA BANK AB		D	2	1FE	2,000,000	97.0480	1,940,974	2,000,000	2,000,000	0	0	0	0	4.625	4.620	MS	27,750	0	09/06/2018	09/13/2033
66989G-AA-8	NOVARTIS SECURITIES INVESTMENT LTD		D		1FE	7,237,095	100.2010	7,264,573	7,250,000	7,249,824	0	1,596	0	0	5.125	5.140	FA	145,529	371,563	02/04/2009	02/10/2019
67091T-AC-9	OCP SA		D		2FE	987,650	95.7500	957,500	1,000,000	991,333	0	1,060	0	0	4.500	4.650	AO	8,625	45,000	04/15/2015	10/22/2025
68278#-AB-4	ARRIUM LTD PRVT		D	1	6	0	0.0000	0	3	0	0	0	0	0	0.000	0.000	JJ	0	174,850	04/27/2018	07/09/2019
685218-AB-5	ORANGE SA		D	2	2FE	4,042,009	107.0610	3,747,158	3,500,000	4,014,838	0	(11,658)	0	0	5.500	4.490	FA	77,535	192,500	09/22/2016	02/06/2044
714264-AK-4	PERNOD-RICARD SA		D		2FE	3,133,731	109.1290	3,273,891	3,000,000	3,126,410	0	(2,801)	0	0	5.500	5.180	JJ	76,083	165,000	03/02/2016	01/15/2042
71567P-AK-6	PERUSAHAAN PENERBIT SBSN INDONESIA		D		2FE	5,450,000	97.2500	5,300,125	5,450,000	5,450,000	0	0	0	0	4.400	4.400	MS	79,933	119,900	02/22/2018	03/01/2028
71647N-AA-7	PETROBRAS GLOBAL FINANCE BV		D		3FE	142,375	83.6250	142,163	170,000	142,628	0	253	0	0	5.625	7.010	MN	1,089	4,781	05/31/2018	05/20/2043

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
71647N-AF-6	PETROBRAS GLOBAL FINANCE BV		D		3FE	368,091	95.5000	371,495	389,000	370,277	0	2,185	0	0	4.375	5.620	MN	1,938	8,509	05/31/2018	05/20/2023
71647N-AK-5	PETROBRAS GLOBAL FINANCE BV	LS	D		3FE	723,466	98.4000	1,119,792	1,138,000	730,377	0	2,648	0	0	7.250	11.690	MS	23,835	82,505	02/29/2016	03/17/2044
716540-CK-6	PETROLEOS MEXICANOS	LS	D		2FE	9,000,000	87.2500	7,852,500	9,000,000	9,000,000	0	0	0	0	5.350	5.350	FA	185,912	240,750	02/01/2018	02/12/2028
71654Q-CL-4	PETROLEOS MEXICANOS		D		2FE	2,500,000	79.6500	1,991,250	2,500,000	2,500,000	0	0	0	0	6.350	6.350	FA	61,295	79,375	02/01/2018	02/12/2048
716564-AA-7	PETROLEOS DEL PERU SA		D		2FE	6,767,213	95.5000	6,470,125	6,775,000	6,767,780	0	373	0	0	4.750	4.760	JD	10,727	321,813	06/21/2017	06/19/2032
74733L-AD-4	QTEL INTERNATIONAL FINANCE LTD		D		1FE	923,625	102.0500	918,450	900,000	918,765	0	(4,860)	0	0	4.750	3.720	FA	16,031	21,375	05/31/2018	02/16/2021
74735K-2C-5	QTEL INTERNATIONAL FINANCE LTD		D		1FE	722,825	97.0500	703,613	725,000	723,042	0	44	0	0	4.500	4.510	JJ	13,684	32,625	10/31/2014	01/31/2043
759470-AX-5	RELIANCE INDUSTRIES LTD	LS	D		2FE	5,280,000	91.2340	4,817,198	5,280,000	5,280,000	0	0	0	0	3.667	3.660	MN	16,673	193,618	11/20/2017	11/30/2027
767201-AD-8	RIO TINTO FINANCE (USA) LTD		D		1FE	564,272	124.5280	622,644	500,000	553,295	0	(4,115)	0	0	7.125	5.660	JJ	16,427	35,625	03/02/2016	07/15/2028
76720A-AD-8	RIO TINTO FINANCE (USA) PLC		D	2	1FE	882,396	103.8900	1,038,904	1,000,000	888,571	0	2,293	0	0	4.750	5.610	MS	13,063	47,500	03/02/2016	03/22/2042
77578J-AB-4	ROLLS-ROYCE PLC		D	2	1FE	1,217,880	95.8270	1,149,926	1,200,000	1,206,539	0	(3,663)	0	0	3.625	3.290	AO	9,304	43,500	10/13/2015	10/14/2025
780641-AH-9	KONINKLIJKE KPN NV		D		2FE	1,066,008	129.4490	1,035,598	800,000	1,056,666	0	(9,342)	0	0	8.375	4.770	AO	16,750	33,500	05/31/2018	10/01/2030
78448T-AD-4	SMBC AVIATION CAPITAL FINANCE DAC		D	2	1FE	499,320	100.4480	502,242	500,000	499,404	0	84	0	0	4.125	4.150	JJ	8,651	0	07/23/2018	07/15/2023
78520L-AB-6	SABIC CAPITAL II BV		D		1FE	7,438,050	99.3750	7,453,125	7,500,000	7,439,163	0	1,113	0	0	4.500	4.600	AO	75,938	0	10/02/2018	10/10/2028
786584-A@-1	SAFRAN SA		D	1	1	20,000,000	102.8730	20,574,600	20,000,000	20,000,000	0	0	0	0	4.280	4.280	FA	337,644	856,000	02/09/2012	02/09/2022
801060-AD-6	SANOFI SA	LS	D	2	1FE	2,978,100	101.5110	3,045,352	3,000,000	2,979,076	0	976	0	0	3.625	3.710	JD	3,625	54,375	06/12/2018	06/19/2028
80281L-AG-0	SANTANDER UK GROUP HOLDINGS PLC	LS	D	2	2FE	2,500,000	90.3900	2,259,760	2,500,000	2,500,000	0	0	0	0	3.823	3.820	MN	15,398	95,575	10/27/2017	11/03/2028
803070-AB-7	SAPPI PAPIER HOLDING AG 144A		D		4FE	69,063	93.0000	60,450	65,000	68,961	0	(101)	0	0	7.500	6.800	JD	217	4,875	05/31/2018	06/15/2032
806213-AD-6	SCENTRE GROUP TRUST 1		D	2	1FE	1,246,250	95.1430	1,189,290	1,250,000	1,247,420	0	332	0	0	3.250	3.280	AO	7,109	40,625	04/21/2015	10/28/2025
806854-AD-7	SCHLUMBERGER INVESTMENT SA		D	2	1FE	1,923,940	96.0160	1,920,340	2,000,000	1,932,341	0	8,401	0	0	2.400	3.410	FA	20,000	24,000	07/06/2018	08/01/2022
806854-AH-8	SCHLUMBERGER INVESTMENT SA		D	2	1FE	3,986,400	100.4690	4,018,794	4,000,000	3,992,686	0	1,333	0	0	3.650	3.690	JD	12,167	146,000	11/25/2013	12/01/2023
81180W-AR-2	SEAGATE HDD CAYMAN		D	2	2FE	3,240,835	84.8680	2,758,236	3,250,000	3,243,133	0	645	0	0	4.875	4.900	JD	13,203	158,438	05/11/2015	06/01/2027
822582-AJ-1	SHELL INTERNATIONAL FINANCE BV		D		1FE	38,374,762	100.9250	38,864,199	38,508,000	38,496,321	0	15,552	0	0	4.300	4.340	MS	455,357	1,655,844	09/15/2009	09/22/2019
822582-AM-4	SHELL INTERNATIONAL FINANCE BV	LS	D		1FE	10,283,520	101.7240	10,172,490	10,000,000	10,194,123	0	(89,397)	0	0	4.375	2.760	MS	116,667	218,750	05/31/2018	03/25/2020
822582-AN-2	SHELL INTERNATIONAL FINANCE BV		D		1FE	6,218,200	115.5920	5,779,637	5,000,000	6,030,793	0	(30,194)	0	0	5.500	4.040	MS	73,333	275,000	01/03/2012	03/25/2040
822582-AS-1	SHELL INTERNATIONAL FINANCE BV		D		1FE	957,320	97.4860	974,860	1,000,000	981,761	0	4,687	0	0	2.375	2.900	FA	8,576	23,750	06/05/2013	08/21/2022
822582-BD-3	SHELL INTERNATIONAL FINANCE BV	LS	D		1FE	9,969,500	98.6470	9,864,785	10,000,000	9,979,470	0	2,858	0	0	3.250	3.280	MN	45,139	325,000	05/06/2015	05/11/2025
822582-BE-1	SHELL INTERNATIONAL FINANCE BV	LS	D		1FE	7,933,280	100.2300	8,018,470	8,000,000	7,941,697	0	2,440	0	0	4.125	4.180	MN	45,833	330,000	05/06/2015	05/11/2035
82620K-AE-3	SIEMENS FINANCIERINGSMAATCHAPPIJ N		D		1FE	997,460	98.0000	980,001	1,000,000	998,280	0	238	0	0	3.250	3.280	MN	3,069	32,500	05/18/2015	05/27/2025
82620K-AU-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ		D		1FE	1,997,981	97.2690	1,945,390	2,000,000	1,998,295	0	177	0	0	3.400	3.410	MS	19,833	68,000	03/07/2017	03/16/2027
82655A-AC-7	SIGMA ALIMENTOS SA	LS	D	2	2FE	5,389,038	93.3750	5,042,250	5,400,000	5,391,535	0	969	0	0	4.125	4.150	MN	36,506	222,750	04/25/2016	05/02/2026
82650N-AA-0	SIGMA FINANCE NETHERLANDS B.V.		D	2	2FE	4,326,083	94.8750	4,131,806	4,355,000	4,327,824	0	1,741	0	0	4.875	4.960	MS	55,436	106,153	03/22/2018	03/27/2028
853254-AK-6	STANDARD CHARTERED PLC	LS	D		2FE	2,146,740	94.6090	1,892,189	2,000,000	2,144,824	0	(1,916)	0	0	5.300	4.780	JJ	50,644	53,000	02/08/2018	01/09/2043
853254-AX-8	STANDARD CHARTERED PLC	LS	D		1FE	9,972,800	91.7020	9,170,230	10,000,000	9,981,881	0	2,557	0	0	3.200	3.230	AO	65,778	320,000	04/13/2015	04/17/2025
857006-AM-2	STATE GRID OVERSEAS INVESTMENT (20		D		1FE	14,348,880	101.6750	14,641,206	14,400,000	14,351,648	0	2,768	0	0	4.250	4.290	MN	100,300	306,000	04/24/2018	05/02/2028
85771P-AE-2	STATOIL ASA		D		1FE	5,180,150	99.3300	4,966,520	5,000,000	5,155,140	0	(4,059)	0	0	4.250	4.040	MN	22,431	212,500	01/04/2012	11/23/2041
85771P-AL-6	STATOIL ASA		D		1FE	2,496,500	95.5610	2,389,032	2,500,000	2,496,886	0	75	0	0	3.950	3.950	MN	12,618	98,750	05/08/2013	05/15/2043
85771P-AN-2	STATOIL ASA		D		1FE	2,997,810	101.8640	3,055,944	3,000,000	2,998,735	0	218	0	0	3.700	3.700	MS	37,000	111,000	11/05/2013	03/01/2024
859152-E#-3	STERIS CORPORATION		D	1	2	1,000,000	94.6150	946,150	1,000,000	1,000,000	0	0	0	0	3.700	3.700	MN	4,728	37,000	05/15/2015	05/15/2030
859152-E*-7	STERIS CORPORATION		D	1	2	1,000,000	97.1760	971,760	1,000,000	1,000,000	0	0	0	0	3.450	3.450	MN	4,408	34,500	05/15/2015	05/15/2025
859152-E@-5	STERIS CORPORATION		D	1	2	1,000,000	96.1030	961,030	1,000,000	1,000,000	0	0	0	0	3.550	3.550	MN	4,536	35,500	05/15/2015	05/15/2027
865622-BE-3	SUMITOMO MITSUI BANKING CORP		D		1FE	3,994,760	101.6910	4,067,660	4,000,000	3,997,360	0	520	0	0	3.950	3.960	JJ	71,100	158,000	07/11/2013	07/19/2023
865622-BW-3	SUMITOMO MITSUI BANKING CORPORATIO		D		1FE	1,494,525	99.4800	1,492,211	1,500,000	1,496,187	0	505	0	0	3.650	3.690	JJ	24,029	54,750	07/14/2015	07/23/2025
86562M-AC-4	SUMITOMO MITSUI FINANCIAL GROUP IN		D		1FE	400,000	99.0520	396,211	400,000	400,000	0	0	0	0	3.784	3.780	MS	4,709	15,136	03/02/2016	03/09/2026
86964W-AC-6	SUZANO AUSTRIA GMBH		D	2	2FE	653,822	101.8750	672,375	660,000	653,929	0	106	0	0	6.000	6.120	JJ	11,110	0	09/17/2018	01/15/2029
87164K-AC-8	SYNGENTA FINANCE NV	LS	D	2	2FE	1,000,000	92.7870	927,872	1,000,000	1,000,000	0	0	0	0	5.182	5.180	AO	9,644	25,910	04/17/2018	04/24/2028
87164K-AH-7	SYNGENTA FINANCE NV		D	2	2FE	1,500,000	96.3720	1,445,589	1,500,000	1,500,000	0	0	0	0	4.441	4.440	AO	12,398	33,308	04/17/2018	04/24/2023
874060-AU-0	TAKEDA PHARMACEUTICAL CO LTD		D	2	2FE	3,236,350	102.1960	3,321,399	3,250,000	3,236,454	0	104	0	0	5.000	5.050	MN	15,799	0	11/19/2018	11/26/2028
87927V-AF-5	TELECOM ITALIA CAPITAL SA		D		3FE	7,631,403	90.2630	9,026,300	10,000,000	7,997,864	0	63,425	0	0	6.375	8.810	MN	81,458	637,500	01/20/2006	11/15/2033
87927V-AR-9	TELECOM ITALIA CAPITAL SA		D		3FE	3,759,656	95.5000	3,820,000	4,000,000	3,790,851	0	5,469	0	0	7.200	7.740	JJ	130,400	288,000	07/20/2007	07/18/2036
87938W-AC-7	TELEFONICA EMISIONES SAU		D		2FE	4,007,264	114.0550	3,706,816	3,250,000	3,992,097	0	(15,167)	0	0	7.045	5.060	JD	6,996	228,963	05/31/2018	06/20/2036
87938W-AU-7	TELEFONICA EMISIONES SAU		D		2FE	2,060,520	91.6530	1,833,079	2,000,000	2,059,100	0	(940)	0	0	5.213	5.010	MS	32,726	104,260	04/24/2017	03/08/2047
88166J-AA-1	TEVA PHARMACEUTICAL FINANCE COMPAN		D		3FE	377,168	94.7500	379,000	400,000	380,775	0	3,607	0	0	3.650	5.490	MN	2,068	7,300	05/31/2018	11/10/2021
88167A-AE-1	TEVA PHARMACEUTICAL FINANCE NETHER	LS	D		3FE	4,488,030	76.7500	3,453,750	4,500,000	4,490,795	0	1,032	0	0	3.150	3.180	AO	35,438	141,750	07/18/2016	10/01/2026
88167A-AF-8	TEVA PHARMACEUTICAL FINANCE NETHER	LS	D		3FE	12,336,678	66.7980	8,997,758	13,470,000	12,373,298	0	19,403	0	0	4.100	4.610	AO	138,068	552,270	02/15/2017	10/01/2046
88322Y-AC-5	THAIOIL TREASURY CENTER CO LTD		D		2FE	2,376,528	100.4900	2,411,761	2,400,000	2,376,740	0	212	0	0	4.625	4.740	MN	12,642	0	11/15/2018	11/20/2028
88322Y-AD-3	THAIOIL TREASURY CENTER CO LTD	LS	D		2FE	3,558,744	100.6120	3,622,064	3,600,000	3,558,808	0	64	0	0	5.375	5.450	MN	22,038	0	11/15/2018	11/20/2048

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 Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
89153V-AB-5	TOTAL CAPITAL INTERNATIONAL SA		D		1FE	1,001,580	98.8060	988,068	1,000,000	1,000,623	0	(188)	0	0	2.875	2.850	FA	10,701	28,750	06/06/2013	02/17/2022
892725-AM-4	TRFIG 18-1A		D	4	2AM	1,499,901	100.9080	1,513,625	1,500,000	1,498,490	0	(1,411)	0	0	4.290	4.330	MON	2,860	14,479	09/19/2018	03/15/2022
89387Y-AC-5	TRANSPORTADORA DE GAS INTERNACIONA	LS	D		2FE	2,379,025	101.1250	2,401,719	2,375,000	2,378,974	0	(51)	0	0	5.550	5.520	MN	21,969	0	10/19/2018	11/01/2028
89641U-AB-7	TRINITY ACQUISITION PLC		D		2FE	1,594,095	110.9080	1,663,620	1,500,000	1,591,014	0	(1,672)	0	0	6.125	5.660	FA	34,708	91,875	01/27/2017	08/15/2043
902674-XN-5	UBS AG (LONDON BRANCH)	LS	D		1FE	5,991,660	103.3040	6,198,276	6,000,000	5,992,405	0	745	0	0	4.500	4.500	JD	3,750	135,000	06/21/2018	06/26/2048
90320M-AA-3	UPCB FINANCE IV LTD		D	2	3FE	200,000	93.5120	187,024	200,000	200,000	0	0	0	0	5.375	5.370	JJ	4,957	10,750	03/31/2015	01/15/2025
90351D-AA-5	UBS GROUP FUNDING SWITZERLAND AG		D		1FE	5,079,450	98.9240	4,946,238	5,000,000	5,047,132	0	(25,573)	0	0	2.950	2.390	MS	39,743	147,500	09/22/2017	09/24/2020
91832V-AA-2	VOC ESCROW LTD		D	2	3FE	1,250,000	92.2500	1,153,125	1,250,000	1,250,000	0	0	0	0	5.000	5.000	FA	23,611	32,986	01/31/2018	02/15/2028
91911T-AE-3	VALEBZ 8 1/4 01/17/34		D		2FE	188,250	123.6250	185,438	150,000	187,359	0	(891)	0	0	8.250	5.750	JJ	5,638	6,188	05/31/2018	01/17/2034
91911T-AH-6	VALE OVERSEAS LIMITED		D		2FE	819,060	114.2120	833,751	730,000	817,454	0	(1,606)	0	0	6.875	5.790	MN	5,576	25,094	05/31/2018	11/21/2036
91911T-AK-9	VALE OVERSEAS LIMITED		D		2FE	383,936	115.1250	460,500	400,000	385,032	0	302	0	0	6.875	7.220	MN	3,896	27,500	03/10/2015	11/10/2039
92769X-AL-9	VIRGIN MEDIA SECURED FINANCE PLC		D	2	3FE	200,000	91.6250	183,250	200,000	200,000	0	0	0	0	5.250	5.250	JJ	4,842	10,500	03/17/2015	01/15/2026
92769X-AM-7	VIRGIN MEDIA SECURED FINANCE PLC	LS	D	2	3FE	205,000	92.4850	189,594	205,000	205,000	0	0	0	0	5.500	5.500	FA	4,259	11,275	04/12/2016	08/15/2026
92857W-AQ-3	VODAFONE GROUP PLC		D		2FE	20,870,850	104.9140	22,032,042	21,000,000	20,895,687	0	2,016	0	0	6.150	6.180	FA	444,850	1,291,500	09/02/2009	02/27/2037
92857W-BD-1	VODAFONE GROUP PLC		D		2FE	3,948,640	85.0950	3,403,824	4,000,000	3,954,151	0	1,043	0	0	4.375	4.450	FA	64,167	175,000	02/11/2013	02/19/2043
92908V-AA-9	VOTORANTIM OVERSEAS IV 144A		D		3FE	771,563	102.1700	766,275	750,000	762,173	0	(9,389)	0	0	6.625	4.340	MS	13,250	24,844	05/31/2018	09/25/2019
92927K-B#-8	WABCO HOLDINGS INC		B	1	2	1,716,560	107.2860	1,716,591	1,829,040	1,829,040	0	0	0	(92,240)	1.360	1.360	JJ	12,437	26,008	11/15/2016	11/15/2028
92927K-B*-2	WABCO HOLDINGS INC		B	1	2	2,360,270	112.5700	2,476,552	2,514,930	2,514,930	0	0	0	(126,830)	0.840	0.840	JJ	10,563	22,101	11/15/2016	11/15/2023
92927K-B@-0	WABCO HOLDINGS INC		B	1	2	965,565	109.8770	988,896	1,028,835	1,028,835	0	0	0	(51,885)	1.200	1.200	JJ	6,173	12,899	11/15/2016	11/15/2026
92936M-AE-7	WPP FINANCE 2010		D		2FE	8,476,380	98.0360	8,496,789	8,667,000	8,490,725	0	3,102	0	0	5.625	5.770	MN	62,294	487,519	01/14/2014	11/15/2043
961214-DW-0	WESTPAC BANKING CORP		D		1FE	1,370,146	96.3770	1,325,195	1,375,000	1,370,809	0	662	0	0	3.400	3.430	JJ	20,258	23,375	01/17/2018	01/25/2028
98420E-AD-7	XLIT LTD	LS	D		2FE	4,332,480	103.5320	4,141,312	4,000,000	4,330,575	0	(1,905)	0	0	5.500	4.930	MS	55,611	110,000	08/27/2018	03/31/2045
A3158#-AB-5	HOFER FINANCIAL SERVICES GMBH		D	1	1PL	2,200,000	98.4310	2,165,482	2,200,000	2,200,000	0	0	0	0	3.080	3.080	JJ	29,363	67,760	07/25/2017	07/25/2022
A3158#-AC-3	HOFER FINANCIAL SERVICES GMBH		D	1	1PL	6,900,000	98.7390	6,812,991	6,900,000	6,900,000	0	0	0	0	3.410	3.410	JJ	101,959	235,290	07/25/2017	07/25/2024
AN0814-74-8	INVERSIONES CMPC SA		D		2FE	4,873,017	94.8750	4,601,438	4,850,000	4,871,651	0	(1,366)	0	0	4.375	4.310	AO	51,279	212,188	03/07/2018	04/04/2027
AP4306-74-6	COLBUN SA		D	2	2FE	2,351,478	92.2500	2,228,760	2,416,000	2,356,178	0	4,700	0	0	3.950	4.290	AO	21,207	95,432	02/27/2018	10/11/2027
A03405-59-6	INFRAESTRUCTURA ENERGETICA NOVA SA		D		2FE	980,500	78.5480	832,614	1,060,000	981,561	0	1,061	0	0	4.875	5.380	JJ	23,971	30,144	03/02/2018	01/14/2048
AS1961-93-5	LLOYDS BANK PLC		D		1FE	5,679,500	80.3600	5,946,684	7,400,000	5,679,500	0	0	0	0	7.500	4.870	APR	414,708	0	07/31/2018	04/02/2032
BIN118-PT-4	GREENFIELD SPV I SAPI DE CV		D	1	2FE	800,000	106.2400	849,920	800,000	800,000	0	0	0	0	5.550	5.550	JD	18,623	0	08/01/2018	12/31/2032
BIN11X-2C-1	DANSKE BANK A/S		D	2	3FE	1,077,500	87.6500	876,500	1,000,000	1,064,890	0	(10,120)	0	0	6.125	4.710	MS	15,823	61,250	09/29/2017	12/31/2049
BIN14W-VB-0	EOLICA MESA LA PAZ S DE RL DE CV		D	1	2FE	2,901,384	100.0000	2,901,384	2,901,384	2,901,384	0	0	0	0	5.980	5.980	MJSD	14,941	0	11/30/2018	12/20/2044
D2736#-AH-2	FRITZ DRAXLMAIER GMBH & CO KG		D	1	2PL	1,045,170	100.5020	1,005,020	1,000,000	1,034,302	0	(10,868)	0	0	6.140	4.080	AO	15,350	33,200	05/31/2018	10/01/2020
D2736#-AM-1	FRITZ DRAXLMAIER GMBH & CO KG		D	1	2PL	2,100,000	97.1000	2,039,100	2,100,000	2,100,000	0	0	0	0	4.440	4.440	AO	23,051	105,840	04/02/2014	04/06/2021
D2736#-AN-9	FRITZ DRAXLMAIER GMBH & CO KG		D	1	2PL	700,000	95.6680	669,676	700,000	700,000	0	0	0	0	5.000	5.000	AO	8,653	39,200	04/02/2014	04/02/2024
D9860*-AH-9	ZOLLNER ELEKTRONIK AG		D	1	2	3,100,000	102.4420	3,175,702	3,100,000	3,100,000	0	0	0	0	5.220	5.220	FMAN	20,228	167,633	08/16/2011	08/16/2021
EC4529-23-5	PRINCIPAL FINANCIAL GLOBAL FUNDING		D		1FE	9,050,000	88.9740	8,897,435	10,000,000	9,078,803	0	28,803	0	0	2.934	3.940	JAJO	67,651	72,870	07/26/2018	01/10/2031
EF0492-75-3	RAS LAFFAN LIQUEFIED NATURAL GAS C		D		1FE	94,621	101.2500	93,810	92,652	94,318	0	(747)	0	0	5.298	3.650	MS	1,241	2,454	05/31/2018	09/30/2020
EF7936-05-9	ABU DHABI NATIONAL ENERGY CO		D		1FE	945,000	119.0000	892,500	750,000	921,378	0	(6,097)	0	0	6.500	4.600	AO	8,667	48,750	10/31/2014	10/27/2036
EG5180-95-5	LUKOIL INTERNATIONAL FINANCE BV REGS		D		2FE	403,125	106.0000	397,500	375,000	399,337	0	(3,788)	0	0	6.656	4.590	JD	1,664	24,960	05/31/2018	06/07/2022
EH8543-60-3	QTEL INTERNATIONAL FINANCE LTD		D		1FE	386,650	101.8750	376,938	370,000	377,221	0	(9,429)	0	0	7.875	3.380	JD	1,700	29,138	05/31/2018	06/10/2019
EI0125-50-6	ODEBRECHT FINANCE LTD REGS		D	2	6FE	60,480	14.3990	60,480	420,000	60,480	0	0	107,520	0	7.000	67.720	AO	5,717	14,700	05/31/2018	04/21/2020
EI0320-72-7	EMPRESAS CMPC SA		D		2FE	97,290	102.1660	96,037	94,000	95,962	0	(1,328)	0	0	6.125	3.590	MN	896	2,879	05/31/2018	11/05/2019
EI0937-21-5	BNP PARIBAS		D	2	2FE	5,600,000	101.3860	5,677,638	5,600,000	5,600,000	0	0	0	0	6.547	6.590	MJSD	2,037	409,020	03/12/2010	01/01/9999
EI2462-36-0	LI & FUNG LTD		D		2FE	558,253	101.4830	553,084	545,000	554,383	0	(3,870)	0	0	5.250	3.940	MN	3,815	14,306	05/31/2018	05/13/2020
EI3062-94-6	GRUPO BIMBO SAB DE CV		D		2FE	102,900	101.7940	101,794	100,000	102,107	0	(793)	0	0	4.875	3.410	JD	14	4,875	05/31/2018	06/30/2020
EI4218-26-5	HONGKONG LAND FINANCE (CAYMAN ISLA		D		1FE	470,786	103.9550	467,800	450,000	469,346	0	(1,440)	0	0	4.500	3.770	AO	4,725	10,125	05/31/2018	10/07/2025
EI4567-62-5	CHINA OVERSEAS FINANCE (CAYMAN I L		D		2FE	208,073	103.0270	206,055	200,000	206,211	0	(1,862)	0	0	5.500	3.750	MN	1,558	5,500	05/31/2018	11/10/2020
EI9005-45-1	ABU DHABI NATIONAL ENERGY CO		D		1FE	213,000	105.2000	210,400	200,000	210,967	0	(2,033)	0	0	5.875	3.880	JD	588	11,750	05/31/2018	12/13/2021
EI9925-36-9	GRUPO BIMBO SAB DE CV		D		2FE	459,680	102.1670	459,752	450,000	458,232	0	(1,447)	0	0	4.500	3.860	JJ	8,775	10,125	05/31/2018	01/25/2022
EK1651-47-1	BBVA BANCOMER SA DE CV		D		1FE	10,804,800	98.1250	10,362,000	10,560,000	10,775,831	0	(28,969)	0	0	4.375	3.940	AO	103,950	462,000	03/06/2018	04/10/2024
EK1867-89-5	OFFICE CHERIFIEN DES PHOSPHATES SA		D		2FE	1,663,640	103.8750	1,578,900	1,520,000	1,656,363	0	(2,199)	0	0	6.875	6.170	AO	19,158	104,500	05/14/2015	04/25/2044
EK5851-40-8	ISRAEL ELECTRIC CORPORATION LTD		D		2FE	2,934,979	100.7500	2,881,450	2,860,000	2,915,445	0	(7,898)	0	0	5.000	4.610	MN	19,464	138,000	05/31/2018	11/12/2024
F3166#-AJ-3	ESSILOR INTERNATIONAL (COMPAGNIE G		D	1	1	3,100,000	99.5630	3,086,453	3,100,000	3,100,000	0	0	0	0	3.070	3.070	MN	14,804	95,170	11/05/2013	11/05/2020
F3166#-AK-0	ESSILOR INTERNATIONAL (COMPAGNIE G		D	1	1	100,000	96.3010	96,301	100,000	100,000	0	0	0	0	2.050	2.050	JJ	1,002	2,050	01/05/2017	01/05/2022
G03698-AK-2	ANGLIAN WATER SERVICES FINANCING P		D	1	2FE	26,300,000	102.5260	26,964,338	26,300,000	26,300,000	0	0	0	0	5.180	5.180	JD	98,391	1,362,340	12/05/2011	12/05/2021
G03698-AU-0	ANGLIAN WATER SERVICES LTD		D	1	1	7,629,910	100.0550	7,604,180	7,600,000	7,619,560	0	(3,734)	0	0	3.840	3.770	AO	61,611	291,840	02/23/2016	10/15/2023
G03698-AV-8	ANGLIAN WATER SERVICES LTD		D	1	2FE	4,600,000	102.8150	4,729,490	4,600,000	4,600,000	0	0	0	0	4.990	4.990	MN	22,316	229,540	11/26/2013	11/26/2023

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 Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
G03698#-AW-6	ANGLIAN WATER SERVICES FINANCING P		D	1	1FE	1,600,000	95.4710	1,527,536	1,600,000	1,600,000	0	0	0	0	3.290	3.290	AO	9,358	52,640	04/27/2016	04/27/2026
G0754#-AD-9	BABCOCK INTERNATIONAL GROUP PLC		D	1	2	4,279,293	101.9110	4,178,351	4,100,000	4,243,620	0	(35,673)	0	0	5.640	3.960	MS	66,803	115,620	05/31/2018	03/17/2021
G1591#-AN-2	BRITVIC PLC		D	1	2	1,319,201	100.0070	1,300,091	1,300,000	1,314,956	0	(4,245)	0	0	4.040	3.420	JD	2,042	52,520	05/31/2018	12/17/2020
G1591#-AS-1	BRITVIC PLC		D	1	2	500,000	99.5610	497,805	500,000	500,000	0	0	0	0	4.090	4.090	FA	7,442	20,450	02/20/2014	02/20/2024
G1591#-AT-9	BRITVIC PLC		D	1	2	4,200,000	99.4220	4,175,724	4,200,000	4,200,000	0	0	0	0	4.240	4.240	FA	64,801	178,080	02/20/2014	02/20/2026
G1591#-AU-6	BRITVIC PLC		B	1	2	933,938	121.8160	913,620	955,200	955,200	0	0	0	(59,363)	2.310	2.310	FA	8,029	23,175	02/15/2017	02/20/2025
G1591#-AV-4	BRITVIC PLC		B	1	2	622,625	120.4450	602,228	636,800	636,800	0	0	0	(39,575)	2.520	2.520	FA	5,839	16,855	02/15/2017	02/20/2027
G1696#-AW-6	BUNZL FINANCE PLC		D	1	2	3,742,804	101.1160	3,741,292	3,700,000	3,734,597	0	(8,207)	0	0	4.510	4.080	AO	29,666	126,280	05/31/2018	04/27/2021
G1696#-AX-4	BUNZL FINANCE PLC		D	1	2	2,537,740	102.0180	2,550,450	2,500,000	2,533,646	0	(4,094)	0	0	4.610	4.260	AO	20,489	87,590	05/31/2018	04/27/2023
G17378-AA-7	BUUK INFRASTRUCTURE ISSUER PLC		B	1	2FE	1,394,550	119.4170	1,194,178	1,273,600	1,273,600	0	0	0	(120,950)	2.620	2.620	MS	9,918	17,307	03/14/2018	03/14/2027
G1745*-AR-2	BROOKFIELD UTILITIES ISSUER UK PLC		B	1	2FE	2,746,370	120.3240	2,647,142	2,801,920	2,801,920	0	0	0	(174,130)	2.620	2.620	MN	10,400	76,820	11/10/2016	11/10/2026
G18468-AG-2	CAPITA GROUP PLC PRVT		D	1	3	5,876,703	100.0850	5,948,018	5,942,967	5,894,805	0	18,102	0	0	4.800	5.370	JD	143,424	145,072	05/31/2018	06/30/2020
G18468-AM-9	CAPITA GROUP PLC		D	1	3	4,234,364	99.4460	4,210,905	4,234,364	4,234,364	0	0	0	0	4.500	4.500	JJ	85,746	201,857	07/19/2011	07/19/2021
G1910#-AQ-9	COBHAM PLC		D	1	3	2,166,313	98.5150	2,113,147	2,145,000	2,160,430	0	(2,319)	0	0	4.260	4.110	AO	15,991	91,377	05/17/2016	10/28/2024
G1969#-AD-8	BALFOUR BEATTY PLC		D	1	3	4,472,500	93.3310	4,666,550	5,000,000	4,657,760	0	68,257	0	0	5.140	7.060	MS	82,811	257,000	04/07/2017	03/05/2023
G20448-AX-3	COMPASS GROUP PLC		D	1	1	2,700,256	101.3410	2,634,866	2,600,000	2,636,938	0	(12,602)	0	0	3.980	3.430	AO	25,870	103,480	07/31/2013	10/01/2021
G20448-AY-1	COMPASS GROUP PLC		D	1	1	9,700,000	102.4340	9,936,098	9,700,000	9,700,000	0	0	0	0	4.120	4.120	AO	99,910	399,640	09/14/2011	10/01/2023
G2616#-AF-8	DCC TREASURY 2014 LTD		D	1	2	4,900,000	102.3300	5,014,170	4,900,000	4,900,000	0	0	0	0	4.530	4.530	MN	24,663	221,970	05/21/2014	05/21/2024
G2616#-AH-4	DCC TREASURY 2014 LTD		D	1	2	4,800,000	103.6660	4,975,968	4,800,000	4,800,000	0	0	0	0	4.780	4.780	MS	62,459	229,440	09/23/2014	09/23/2026
G2616#-AM-3	DCC TREASURY 2014 LTD		B	1	2Z	5,362,425	113.5670	5,110,532	5,144,175	5,144,175	0	0	0	(259,425)	1.960	1.960	MS	30,248	106,780	09/13/2017	09/13/2027
G2624#-AJ-2	DAIRY CREST GROUP PLC		D	1	2	4,100,000	96.7520	3,966,832	4,100,000	4,100,000	0	0	0	0	3.330	3.330	MS	37,167	136,530	03/23/2016	03/23/2023
G2765*-AB-0	DIONYSUS AVIATION LIMITED		D	1	2PL	1,000,000	98.0290	980,290	1,000,000	1,000,000	0	0	0	0	4.060	4.060	JJ	18,270	40,600	07/19/2017	07/19/2025
G2765*-AC-8	DIONYSUS AVIATION LIMITED		D	1	2PL	1,000,000	98.3230	983,230	1,000,000	1,000,000	0	0	0	0	4.220	4.220	JJ	18,990	42,200	07/19/2017	07/19/2026
G2765*-AD-6	DIONYSUS AVIATION LIMITED		D	1	2PL	1,000,000	98.3240	983,240	1,000,000	1,000,000	0	0	0	0	4.320	4.320	JJ	19,440	43,200	07/19/2017	07/19/2027
G27650-AA-0	DIONYSUS AVIATION LIMITED		D	1	2FE	4,601,387	100.0220	4,601,012	4,600,000	4,601,147	0	(240)	0	0	4.190	4.170	FA	79,773	190,645	05/31/2018	08/02/2021
G2978#-AE-3	ELECTRICITY SUPPLY BOARD PRVT		D	1	1	20,147,300	108.1790	21,635,800	20,000,000	20,056,112	0	(9,488)	0	0	6.050	5.980	JD	53,778	1,210,000	05/05/2005	12/15/2023
G3076*-AE-6	ENVOL INVESTMENTS LIMITED		D	1	2FE	2,778,720	103.0140	2,472,359	2,743,560	2,743,560	0	0	0	(35,160)	2.880	2.880	JD	439	39,737	06/28/2018	06/29/2030
G3646#-AA-1	FORTH PORTS LTD		D	1	2	5,800,000	104.1190	6,038,902	5,800,000	5,800,000	0	0	0	0	4.890	4.890	JD	20,484	283,620	12/05/2013	12/05/2023
G3663#-AA-9	FORTH PORTS LTD		B	1	2	1,240,550	120.3020	1,203,030	1,273,600	1,273,600	0	0	0	(79,150)	2.620	2.620	JD	1,483	34,309	12/15/2016	12/15/2026
G4162#-AB-1	GREENSANDS FINANCING PLC		B	1	2FE	5,877,650	127.5420	5,866,938	5,858,560	5,858,560	0	0	0	(19,090)	3.940	3.940	MN	20,518	0	11/29/2018	11/29/2028
G4162#-AD-7	GREENSANDS FINANCING PLC		D	1	2FE	300,000	101.4770	304,431	300,000	300,000	0	0	0	0	5.040	5.040	MN	1,344	0	11/29/2018	11/29/2023
G4162#-AE-5	GREENSANDS FINANCING PLC		D	1	2FE	1,400,000	101.9400	1,427,160	1,400,000	1,400,000	0	0	0	0	5.180	5.180	MN	6,446	0	11/29/2018	11/29/2025
G4588#-BC-4	INTERMEDIATE CAPITAL GROUP PLC		D	1	2	2,500,000	99.7200	2,493,000	2,500,000	2,500,000	0	0	0	0	4.520	4.520	MN	15,694	113,000	05/11/2015	05/11/2020
G4588#-BJ-9	INTERMEDIATE CAPITAL GROUP PLC		D	1	2	2,500,000	98.6390	2,465,975	2,500,000	2,500,000	0	0	0	0	4.190	4.190	MS	26,769	104,750	09/29/2016	09/29/2021
G4803#-AE-0	INFORMA GROUP HOLDINGS		D	1	2	3,586,555	101.0130	3,535,455	3,500,000	3,567,395	0	(19,160)	0	0	4.680	3.650	JD	7,280	163,800	05/31/2018	12/15/2020
G4910#-AD-2	INTERSERVE PLC		D	1	4PL	4,462,137	62.8000	3,874,615	6,169,770	4,683,705	0	229,010	0	0	7.210	18.140	MJSD	1,236	318,755	05/31/2018	09/30/2021
G4910#-AE-0	INTERSERVE PLC		D	1	4PL	7,258,435	62.8000	6,249,379	9,951,241	7,604,818	0	287,824	0	0	7.670	18.360	MJSD	2,120	551,545	05/31/2018	09/30/2021
G4910#-AF-7	INTERSERVE PLC		D	1	4PL	6,025,477	62.8000	5,124,491	8,160,018	6,299,272	0	283,110	0	0	7.820	18.060	MJSD	1,773	465,039	05/31/2018	09/30/2021
G4910#-AK-6	INTERSERVE PLC PIK		D	1	4PL	84,608	62.8000	53,134	84,608	84,608	0	0	0	0	2.000	2.000	MJSD	265	622	12/28/2018	09/30/2021
G4910#-AL-4	INTERSERVE PLC PIK		D	1	4PL	136,465	62.8000	85,700	136,465	136,465	0	0	0	0	2.000	2.000	MJSD	428	1,003	12/28/2018	09/30/2021
G4910#-AM-2	INTERSERVE PLC PIK		D	1	4PL	111,901	62.8000	70,274	111,901	111,901	0	0	0	0	2.000	2.000	MJSD	351	823	12/28/2018	09/30/2021
G55600-AB-8	LONDON LUTON AIRPORT HOLDINGS I LI		B	1	2	5,928,480	124.9940	5,749,767	5,858,560	5,858,560	0	0	0	(364,090)	3.230	3.230	FA	70,436	201,047	08/17/2017	08/17/2027
G5791#-AA-9	MANCHESTER UNITED FOOTBALL CLUB		D	1	1PL	2,200,000	99.9880	2,199,736	2,200,000	2,200,000	0	0	0	0	3.790	3.790	FA	34,742	83,380	06/26/2015	06/26/2027
G5963#-AG-8	MEGGITT PLC		D	1	2	4,000,000	97.0480	3,881,920	4,000,000	4,000,000	0	0	0	0	3.310	3.310	JJ	64,361	132,400	07/06/2016	07/06/2023
G5963#-AH-6	MEGGITT PLC		D	1	2	2,500,000	95.9040	2,397,600	2,500,000	2,500,000	0	0	0	0	3.600	3.600	JJ	43,750	90,000	07/06/2016	07/06/2026
G6164#-AC-2	MITIE TREASURY MANAGEMENT		D	1	3	5,587,322	81.9860	5,001,146	6,100,000	5,643,236	0	55,914	0	0	3.850	5.900	JD	9,785	234,850	05/31/2018	12/16/2022
G63900-AA-4	NAMPAK LTD		D	1	3	202,480	100.2690	200,538	200,000	201,773	0	(707)	0	0	4.610	3.950	MN	845	4,610	05/31/2018	05/28/2020
G6764#-AA-0	OMEGA LEASING NO 9 LTD		D	1	1	168,421	96.7070	162,875	168,421	168,421	0	0	0	0	2.400	2.400	JAJO	887	4,168	04/12/2017	10/12/2026
G7059#-AA-2	PHOENIX NATURAL GAS LTD		B	1	2	7,503,460	121.4250	7,042,651	7,386,880	7,386,880	0	0	0	(459,070)	2.120	2.120	JJ	76,561	169,799	07/05/2017	08/05/2024
G7219*-AN-5	PREMIER OIL PLC MW		D	1	5	2,335,829	100.0000	2,644,708	2,644,708	2,433,339	0	70,602	0	0	9.140	13.120	MS	71,175	241,726	07/28/2017	05/31/2021
G7219*-AV-7	PREMIER OIL PLC		D	1	5	17,664,172	100.0000	20,000,000	20,000,000	18,401,572	0	533,915	0	0	9.140	13.120	MS	538,244	1,828,000	07/28/2017	05/31/2021
G7304*-AA-9	QUADGAS FINANCE PLC		B	1	2FE	5,311,800	123.3990	4,935,964	5,094,400	5,094,400	0	0	0	(316,600)	2.960	2.960	JD	4,608	178,357	10/31/2017	10/31/2027
G7304*-AB-7	QUADGAS FINANCE PLC		B	1	2FE	5,311,800	120.9100	4,836,420	5,094,400	5,094,400	0	0	0	(316,600)	3.070	3.070	JD	4,779	184,985	10/31/2017	10/31/2029
G7304*-AD-3	QUADGAS FINANCE PLC		D	1	2FE	1,000,000	96.5800	965,800	1,000,000	1,000,000	0	0	0	0	3.660	3.660	JD	1,118	41,683	10/31/2017	10/31/2024
G7332#-AB-9	ROLLS-ROYCE AND PARTNERS		D	1	1FE	2,400,000	102.4770	2,459,448	2,400,000	2,400,000	0	0	0	0	3.990	3.990	FA	37,240	95,760	10/30/2013	10/30/2023
G7332#-AC-7	ROLLS-ROYCE AND PARTNERS		D	1	1FE	2,600,000	100.8880	2,623,088	2,600,000	2,600,000	0	0	0	0	3.380	3.380	FA	34,913	74,366	10/30/2013	10/30/2020
G7332#-AD-5	ROLLS-ROYCE AND PARTNERS		D	1	1FE	3,000,000	101.7100	3,051,300	3,000,000	3,000,000	0	0	0	0	3.652	3.650	FA	43,521	87,833	10/30/2013	10/30/2023

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 Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
G7332#-AG-8	ROLLS-ROYCE AND PARTNERS		D	1	1FE	2,000,000	99.7600	1,995,200	2,000,000	2,000,000	0	0	0	0	3.337	3.330	FA	26,512	52,133	04/13/2015	04/13/2027
G7332#-AH-6	ROLLS-ROYCE AND PARTNERS		D	1	1FE	1,000,000	99.1330	991,330	1,000,000	1,000,000	0	0	0	0	3.181	3.180	FA	12,639	26,576	04/13/2015	04/13/2030
G7333#-AD-4	RPC GROUP PLC		D	1	2	26,300,000	101.8890	26,796,807	26,300,000	26,300,000	0	0	0	0	4.810	4.810	JD	56,224	1,265,030	12/15/2011	12/15/2021
G7737#-AC-8	SGN MIDCO LTD		B	1	2PL	4,880,925	118.1320	4,134,647	4,457,600	4,457,600	0	0	0	(423,325)	2.900	2.900	MS	38,422	66,948	03/14/2018	03/14/2030
G7770#-AB-8	SAGE GROUP PLC		D	1	2	600,000	98.3410	590,046	600,000	600,000	0	0	0	0	3.080	3.080	MN	2,105	18,480	05/20/2013	05/20/2020
G7770#-AC-6	SAGE GROUP PLC		D	1	2	807,224	97.2900	778,320	800,000	804,449	0	(922)	0	0	3.710	3.570	MN	3,380	29,680	11/17/2015	05/20/2023
G78150-AG-6	SAP IRELAND US FINANCIAL SERVICES		D	1	1	5,400,000	98.3910	5,313,114	5,400,000	5,400,000	0	0	0	0	3.180	3.180	MN	21,942	171,720	11/15/2012	11/15/2022
G8038#-AL-2	SERCO GROUP PLC		D	1	4	1,983,724	90.6780	1,798,813	1,983,724	1,983,724	0	0	0	0	4.520	4.520	MN	11,706	89,664	05/14/2013	05/14/2022
G8038#-AM-0	SERCO GROUP PLC		D	1	4	1,735,758	88.2470	1,531,764	1,735,758	1,735,758	0	0	0	0	5.080	5.080	MN	11,512	88,177	05/14/2013	05/14/2024
G8056*-AA-7	SEVERN TRENT WATER LTD		D	1	2	1,000,000	95.8450	958,450	1,000,000	1,000,000	0	0	0	0	3.690	3.690	MS	12,095	36,900	03/03/2016	03/03/2027
G8401*-AE-1	SSP FINANCING LTD		D	1	2PL	700,000	100.5290	703,703	700,000	700,000	0	0	0	0	4.350	4.350	AO	6,428	0	10/15/2018	10/15/2025
G8401*-AF-8	SSP FINANCING LTD		D	1	2PL	1,200,000	100.1320	1,201,584	1,200,000	1,200,000	0	0	0	0	4.500	4.500	AO	11,400	0	10/15/2018	10/15/2028
G8472#-AA-9	STERIS CORPORATION		D	1	2	1,000,000	98.9050	989,050	1,000,000	1,000,000	0	0	0	0	3.930	3.930	FA	13,537	39,300	02/27/2017	02/27/2027
G8472#-AC-5	STERIS CORPORATION		D	1	2	1,000,000	98.3180	983,180	1,000,000	1,000,000	0	0	0	0	4.030	4.030	FA	13,881	40,300	02/27/2017	02/27/2029
G8472#-AE-1	STERIS CORPORATION		B	1	2	3,740,550	126.4710	3,794,131	3,820,800	3,820,800	0	0	0	(237,450)	3.040	3.040	FA	40,008	123,853	02/27/2017	02/27/2029
G87810-AC-3	THAMES WATER UTILITIES LTD		D	1	1	4,900,000	96.8310	4,744,719	4,900,000	4,900,000	0	0	0	0	3.570	3.570	MS	48,106	88,690	03/22/2018	03/22/2025
G8967#-AU-7	TRITON CONTAINER INTERNATIONAL LTD		D	1	2FE	5,000,000	99.4810	4,974,050	5,000,000	5,000,000	0	0	0	0	4.350	4.350	JD	604	319,000	07/13/2017	06/30/2027
G8967#-AV-5	TRITON CONTAINER INTERNATIONAL LTD		D	1	2FE	3,000,000	99.7040	2,991,120	3,000,000	3,000,000	0	0	0	0	4.640	4.640	JD	387	204,160	07/13/2017	06/30/2029
G91600-AA-6	UK POWER NETWORKS HOLDINGS LTD		D	1	2	49,500,000	101.9720	50,476,140	49,500,000	49,500,000	0	0	0	0	5.000	5.000	JD	116,875	2,475,000	12/14/2011	12/14/2021
G9284#-AY-3	VITOL FINANCE LTD		D	1	2	13,100,000	103.4480	13,551,688	13,100,000	13,100,000	0	0	0	0	5.740	5.740	JJ	319,575	751,940	07/28/2011	07/28/2021
G9284#-BD-8	VITOL FINANCE LTD		D	1	2	21,384,745	100.0010	21,300,213	21,300,000	21,376,092	0	(8,653)	0	0	4.400	4.310	JD	10,413	937,200	05/31/2018	06/27/2023
G9523#-AF-5	WEIR GROUP PLC		D	1	2	27,900,000	96.4540	26,910,666	27,900,000	27,900,000	0	0	0	0	4.270	4.270	FA	446,749	1,191,330	02/16/2012	02/16/2022
G9605#-AJ-8	WHITBREAD GROUP PLC		B	1	2	2,574,300	120.9790	2,419,585	2,547,200	2,547,200	0	0	0	(158,300)	2.630	2.630	FA	25,122	72,900	08/16/2017	08/16/2027
G98508-AG-8	YORKSHIRE WATER SERVICES BRADFORD		D	1	2FE	26,600,000	102.2780	27,205,948	26,600,000	26,600,000	0	0	0	0	5.070	5.070	FA	487,002	1,355,270	01/05/2012	01/05/2022
K3752#-AE-8	COPENHAGEN ARPTS A/S SR NT SER B		D	1	2	2,100,980	103.0820	2,061,640	2,000,000	2,073,400	0	(27,580)	0	0	6.000	3.450	JD	667	120,000	05/31/2018	06/29/2020
K7017#-AA-8	MERIDIAN SPIRIT APS		D	1	2FE	4,405,092	100.3860	4,420,719	4,403,721	4,405,038	0	(110)	0	0	4.130	4.120	MJSD	505	223,909	05/31/2018	08/01/2030
L8038*-AA-4	SBM BALEAI AZUL		D	1	3	4,716,846	94.7010	4,464,281	4,714,080	4,716,738	0	(231)	0	0	5.500	5.480	MJSD	11,523	257,396	05/31/2018	09/15/2027
L9031*-AA-9	TERMINAL INVESTMENT LIMITED HOLDIN		D	1	2FE	500,000	99.6530	498,265	500,000	500,000	0	0	0	0	4.970	4.970	AO	4,970	12,425	04/19/2018	04/19/2025
L9031*-AB-7	TERMINAL INVESTMENT LIMITED HOLDIN		D	1	2FE	1,100,000	98.8470	1,087,317	1,100,000	1,100,000	0	0	0	0	5.100	5.100	AO	11,220	28,050	04/19/2018	04/19/2028
L9031*-AC-5	TERMINAL INVESTMENT LIMITED HOLDIN		D	1	2PL	2,600,000	98.4580	2,559,908	2,600,000	2,600,000	0	0	0	0	5.200	5.200	AO	27,040	67,600	04/19/2018	04/19/2030
L9082*-AE-9	TRAFIGURA FUNDING SA		D	1	2PL	3,401,825	100.1720	3,405,848	3,400,000	3,401,255	0	(570)	0	0	4.890	4.850	AO	38,794	163,815	05/31/2018	03/25/2020
L9082*-AF-6	TRAFIGURA FUNDING SA		D	1	2PL	4,100,000	102.7890	4,214,349	4,100,000	4,100,000	0	0	0	0	5.530	5.530	AO	52,904	226,730	03/25/2013	03/25/2023
L9082*-AJ-8	TRAFIGURA FUNDING SA		D	1	2PL	2,200,000	105.1150	2,312,530	2,200,000	2,200,000	0	0	0	0	7.110	7.110	AO	36,498	156,420	04/07/2011	04/07/2021
L9082*-AM-1	TRAFIGURA FUNDING SA		D	1	2PL	1,500,000	102.9410	1,544,115	1,500,000	1,500,000	0	0	0	0	5.550	5.550	MN	7,400	41,625	05/29/2018	05/29/2023
L9082*-AN-9	TRAFIGURA FUNDING SA		D	1	2PL	1,200,000	104.2690	1,251,228	1,200,000	1,200,000	0	0	0	0	5.720	5.720	MN	6,101	34,320	05/29/2018	05/29/2025
M2512*-AC-7	COCA COLA ICECEK		D	1	3	1,535,925	101.0200	1,515,300	1,500,000	1,532,060	0	(3,865)	0	0	4.440	3.900	MN	5,735	33,300	05/31/2018	05/30/2023
N14920-AE-6	BOSKALIS FINANCE BV		D	1	2	2,300,000	97.2560	2,236,888	2,300,000	2,300,000	0	0	0	0	3.660	3.660	JJ	37,180	84,180	07/22/2013	07/22/2023
N42810-BX-2	ROYAL VOPAK N.V.		D	1	2	7,905,230	101.0410	7,982,239	7,900,000	7,903,294	0	(1,936)	0	0	5.050	5.000	JD	13,298	398,950	05/31/2018	12/19/2019
N67040-AB-5	OILTANKING FINANCE BV		D	1	2	6,500,000	100.0150	6,500,975	6,500,000	6,500,000	0	0	0	0	6.040	6.040	JJ	191,938	392,600	01/05/2004	01/05/2019
N67040-AK-5	OILTANKING FINANCE BV		D	1	2	5,600,000	97.8570	5,479,992	5,600,000	5,600,000	0	0	0	0	3.970	3.970	AO	41,994	222,320	10/23/2012	10/23/2022
N73380-AB-7	RED ELECTRICA DE ESPANA SA PRVT		D	1	1	12,000,000	101.3910	12,166,920	12,000,000	12,000,000	0	0	0	0	5.070	5.070	AO	121,680	608,400	10/19/2005	12/31/2020
N73380-AC-5	RED ELECTRICA DE ESPANA SA PRVT		D	1	1	3,000,000	104.0290	3,120,870	3,000,000	3,000,000	0	0	0	0	5.310	5.310	AO	31,860	159,300	10/19/2005	10/31/2025
N7660#-AM-9	SHV HOLDINGS NV		D	1	2	23,900,000	101.3270	24,217,153	23,900,000	23,900,000	0	0	0	0	4.420	4.420	MS	272,898	1,056,380	03/28/2012	03/28/2022
N8084*-AD-9	SLIGRO FOOD GROUP NEDERLAND BV		D	1	2	1,532,415	101.3300	1,519,950	1,500,000	1,525,134	0	(7,281)	0	0	4.150	3.240	JD	4,150	62,250	05/31/2018	12/07/2020
N8502#-AA-5	TELEDYNE NETHERLANDS BV		B	1	2	1,604,775	113.9910	1,709,872	1,714,725	1,714,725	0	0	0	(86,475)	0.920	0.920	AO	3,199	16,528	04/18/2017	04/18/2023
N8502#-AB-3	TELEDYNE NETHERLANDS BV		B	1	2	1,069,850	113.9900	1,139,903	1,143,150	1,143,150	0	0	0	(57,650)	1.090	1.090	AO	2,527	13,038	04/18/2017	04/18/2024
N9061#-AB-4	VTTI MLP BV		D	1	2	500,000	100.4650	502,325	500,000	500,000	0	0	0	0	4.870	4.870	JD	1,082	24,346	12/15/2015	12/15/2025
N90610-AF-7	VTTI BV		D	1	2	1,000,000	95.2920	952,920	1,000,000	1,000,000	0	0	0	0	3.800	3.800	JD	20,689	19,207	12/13/2017	12/15/2024
N90610-AH-3	VTTI BV		D	1	2	1,000,000	92.3270	923,270	1,000,000	1,000,000	0	0	0	0	4.150	4.150	JD	1,844	41,727	12/13/2017	12/15/2029
N9146#-AB-3	VAN OORD NV		D	1	2	526,480	103.2150	516,075	500,000	521,345	0	(5,135)	0	0	5.410	3.460	AO	5,335	13,525	05/31/2018	04/20/2021
N9146#-AC-1	VAN OORD NV		D	1	2	539,970	105.8730	529,365	500,000	535,580	0	(4,390)	0	0	5.530	3.720	AO	5,453	13,825	05/31/2018	04/20/2023
P4001#-AA-8	EOLICA MESA LA PAZ S DE RL DE CV		D	1	2FE	5,102,174	100.0000	5,102,174	5,102,174	5,102,174	0	0	0	0	5.980	5.980	MJSD	43,010	96,971	08/31/2018	12/20/2044
P4920#-AA-6	GREENFIELD SPV I SAPI DE CV		D	1	2PL	1,280,000	106.2400	1,359,872	1,280,000	1,280,000	0	0	0	0	5.550	5.550	JD	197	61,565	04/02/2018	12/31/2032
P9208#-AA-8	TRABAJOS MARITIMOS SA		D	1	2	3,200,000	102.4560	3,278,592	3,200,000	3,200,000	0	0	0	0	4.510	4.510	MJSD	6,414	108,240	03/15/2018	12/15/2028
Q0458*-AD-1	AQUASURE FINANCE PTY LTD		D	1	2FE	2,300,000	93.4890	2,150,247	2,300,000	2,300,000	0	0	0	0	3.280	3.280	JJ	35,415	75,440	07/13/2015	07/12/2027
Q0697#-AA-4	AUSGRID FINANCE PTY LTD		D	1	2FE	1,300,000	94.8280	1,232,764	1,300,000	1,300,000	0	0	0	0	3.500	3.500	AO	11,375	45,500	09/06/2017	10/01/2027
Q0697#-AB-2	AUSGRID FINANCE PTY LTD		D	1	2FE	1,700,000	93.6270	1,591,659	1,700,000	1,700,000	0	0	0	0	3.600	3.600	AO	15,300	61,200	09/06/2017	10/01/2029

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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 Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
00697#-AC-0	AUSGRID FINANCE PTY LTD		D	1	2FE	2,800,000	92.1990	2,581,572	2,800,000	2,800,000	0	0	0	0	3.750	3.750	AO	26,250	105,000	09/06/2017	10/01/2032
01842#-AA-6	BROOKFIELD WA RAIL PTY LTD		D	1	2	4,300,000	99.1470	4,263,321	4,300,000	4,300,000	0	0	0	0	3.550	3.550	MS	39,859	152,650	03/27/2013	03/27/2020
01842#-AC-2	BROOKFIELD WA RAIL PTY LTD		D	1	2	4,000,000	99.6720	3,986,880	4,000,000	4,000,000	0	0	0	0	4.230	4.230	MS	44,180	169,200	03/27/2013	03/27/2023
01842#-AE-8	BROOKFIELD WA RAIL PTY LTD		D	1	2	7,737,158	101.7610	7,835,597	7,700,000	7,734,464	0	(2,694)	0	0	4.380	4.290	MS	88,062	289,080	05/31/2018	03/27/2025
01842#-AH-1	BROOKFIELD WA RAIL PTY LTD		D	1	2	10,000,000	101.5830	10,158,300	10,000,000	10,000,000	0	0	0	0	4.790	4.790	JJ	219,542	479,000	07/16/2014	07/16/2026
02759#-AA-7	CONSOLIDATED PRESS FINANCE LTD		D	1	2PL	1,998,840	98.5980	1,971,960	2,000,000	1,999,004	0	164	0	0	4.210	4.220	JD	3,041	84,200	05/31/2018	06/18/2022
02759#-AB-5	CONSOLIDATED PRESS FINANCE LTD		D	1	2PL	2,000,000	98.3820	1,967,640	2,000,000	2,000,000	0	0	0	0	4.540	4.540	JD	3,279	90,800	06/18/2015	06/18/2025
02762#-AA-0	CONNECTEAST FINANCE PTY LTD		B	1	2FE	4,359,025	70.3970	3,871,884	3,872,000	3,872,000	0	0	0	(429,825)	4.305	4.300	JJ	71,769	180,214	07/26/2017	07/26/2027
02762#-AC-6	CONNECTEAST FINANCE PTY LTD		D	1	2FE	500,000	93.5470	467,735	500,000	500,000	0	0	0	0	3.620	3.620	MS	4,726	18,100	09/27/2017	09/27/2029
03079#-AB-4	DALRYMPLE BAY COAL TERMINAL PTY LT		D	1	2	12,476,180	106.0010	13,038,123	12,300,000	12,456,472	0	(19,708)	0	0	5.570	5.210	MS	201,727	621,055	05/31/2018	03/15/2023
03393*-AL-5	ELECTRANET PTY LTD		D	1	2	1,500,000	96.4580	1,446,870	1,500,000	1,500,000	0	0	0	0	3.440	3.440	FA	19,063	51,600	08/18/2015	08/18/2025
03393*-AM-3	ELECTRANET PTY LTD		D	1	2FE	1,500,000	95.2370	1,428,555	1,500,000	1,500,000	0	0	0	0	3.540	3.540	FA	19,618	53,100	08/18/2015	08/18/2027
03629#-AJ-2	ETSA UTILITIES FINANCE PTY LTD		D	1	1	1,800,000	93.7320	1,687,176	1,800,000	1,800,000	0	0	0	0	3.090	3.090	JD	3,090	55,620	06/11/2015	06/11/2027
03629#-AN-3	ETSA UTILITIES FINANCE PTY LTD		D	1	1	8,590,451	91.0360	7,829,096	8,600,000	8,590,775	0	324	0	0	3.310	3.320	FA	111,492	283,005	05/31/2018	08/10/2031
03915#-AB-2	FLETCHER BUILDING LIMITED PRVT		D	1	2	10,839,658	101.5580	10,765,148	10,600,000	10,724,780	0	(114,878)	0	0	6.430	4.720	MS	191,221	613,336	04/27/2018	09/20/2019
03915#-AE-6	FLETCHER BUILDING LIMITED		D	1	2	25,000,000	102.7620	25,690,500	25,000,000	25,000,000	0	0	0	0	5.170	5.170	JJ	613,938	1,651,875	01/10/2012	01/10/2022
03915#-AG-1	FLETCHER BUILDING LIMITED		D	1	2	25,000,000	104.8660	26,216,500	25,000,000	25,000,000	0	0	0	0	5.370	5.370	JJ	637,688	1,701,875	01/10/2012	01/10/2024
03915*-AD-2	FLETCHER BUILDING LIMITED		D	1	2	5,295,554	93.7140	5,154,270	5,500,000	5,306,420	0	10,866	0	0	3.800	4.240	JJ	93,469	201,738	05/31/2018	07/20/2028
03946*-AD-5	FOXTEL		D	1	2FE	11,400,000	99.6280	11,357,592	11,400,000	11,400,000	0	0	0	0	3.680	3.680	JJ	181,792	419,520	07/25/2012	07/25/2019
03946*-AE-3	FOXTEL		D	1	2FE	12,500,000	99.6680	12,458,500	12,500,000	12,500,000	0	0	0	0	4.270	4.270	JJ	231,292	533,750	07/25/2012	07/25/2022
05995#-AD-6	DOMINION OF NEW ZEALAND PRVT		D	1	2FE	2,000,000	100.5220	2,010,440	2,000,000	2,000,000	0	0	0	0	5.480	5.480	AO	18,876	109,600	04/29/2004	04/29/2019
06077#-AA-1	MIGHTY RIVER POWER		D	1	2	9,791,650	100.8400	9,781,480	9,700,000	9,771,132	0	(20,518)	0	0	4.250	3.850	JD	26,338	412,250	05/31/2018	12/08/2020
06077#-AB-9	MIGHTY RIVER POWER		D	1	2	4,762,169	101.6900	4,779,430	4,700,000	4,754,719	0	(7,450)	0	0	4.350	4.020	JD	13,062	204,450	05/31/2018	12/08/2022
06518#-AA-8	NSW PORTS FINANCE CO PTY LTD		D	1	2	1,500,000	95.9950	1,439,925	1,500,000	1,500,000	0	0	0	0	3.340	3.340	AO	8,628	50,100	04/29/2015	04/29/2025
06518#-AB-6	NSW PORTS FINANCE CO PTY LTD		D	1	2	1,200,000	94.6160	1,135,392	1,200,000	1,200,000	0	0	0	0	3.440	3.440	AO	7,109	41,280	04/29/2015	04/29/2027
06518#-AE-0	NSW PORTS FINANCE CO PTY LTD		D	1	2	12,752,885	96.2980	12,326,144	12,800,000	12,755,054	0	2,169	0	0	3.860	3.900	MN	78,229	465,130	05/31/2018	11/04/2028
06518#-AG-5	NSW PORTS FINANCE CO PTY LTD		D	1	2FE	3,000,000	95.6370	2,869,110	3,000,000	3,000,000	0	0	0	0	4.160	4.160	AO	27,733	62,400	04/11/2018	04/11/2033
06518@-AA-0	NSW ELECTRICITY NETWORKS FINANCE P		D	1	2	2,400,000	90.3430	2,168,232	2,400,000	2,400,000	0	0	0	0	3.080	3.080	MS	21,560	73,920	09/16/2016	09/16/2026
06518@-AB-8	NSW ELECTRICITY NETWORKS FINANCE P		D	1	2FE	7,972,121	87.3140	6,985,120	8,000,000	7,973,340	0	1,219	0	0	3.180	3.210	MS	74,200	249,630	05/31/2018	03/16/2029
06518@-AC-6	NSW ELECTRICITY NETWORKS FINANCE P		D	1	2FE	4,478,922	85.2360	3,835,620	4,500,000	4,479,625	0	703	0	0	3.330	3.370	MS	43,706	146,520	05/31/2018	09/16/2031
06518@-AG-7	NSW ELECTRICITY NETWORKS FINANCE P		D	1	2FE	2,100,000	88.4570	1,857,597	2,100,000	2,100,000	0	0	0	0	3.800	3.800	AO	16,625	79,800	10/16/2017	10/16/2032
06568@-AA-9	NETWORK FINANCE COMPANY PTY LTD		D	1	2FE	1,500,000	94.4510	1,416,765	1,500,000	1,500,000	0	0	0	0	3.500	3.500	AO	12,833	33,396	02/14/2018	02/14/2028
06568@-AB-7	NETWORK FINANCE COMPANY PTY LTD		D	1	2FE	900,000	93.2840	839,556	900,000	900,000	0	0	0	0	3.600	3.600	AO	7,920	20,610	02/14/2018	02/14/2030
06646*-AA-7	NEW TERMINAL FINANCING CO PTY LTD		D	1	2	400,000	97.8920	391,568	400,000	400,000	0	0	0	0	3.730	3.730	MS	4,393	14,920	09/15/2015	09/15/2025
06646*-AB-5	NEW TERMINAL FINANCING CO PTY LTD		D	1	2	800,000	97.0290	776,232	800,000	800,000	0	0	0	0	3.830	3.830	MS	9,022	30,640	09/15/2015	09/15/2027
07160#-AJ-8	ORICA LIMITED		D	1	2FE	6,000,000	101.0650	6,063,900	6,000,000	6,000,000	0	0	0	0	4.590	4.590	MS	78,795	275,400	09/18/2013	09/18/2023
07160#-AL-3	ORICA LIMITED		D	1	2FE	800,000	99.4220	795,376	800,000	800,000	0	0	0	0	4.330	4.330	MN	5,581	34,640	05/03/2017	05/03/2027
07397#-AN-4	VISY GMG		D	1	2PL	11,900,000	104.9950	12,494,405	11,900,000	11,900,000	0	0	0	0	5.420	5.420	JJ	300,991	644,980	10/13/2011	07/13/2023
07397#-AP-9	VISY GMG		D	1	2FE	15,644,444	108.0420	16,902,571	15,644,444	15,644,444	0	0	0	0	6.250	6.250	FMAN	154,815	977,778	11/12/2010	11/04/2026
07397#-AS-3	VISY GMG		D	1	2FE	1,000,000	95.1250	951,250	1,000,000	1,000,000	0	0	0	0	3.790	3.790	JJ	17,687	37,900	07/13/2015	07/13/2027
07450@-AE-0	PERTH AIRPORT PTY LTD		D	1	2FE	300,000	96.7200	290,160	300,000	300,000	0	0	0	0	3.500	3.500	JJ	5,017	10,500	07/09/2015	07/09/2025
07450@-AF-7	PERTH AIRPORT PTY LTD		D	1	2FE	600,000	95.5520	573,312	600,000	600,000	0	0	0	0	3.600	3.600	JJ	10,320	21,600	07/09/2015	07/09/2027
07450@-AG-5	PERTH AIRPORT PTY LTD		D	1	2FE	1,000,000	93.9740	939,740	1,000,000	1,000,000	0	0	0	0	3.750	3.750	JJ	17,917	37,500	07/09/2015	07/09/2030
08277*-AL-5	SANTOS LIMITED PRVT		D	1	2	4,500,000	100.8770	4,539,465	4,500,000	4,500,000	0	0	0	0	6.300	6.300	FA	117,338	283,500	08/02/2007	08/02/2019
08277*-AM-3	SANTOS LIMITED PRVT		D	1	2	3,600,000	105.4420	3,795,912	3,600,000	3,600,000	0	0	0	0	6.450	6.450	FA	96,105	232,200	08/02/2007	08/02/2022
08513#-AF-8	SKYCITY AUCKLAND HOLDINGS LIMITED		D	1	2Z	1,900,000	92.4470	1,756,493	1,900,000	1,900,000	0	0	0	0	3.920	3.920	MS	21,930	37,240	03/15/2018	03/17/2025
08513*-AA-3	SKYCITY AUSTRALIA PTY LTD		B	1	2Z	2,043,804	67.3480	1,761,424	1,841,242	1,841,242	0	0	0	(202,563)	5.050	5.050	MS	27,378	46,415	03/15/2018	03/15/2028
08513@-AD-5	SKYCITY AUCKLAND		D	1	2	2,894,640	102.4280	2,867,984	2,800,000	2,875,919	0	(18,721)	0	0	5.740	4.430	MS	47,323	80,360	05/31/2018	03/15/2021
08718#-AC-8	STAR ENTERTAINMENT FINANCE LTD		D	1	2FE	514,840	93.8860	469,430	500,000	511,177	0	(3,473)	0	0	4.290	3.900	JD	11,678	13,175	12/20/2017	08/22/2025
08718#-AD-6	STAR ENTERTAINMENT FINANCE LTD		D	1	2PL	4,693,754	92.2770	4,337,019	4,700,000	4,693,903	0	149	0	0	4.410	4.500	JD	9,212	227,480	05/31/2018	08/22/2027
08718#-AF-1	STAR ENTERTAINMENT FINANCE LTD		D	1	2PL	17,600,000	95.6310	16,831,056	17,600,000	17,600,000	0	0	0	0	5.890	5.890	JD	46,073	1,036,640	08/22/2017	08/22/2027
08806#-AA-5	TABCORP FINANCE PTY LTD		D	1	2FE	2,500,000	94.6190	2,365,475	2,500,000	2,500,000	0	0	0	0	4.570	4.570	JD	6,030	57,125	06/12/2018	06/12/2026
08806#-AB-3	TABCORP FINANCE PTY LTD		D	1	2FE	4,000,000	93.5550	3,742,200	4,000,000	4,000,000	0	0	0	0	4.720	4.720	JD	9,964	94,400	06/12/2018	06/12/2028
08806#-AC-1	TABCORP FINANCE PTY LTD		D	1	2FE	9,500,000	92.4280	8,780,660	9,500,000	9,500,000	0	0	0	0	4.820	4.820	JD	24,167	228,950	06/12/2018	06/12/2030
08852@-AB-8	TATTS GROUP LTD		D	1	2FE	8,650,306	101.9420	8,665,070	8,500,000	8,617,261	0	(33,045)	0	0	5.140	4.390	JD	12,136	463,325	05/31/2018	12/21/2020
09093*-AA-9	TODD CORPORATION LTD		D	1	3	9,100,000	99.2900	9,035,390	9,100,000	9,100,000	0	0	0	0	4.380	4.380	MS	105,181	398,580	03/26/2014	03/26/2021
09093*-AB-7	TODD CORPORATION LTD		D	1	3	8,400,000	100.9360	8,478,624	8,400,000	8,400,000	0	0	0	0	5.070	5.070	MS	112,385	425,880	03/26/2014	03/26/2024

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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 Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
09194*-AE-9	TRANSURBAN QUEENSLAND INVEST PTY L		D	1	2FE	100,000	95.0560	95,056	100,000	100,000	0	0	0	0	3.450	3.450	JD	105	3,450	12/20/2016	12/20/2026
09194*-AF-6	TRANSURBAN QUEENSLAND INVEST PTY L		D	1	2FE	3,400,000	93.6990	3,185,766	3,400,000	3,400,000	0	0	0	0	3.550	3.550	JD	3,688	120,700	12/20/2016	12/20/2028
09194#-AH-0	TRANSPOWER NEW ZEALAND LTD		D	1	1	1,200,000	92.6260	1,111,512	1,200,000	1,200,000	0	0	0	0	2.910	2.910	JD	291	34,920	06/28/2016	06/28/2028
09389#-AD-2	VECTOR LTD		D	1	2	19,417,810	101.2610	19,239,590	19,000,000	19,368,376	0	(49,434)	0	0	4.230	3.700	JD	24,558	803,700	05/31/2018	12/20/2022
09389#-AF-7	VECTOR LTD		D	1	2FE	1,500,000	94.6860	1,420,290	1,500,000	1,500,000	0	0	0	0	3.490	3.490	AO	9,597	52,350	10/25/2017	10/25/2027
09389#-AG-5	VECTOR LTD		D	1	2FE	250,000	93.4790	233,698	250,000	250,000	0	0	0	0	3.590	3.590	AO	1,645	8,975	10/25/2017	10/25/2029
09396#-AK-7	VICTORIA POWER NETWORKS (FINANCE)		D	1	1	3,000,000	92.2730	2,768,190	3,000,000	3,000,000	0	0	0	0	2.760	2.760	AO	18,170	82,800	10/12/2016	10/12/2026
09396#-AL-5	VICTORIA POWER NETWORKS (FINANCE)		D	1	1	500,000	90.3090	451,545	500,000	500,000	0	0	0	0	2.860	2.860	AO	3,138	14,300	10/12/2016	10/12/2028
09582*-AA-7	WELLINGTON ELECTRICITY DISTRIBUTIO		D	1	2	1,700,000	99.1060	1,684,802	1,700,000	1,700,000	0	0	0	0	3.730	3.730	AO	13,210	63,410	09/16/2013	10/16/2020
09582*-AB-5	WELLINGTON ELECTRICITY DISTRIBUTIO		D	1	2	800,560	99.5410	796,328	800,000	800,494	0	(66)	0	0	4.190	4.170	AO	6,983	31,425	05/31/2018	10/16/2022
R1894#-AE-4	E-CO ENERGI HOLDING AS		D	1	1	2,198,049	104.3320	2,190,972	2,100,000	2,187,409	0	(10,640)	0	0	4.770	3.720	MN	14,191	50,085	05/31/2018	05/10/2023
R1895#-AA-1	E-CO ENERGI HOLDING AS		D	1	1FE	15,521,117	89.3750	13,942,500	15,600,000	15,523,784	0	2,667	0	0	3.140	3.180	FA	185,051	478,850	05/31/2018	08/15/2031
R2284#-AJ-9	STATNETT SF		D	1	1	10,173,064	87.0510	8,879,202	10,200,000	10,173,975	0	911	0	0	2.790	2.810	MS	86,165	281,790	05/31/2018	09/12/2031
R6236*-AA-2	NORSPAN LNG VIII AS		D	1	2PL	5,198,936	98.9180	5,142,683	5,198,936	5,198,936	0	0	0	0	4.660	4.660	MS	61,241	242,829	01/18/2017	03/30/2032
T1890*-AA-8	BARILLA HOLDING SPA		D	1	2	5,500,000	97.4820	5,361,510	5,500,000	5,500,000	0	0	0	0	4.030	4.030	AO	38,789	221,650	10/28/2015	10/28/2027
T8677*-AA-2	SOGEFI SPA		D	1	3	147,391	100.4620	143,517	142,857	147,281	0	(1,017)	0	0	6.000	4.610	MJSD	714	6,429	05/31/2018	06/01/2023
W7468#-AD-3	SANDVIK AB PRVT		D	1	2	15,960,035	100.8790	15,232,729	15,100,000	15,158,781	0	(116,281)	0	0	6.100	5.210	JD	7,676	921,100	12/08/2010	06/28/2019
Y8564*-AB-0	TEEKAY SHUTTLE TANKER FINANCE LLC		D	1	2FE	296,071	102.2300	290,939	284,593	295,607	0	(1,699)	0	0	4.960	3.800	JD	7,580	7,099	05/31/2018	12/31/2023
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						9,683,205,019	XXX	9,706,711,072	9,436,125,783	9,645,223,422	3,360,000	(8,324,069)	5,577,204	(5,322,024)	XXX	XXX	XXX	116,962,482	433,626,528	XXX	XXX
00075W-AP-4	ABFC_06-HE1			4	1FM	707,546	62.9950	671,525	1,065,983	689,150	0	10,576	0	0	2.616	4.420	MON	542	21,278	04/11/2017	01/25/2037
004375-AV-3	ACCT_04-1 A2			4	1FM	504,460	97.1730	490,203	504,464	504,460	0	0	4	0	3.106	3.270	MON	305	13,093	02/10/2004	04/25/2034
004421-UU-5	ACE_06-NC1			4	3FM	537,000	92.0840	552,505	600,000	629,735	0	70,941	0	0	3.121	17.910	MON	364	14,942	06/22/2017	12/25/2035
02147F-AQ-9	CWALT_06-18CB A6			4	1FM	343,205	138.6410	492,921	355,537	231,726	0	1,325	0	0	18.575	36.600	MON	1,101	73,840	05/04/2006	07/25/2036
02147R-AF-7	CWALT_06-23CB 1A6			4	1FM	98,264	100.6100	119,356	118,632	93,132	0	2,794	0	0	6.000	10.860	MON	593	7,106	04/24/2008	08/25/2036
02147R-AT-7	CWALT_06-23CB 2A6			4	1FM	223,860	125.2480	277,607	221,644	150,561	0	(6,851)	0	0	18.375	27.800	MON	679	45,576	09/08/2006	08/25/2036
02151G-AB-3	CWALT_07-24 A2			4	1FM	434,028	163.1240	695,958	426,643	228,057	0	(16,030)	0	0	26.662	57.580	MON	1,896	127,893	08/10/2007	10/25/2037
02151N-AF-9	CWALT_07-18CB 1A6			4	1FM	589,722	154.5460	1,027,018	664,534	420,003	0	36,303	0	0	23.962	47.440	MON	2,654	175,470	06/14/2007	08/25/2037
02660T-CC-5	AHM_04-4 1A1			4	1FM	314,227	99.9440	314,054	314,227	314,227	0	0	0	0	3.186	3.330	MON	195	8,410	12/16/2004	02/25/2045
02660T-EL-3	AHM_05-2 1A2			4	1FM	116,970	89.4680	104,652	116,970	59,813	0	8,733	0	0	3.206	21.690	MON	73	3,155	06/16/2005	09/25/2045
02660X-AD-6	AHMA_06-2			4	1FM	8,662,333	92.3860	11,804,705	12,777,484	9,605,804	0	640,069	0	0	2.696	10.360	MON	6,699	278,517	03/02/2016	09/25/2046
03072S-GQ-2	AMSI_03-6 M2			4	1FM	516,791	99.3900	513,549	516,698	517,442	0	652	0	0	5.281	5.160	MON	531	15,162	05/31/2018	05/25/2033
03072S-LN-3	AMSI_03-11 AV2			4	1FM	398,786	98.1480	391,401	398,786	398,786	0	0	0	0	3.246	3.480	MON	252	10,916	11/05/2003	12/25/2033
03072S-VR-3	AMSI_04-R10 M1			4	1FM	608,583	99.4610	776,030	780,235	713,923	0	13,530	0	0	3.556	5.130	MON	540	23,810	03/20/2008	11/25/2034
058927-AB-0	BAFC_06-A 1A2			4	1FM	225,014	68.5110	374,772	547,023	0	0	63,658	0	0	4.631	0.000	MON	2,111	21,628	01/10/2006	02/20/2036
05946X-H9-7	BAFC_05-H 4A1			4	1FM	192,877	88.3700	174,716	197,709	154,193	0	9,771	0	0	4.012	10.380	MON	661	7,271	10/06/2005	11/20/2035
05946X-R2-1	BAFC_05-7 1A2			4	1FM	590,865	105.6900	683,900	647,080	363,418	0	39,096	0	0	11.316	36.990	MON	1,220	81,032	11/07/2005	11/25/2035
059487-AA-6	BOAA_06-6 CB1			4	1FM	118,434	73.7530	126,612	171,669	124,303	0	4,673	0	0	3.156	7.410	MON	90	4,477	06/14/2006	07/25/2046
05948K-4P-1	BOAA_06-3 4CB1			4	1FM	438,590	89.9990	389,136	432,374	0	0	0	0	0	6.500	0.000	MON	2,342	28,104	03/29/2006	04/25/2036
05948K-H9-3	BOAA_05-7 2CB1			4	1FM	283,418	98.6650	312,489	316,716	290,482	0	911	0	0	6.000	6.440	MON	1,584	19,003	05/18/2007	08/25/2035
05948K-K4-0	BOAA_05-8 1CB2			4	1FM	272,823	110.4960	295,640	267,555	231,169	0	1,397	0	0	11.426	15.720	MON	510	33,799	08/02/2005	09/25/2035
05948K-N7-0	BOAA_05-9 2CB1			4	1FM	454,377	96.4340	472,725	490,205	470,826	0	11,460	0	0	6.000	5.790	MON	2,451	30,694	09/07/2005	10/25/2035
05948K-WU-9	BOAA_04-11 2CB1			4	2FM	1,174,095	96.3180	1,130,876	1,174,095	1,112,960	0	(7,870)	0	0	6.000	5.620	MON	5,870	70,446	05/18/2007	12/25/2034
05948K-ZF-9	BOAA_05-4 CB6			4	1FM	93,040	82.7990	85,377	103,114	96,984	0	950	0	0	2.906	3.220	MON	50	2,431	09/15/2006	05/25/2035
05949G-AC-3	BOAA_07-1 2A1			4	1FM	797,055	97.9980	1,014,479	1,035,197	821,700	0	18,919	0	0	6.100	10.090	MON	5,262	63,711	04/20/2007	04/25/2037
05949G-BV-0	BOAA_07-1 4A1			4	1FM	348,288	98.2020	1,044,345	1,063,461	675,443	0	56,583	0	0	5.340	17.880	MON	4,733	58,404	02/26/2007	04/25/2037
05949A-ZG-8	BOAMS_04-L 4A1			4	1FM	65,510	99.7860	66,787	66,930	66,243	0	987	0	0	4.211	5.530	MON	235	2,502	02/14/2006	01/25/2035
05949Q-BG-9	BAFC_06-2 4A1			4	1FM	885,944	127.1100	1,181,958	929,869	619,869	0	43,388	0	0	15.854	36.480	MON	2,457	157,352	02/02/2006	03/25/2036
05950L-AY-8	BOAMS_06-3 2A4			2	1FM	12,009	95.1190	11,509	12,100	0	0	0	0	0	3.837	0.000	MON	39	499	05/17/2007	10/25/2021
05951V-AV-1	BAFC_06-I 6A1			4	1FM	122,825	91.3300	112,176	122,825	105,353	0	3,767	0	0	2.850	5.900	MON	117	2,694	11/27/2006	10/20/2046
059523-AY-6	BAFC_07-5 7A2			4	1FM	46,115	177.3790	186,563	105,177	72,610	0	(11,971)	0	0	30.879	46.400	MON	2,617	47,518	06/21/2007	07/25/2047
06050A-AA-1	BOAA_06-8 1A1			6	6Z	106,588	11.0400	369,194	0	48,313	0	(21,762)	0	0	3.993	887.760	MON	2,226	151,886	10/05/2006	11/25/2036
06050A-AH-6	BOAA_06-8 2A2			4	4FM	286,635	132.7850	388,990	292,947	290,024	0	(19,440)	0	0	18.375	14.690	MON	897	59,529	10/26/2006	11/25/2046
07378R-AB-5	BSABS_07-AC4 A2			4	1FM	682,919	108.1520	740,910	685,060	487,487	0	20,992	0	0	16.428	21.880	MON	1,876	74,977	04/16/2007	02/25/2037
07378R-AQ-2	BSABS_07-AC4 A5			6	5FE	224,785	8.7950	451,913	0	151,170	0	33,945	0	0	4.693	4.690	MON	4,019	155,468	04/16/2007	02/25/2037
07384Y-NA-0	BSABS_03-A5 A5			4	1FM	162,811	101.1760	166,600	164,664	163,414	0	578	0	0	5.250	5.720	MON	720	8,643	10/31/2003	10/25/2033

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
07386H-GG-0	BALTA_04-3 A1			4	1FM	230,142	99.3070	228,547	230,142	230,142	0	0	0	0	3.146	3.320	MON	141	6,067	02/12/2004	04/25/2034
07387U-CE-9	BSABS_06-AC1 1A1			4	1FM	669,562	75.3080	509,128	676,054	386,604	0	12,462	0	0	6.250	9.030	MON	3,521	24,051	03/28/2006	02/25/2036
073882-AC-6	BSARM_06-4 2A1			4	1FM	974,919	93.3890	1,510,302	1,617,204	1,028,462	0	139,876	0	0	4.105	20.440	MON	5,533	60,283	01/16/2007	10/25/2036
07388W-AB-2	BSABS_06-AC4 A2			4	1FM	446,906	140.5820	612,760	435,873	394,004	0	(1,133)	0	0	22.723	24.820	MON	1,651	89,482	06/15/2006	07/25/2036
07401N-AP-4	BSMF_06-AR5			4	1FM	1,219,424	95.2790	1,231,922	1,292,961	1,232,152	0	20,785	0	0	2.696	3.760	MON	678	28,183	12/12/2017	01/25/2037
12489W-JR-6	CBASS_04-CB4 M1			4	1FM	670,810	97.9460	657,042	670,814	0	0	0	0	0	4.646	0.000	MON	2,597	9,864	06/24/2004	05/25/2035
12488MB-AH-8	CBASS_07-CB2 A2B			4	1FM	759,127	76.5240	592,776	774,619	334,098	0	25,654	0	0	4.101	16.620	MON	2,648	29,193	09/11/2007	02/25/2037
12553X-AD-5	CIM_18-INV1			4	1FM	1,923,307	100.4450	1,943,558	1,934,937	1,922,666	0	(234)	0	0	4.000	4.110	MON	6,450	19,349	09/27/2018	08/25/2048
12566U-AK-0	CMALT_07-A2 1A10			4	1FM	187,239	93.8220	529,869	564,759	0	0	0	0	0	6.000	0.000	MON	2,824	33,886	02/12/2007	02/25/2037
12566X-AL-2	CMALT_07-A7 2A2			4	1FM	332,598	148.4760	511,409	344,438	250,502	0	(2,904)	0	0	22.968	38.950	MON	1,319	88,558	07/06/2007	07/25/2037
12594X-AM-6	CSMC_17-HL1			4	1FM	1,303,143	96.3200	1,252,164	1,300,000	1,302,460	0	(399)	0	0	3.500	3.510	MON	3,792	45,500	06/26/2017	06/25/2047
12596D-AD-8	COLT_18-3			4	2AM	2,249,962	99.6870	2,242,969	2,250,000	2,249,440	0	(521)	0	0	4.283	4.280	MON	8,031	24,092	09/07/2018	10/26/2048
12648H-AK-1	CSMC_14-IVR2			4	1FM	1,709,634	98.6830	1,628,600	1,650,325	1,729,073	0	7,853	0	0	3.752	3.030	MON	5,161	63,728	08/09/2017	04/25/2044
12666T-AC-0	CWL_06-11 1AF3			4	1FM	224,613	99.9130	337,780	338,070	196,978	0	85,594	0	0	4.299	298.170	MON	1,211	172,805	08/23/2007	09/25/2046
126671-6M-3	CWL_04-5 M3			4	1FM	44,451	100.2640	44,023	43,907	44,408	0	271	0	0	4.231	4.020	MON	36	1,640	06/24/2005	07/25/2034
12667F-VZ-5	CWALT_04-26T1 A1			4	1FM	403,837	100.5550	395,873	393,687	389,152	0	(4,494)	0	0	6.000	4.440	MON	1,968	23,621	11/05/2004	11/25/2034
12667F-WU-5	CWALT_04-27CB A1			4	1FM	465,964	98.4170	447,697	454,894	424,295	0	(6,998)	0	0	6.000	4.810	MON	2,274	27,294	09/17/2004	12/25/2034
12667G-CC-5	CWALT_05-14 2A2			4	1FM	328,945	86.3100	283,914	328,945	220,737	0	22,560	0	0	3.006	14.400	MON	192	8,204	03/22/2005	05/25/2035
12667G-GA-5	CWALT_05-19CB A2			4	1FM	236,827	111.0570	259,486	233,651	186,860	0	4,317	0	0	11.426	18.280	MON	445	29,515	03/30/2005	06/25/2035
12667G-LD-3	CWALT_05-23CB A3			4	1FM	125,290	108.1420	130,300	120,489	94,200	0	2,889	0	0	12.907	22.120	MON	259	17,370	04/14/2005	07/25/2035
12667G-TM-5	CWALT_05-26CB A1			4	1FM	202,141	82.3730	202,141	245,396	202,141	0	1,331	852	0	3.006	3.170	MON	123	6,031	05/04/2005	07/25/2035
12668A-NB-7	CWALT_05-55CB 2A4			4	1FM	177,657	115.9040	204,000	176,007	133,852	0	303	0	0	12.687	18.980	MON	372	24,986	08/29/2005	11/25/2035
12668B-KM-4	CWALT_06-J1 2A1			4	1FM	510,132	36.9020	332,079	899,880	143,299	0	(4,237)	0	0	7.000	30.450	MON	5,249	47,323	02/23/2007	02/25/2036
12668B-UH-4	CWALT_06-HY10 2A1			4	1FM	1,079,543	87.6410	937,045	1,069,185	685,431	0	62,625	0	0	3.642	14.420	MON	3,246	37,944	02/06/2007	05/25/2036
12668B-XG-3	CWALT_06-12CB A11			4	1FM	366,292	137.2920	499,146	363,565	234,458	0	1,119	0	0	18.575	36.470	MON	1,126	75,507	03/13/2006	05/25/2036
12669J-GU-6	CWHL_05-23 A1			4	1FM	3,983,310	83.5350	3,388,884	4,056,840	3,309,529	0	(121,170)	0	0	5.500	2.880	MON	18,594	223,126	02/14/2007	11/25/2035
12669E-EH-5	CWHL_03-15 1A2			4	1FM	56,713	100.0000	54,532	54,532	24,880	0	(17,688)	0	0	8.322	(43.200)	MON	76	5,034	03/19/2003	05/25/2021
12669F-AU-7	CWHL_03-56			4	1FM	1,252,032	101.6450	1,279,033	1,258,323	1,272,410	0	13,061	0	0	4.598	4.700	MON	4,822	47,783	09/23/2010	12/25/2033
12669F-RB-1	CWHL_04-J2 A8			4	1FM	3,980,438	100.8810	3,907,008	3,872,875	3,493,143	0	94,555	0	0	5.500	9.090	MON	17,751	213,008	03/15/2004	03/25/2034
12669G-JB-8	CWHL_04-29 2A1			4	2FM	137,471	97.1450	133,547	137,471	133,764	0	1,582	0	0	3.166	3.660	MON	85	3,652	12/10/2004	02/25/2035
12669G-UL-3	CWHL_05-11 2A1			4	1FM	267,916	90.2130	237,836	263,636	198,711	0	32,453	0	0	3.456	16.090	MON	759	9,079	02/14/2005	04/25/2035
152314-EQ-9	CXHE_02-A AV			4	1FM	240,893	96.2870	231,950	240,893	240,893	0	0	0	0	2.806	2.940	MON	131	5,521	01/16/2002	05/25/2032
152314-GL-8	CXHE_03-A AF4			4	1FM	1,055,790	99.6290	1,051,873	1,055,790	1,020,298	0	(20,282)	0	0	4.250	2.350	MON	3,739	44,871	03/06/2003	12/25/2031
160762-AV-2	CHMAC_04-2 A1			4	1FM	173,611	98.0280	176,963	180,521	175,956	0	1,115	0	0	5.000	5.800	MON	752	9,007	02/26/2007	10/25/2034
161546-EF-9	CFAB_03-1 2A2			4	1FM	254,637	98.9680	252,010	254,637	254,637	0	0	0	0	3.166	3.320	MON	157	6,721	01/27/2003	11/25/2032
161546-JK-3	CFAB_04-2 1M1			4	1FM	957,675	100.6820	968,521	961,958	975,727	0	17,688	0	0	5.108	5.310	MON	4,095	35,085	06/17/2004	02/26/2035
16165M-AD-0	CFLX_06-2 A2B			4	1FM	267,233	89.7620	267,233	297,710	267,233	0	301	271	0	2.706	2.060	MON	157	6,083	09/12/2006	09/25/2036
17307G-E8-7	CMLTI_05-8 1A4A			4	1FM	1,007,335	89.5770	1,143,900	1,276,995	1,078,319	0	53,103	2,686	0	3.769	9.700	MON	4,011	38,622	05/31/2018	10/25/2035
17307G-L8-9	CMLTI_05-9 22A2			4	1FM	540,389	100.3130	599,995	598,123	555,506	0	8,136	0	0	6.000	8.660	MON	2,991	35,887	01/13/2006	11/25/2035
17307G-ZK-7	CMLTI_05-5 3A4A			2	1FM	1,202,312	95.0780	1,194,758	1,256,601	1,060,481	0	102,581	0	0	4.460	16.750	MON	4,671	50,397	08/22/2007	10/25/2035
17310C-AB-8	CMLTI_06-8 A2 144A			6	5FE	150,297	8.3790	1,584,764	0	0	0	0	0	0	2.393	0.000	MON	7,546	554,409	03/27/2007	10/25/2035
17323M-AD-7	CMLTI_15-A			4	1FM	807,925	103.7880	805,274	775,880	804,768	0	(3,974)	0	0	4.500	3.800	MON	2,910	29,096	02/07/2018	06/25/2058
22540A-7C-6	CSFB_01-HE17 A10			6	3FE	74,493	9.4560	122,507	0	0	0	0	0	0	2.331	0.000	MON	504	35,807	10/01/2001	01/25/2032
22540V-G6-3	CSFB_02-9 1A1			4	2FM	87,628	107.9340	93,169	86,320	87,355	0	(275)	0	0	7.000	6.800	MON	504	6,042	03/14/2002	03/25/2032
22540W-EE-6	FNT_01-4 4A2			6	1Z	1,612	9.5930	3,808	0	0	0	(7)	0	0	5.443	0.000	MON	36	2,598	11/02/2001	09/25/2031
22541Q-YG-1	CSFB_03-25			4	3FM	438,732	101.2070	421,629	416,600	434,662	0	(4,343)	0	0	5.500	4.420	MON	1,909	22,913	10/01/2010	10/25/2033
225458-2D-9	CSFB_05-8 5A1			4	1FM	418,273	109.0190	452,395	414,967	301,023	0	(9,866)	0	0	12.632	15.870	MON	874	58,680	08/02/2005	09/25/2035
225458-5U-8	CSFB_05-9 4A1			4	1FM	256,057	119.1350	297,070	249,355	194,145	0	4,287	0	0	12.632	20.700	MON	525	35,261	09/08/2005	10/25/2035
225458-PN-2	CSFB_05-4 2A1			4	1FM	408,829	82.4470	404,715	490,873	402,988	0	7,515	0	0	2.906	4.400	MON	238	11,568	03/30/2005	06/25/2035
225458-TX-6	CSFB_05-5 3A1			4	1FM	119,291	107.2460	124,398	115,993	100,679	0	5,033	0	0	11.631	19.920	MON	225	15,084	05/05/2005	07/25/2035
225458-X4-5	CSFB_05-8 2A1			4	3FM	1,218,088	68.9930	1,071,180	1,552,588	1,134,199	0	(27,175)	0	0	6.000	5.190	MON	7,763	58,760	05/31/2018	09/25/2035
225470-RU-9	CSFB_05-12 3A1			4	1FM	679,960	35.4700	526,555	1,484,484	335,296	0	(214,022)	0	0	7.000	(30.830)	MON	8,657	99,645	12/08/2005	01/25/2036
225470-SE-4	CSFB_05-12 DX2			6	5Z	162,006	13.8680	153,355	0	45,941	0	(21,176)	0	0	6.000	187.980	MON	5,529	66,007	06/13/2006	01/25/2036
225470-ZN-6	CSMC_06-2 DX			6	5FE	247,414	22.6460	306,489	0	186,549	0	(30,367)	0	0	6.000	29.010	MON	6,767	81,558	03/28/2006	03/25/2036
22942J-AU-7	CSMC_06-6 DX			6	5Z	269,330	24.0880	374,068	0	108,735	0	(21,597)	0	0	6.500	94.580	MON	8,412	98,029	09/14/2006	07/25/2036
25151K-AC-3	DBALT_07-3			4	1FM	9,675,707	87.6110	11,387,180	12,997,364	10,313,241	0	411,351	0	0	3.256	8.670	MON	8,229	349,125	03/02/2016	10/25/2047
294751-DV-1	EQABS_04-1 M1			4	1FM	503,046	98.1990	497,423	506,543	502,335	0	(441)	0	0	4.861	4.910	MON	2,052	19,894	05/31/2018	04/25/2034

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 Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
294751-EZ-1	EQABS_04-3 M1			4	1FM	641,039	99.8770	640,256	641,039	641,039	0	0	0	0	4.574	4.460	MON	2,444	27,097	07/14/2004	07/25/2034
30247D-AE-1	FFML_06-FF13			4	1FM	1,156,912	76.4020	1,181,666	1,546,630	1,149,070	0	22,220	5,828	0	2.746	4.790	MON	826	34,496	06/22/2017	10/25/2036
30711X-AB-0	CAS_13-C01			4	1	3,329,983	111.9320	3,727,321	3,329,983	3,329,983	0	0	0	0	7.756	8.250	MON	5,022	243,423	02/11/2016	10/25/2023
30711X-AD-6	CAS_14-C01			4	1	5,185,868	111.2400	5,995,869	5,390,000	5,337,500	0	54,855	0	0	6.906	7.480	MON	7,238	347,559	06/01/2016	01/25/2024
30711X-AF-1	CAS_14-C02			4	1	13,739,463	104.6780	15,671,962	14,971,567	14,352,244	0	246,163	0	0	5.106	6.470	MON	14,865	650,604	05/31/2018	05/25/2024
30711X-AH-7	CAS_14-C02			4	1	10,445,610	103.3970	11,498,707	11,120,897	10,822,700	0	171,671	0	0	5.106	6.280	MON	11,042	514,144	10/26/2016	05/25/2024
30711X-AK-0	CAS_14-C03			4	1	18,125,559	104.9900	20,180,847	19,221,570	18,759,661	0	274,899	0	0	5.506	6.560	MON	20,580	844,511	12/07/2018	07/25/2024
30711X-AM-6	CAS_14-C03			4	1	1,580,031	104.3050	1,693,380	1,623,476	1,642,278	0	12,002	0	0	5.406	5.390	MON	1,707	64,963	05/31/2018	07/25/2024
30711X-AT-1	CAS_2015_C01			4	1	21,030,133	107.9560	22,184,134	20,549,050	21,623,720	0	64,293	0	0	6.806	6.210	MON	27,195	1,305,234	03/28/2018	02/25/2025
30711X-AX-2	CAS_2015-C02			4	1	6,758,428	107.7640	6,965,684	6,463,773	6,850,736	0	27,027	0	0	6.506	6.060	MON	8,177	170,364	11/29/2018	05/25/2025
30711X-BB-9	CAS_15-C03			4	1	7,589,742	110.2760	7,508,672	6,808,962	7,625,780	0	(66,915)	0	0	7.506	4.700	MON	9,938	297,359	11/29/2018	07/25/2025
30711X-BD-5	CAS_15-C03			4	1	7,549,674	109.3170	7,594,358	6,947,059	7,650,625	0	(98,191)	0	0	7.506	4.820	MON	10,140	490,223	08/10/2017	07/25/2025
30711X-BF-0	CAS_15-C04			4	1	8,820,292	112.5770	8,609,836	7,647,947	8,852,438	0	(86,369)	0	0	8.206	5.040	MON	12,204	404,348	06/21/2018	04/25/2028
30711X-CB-8	CAS_16-C02			4	1	1,663,560	113.9570	1,638,715	1,438,000	1,634,523	0	(22,194)	0	0	8.506	5.500	MON	2,378	116,053	09/27/2017	09/25/2028
30711X-CL-6	CAS_16-C03			4	1	2,867,551	115.3240	2,879,644	2,497,000	2,839,733	0	(21,072)	0	0	7.806	5.530	MON	3,790	183,806	09/28/2017	10/25/2028
30711X-DS-0	CAS_16-C06			4	1	5,062,718	109.8510	5,053,146	4,600,000	5,054,297	0	(4,012)	0	0	6.756	5.410	MON	6,043	240,041	05/31/2018	04/25/2029
30711X-EP-5	CAS_17-C01			4	1	9,358,362	105.9600	9,104,116	8,592,000	9,346,687	0	(11,675)	0	0	6.056	4.860	MON	10,118	373,742	05/04/2018	07/25/2029
30711X-JX-3	CAS_17-C03			4	1	7,178,753	103.4500	6,964,270	6,732,000	7,177,276	0	(1,477)	0	0	5.506	4.920	MON	7,208	55,638	11/29/2018	10/25/2029
30711X-NU-4	CAS_17-C05			4	1	8,779,737	100.3600	8,603,884	8,573,000	8,823,280	0	43,543	0	0	4.706	4.600	MON	7,845	309,819	03/08/2018	01/25/2030
30711X-NX-8	CAS_17-C05			4	1	30,439,826	99.8050	29,741,027	29,798,980	30,494,176	0	54,351	0	0	4.706	4.770	MON	27,269	442,177	12/07/2018	01/25/2030
30711X-QC-1	CAS_17-C05			4	1	5,078,125	102.3330	5,116,689	5,000,000	5,109,729	0	29,002	0	0	4.706	4.520	MON	4,576	210,883	11/21/2017	01/25/2030
3137G0-AD-1	STACR_13-DN2			4	1	1,855,486	108.7340	1,957,521	1,800,282	1,875,304	0	(1,612)	0	0	6.756	5.830	MON	2,365	113,348	09/08/2017	11/25/2023
3137G0-AM-1	STACR_14-DN1			4	1	12,583,191	112.2560	13,330,400	11,875,000	12,639,547	0	(7,405)	0	0	6.815	5.750	MON	15,736	662,967	05/31/2018	02/25/2024
3137G0-AY-5	STACR_14-DN2			4	1	6,850,574	107.8710	7,583,352	7,030,000	7,011,925	0	64,477	0	0	6.106	6.460	MON	8,347	396,289	05/11/2016	04/25/2024
3137G0-BK-4	STACR_14-DN3			4	1	4,332,101	107.5400	5,123,930	4,764,641	4,560,582	0	93,258	0	0	6.506	8.420	MON	6,028	287,911	02/12/2016	08/25/2024
3137G0-CH-0	STACR_14-H02			4	1	4,561,231	109.7550	5,646,909	5,145,000	4,810,423	0	90,433	0	0	6.065	8.090	MON	6,068	297,854	03/21/2016	09/25/2024
3137G0-CU-1	STACR_14-DN4			4	1	702,082	109.3600	807,848	738,699	727,350	0	10,026	0	0	7.056	8.120	MON	1,014	48,756	02/25/2016	10/25/2024
3137G0-DF-3	STACR_14-H03			4	1	84,273	109.4790	89,797	82,021	84,888	0	176	0	0	7.256	6.630	MON	116	5,580	05/03/2016	10/25/2024
3137G0-EJ-4	STACR_15-H01			4	1	999,127	105.3330	1,137,601	1,080,000	1,053,251	0	17,803	0	0	6.306	7.720	MON	1,324	63,071	02/04/2016	03/25/2025
3137G0-FJ-3	STACR_15-H02			4	1	192,461	109.3750	218,751	200,000	197,774	0	2,149	0	0	5.756	6.340	MON	224	10,565	05/03/2016	05/25/2025
3137G0-GW-3	STACR_15-DNA3			4	1	1,192,987	116.1570	1,161,580	1,000,000	1,185,595	0	(7,392)	0	0	7.206	4.540	MON	1,401	40,858	05/31/2018	04/25/2028
3137G0-JJ-9	STACR_16-HQA3			4	1	2,289,055	120.0310	2,280,604	1,900,000	2,258,322	0	(23,902)	0	0	8.856	5.810	MON	3,272	160,081	09/22/2017	09/25/2028
3137G0-KG-3	STACR_16-HQA2			4	2	1,685,215	109.0380	1,635,577	1,500,000	1,674,972	0	(10,242)	0	0	6.406	4.360	MON	1,868	82,304	02/14/2018	11/25/2028
3137G0-TP-4	STACR_18-DNA1			4	1	4,366,277	100.3530	4,307,656	4,292,500	4,383,886	0	17,609	0	0	4.306	4.280	MON	3,594	114,265	05/07/2018	07/25/2030
33850B-AG-2	FSMT_17-1			4	1FM	2,921,905	95.4630	2,897,337	3,035,015	2,924,318	0	1,656	0	0	3.500	3.830	MON	8,852	73,121	09/28/2018	03/25/2047
33850R-AG-7	FSMT_17-2			4	1FM	6,714,983	95.7540	6,511,316	6,800,000	6,718,635	0	2,805	0	0	3.500	3.640	MON	19,833	238,000	10/26/2017	10/25/2047
33850T-AG-3	FSMT_18-1			4	1FM	2,704,700	96.3190	2,696,947	2,800,000	2,708,703	0	4,003	0	0	3.500	3.870	MON	8,167	81,667	02/09/2018	03/25/2048
33851F-AG-2	FSMT_18-6RR			6	1FM	4,833,747	100.1250	5,006,253	5,000,000	4,835,865	0	2,118	0	0	4.000	5.380	MON	16,667	33,333	10/24/2018	10/25/2048
33851H-AC-7	FSMT_18-2			4	1FM	1,420,222	99.9640	1,403,495	1,403,988	1,418,820	0	(2,413)	0	0	4.000	3.780	MON	4,680	37,440	04/13/2018	04/25/2048
362244-AA-3	GSAA_06-19			4	1FM	8,904,884	44.5240	8,049,812	18,079,609	8,273,459	0	88,438	0	0	2.596	5.040	MON	9,127	346,392	08/11/2016	12/25/2036
36228F-J6-4	GSR_04-3F IIIA7			4	1FM	2,439,189	104.0050	2,451,096	2,356,704	2,398,278	0	(6,634)	0	0	6.000	5.580	MON	11,784	141,402	10/27/2004	02/25/2034
36228F-XX-9	GSR_03-10 1A1			4	1FM	802,864	100.8890	817,602	810,390	815,347	0	7,894	0	0	4.416	4.830	MON	2,982	31,554	11/30/2010	10/25/2033
36228F-YZ-3	GSR_03-13 1A2			4	1FM	83,385	101.2370	86,429	85,372	84,526	0	1,156	0	0	4.322	5.050	MON	308	3,217	11/20/2003	10/25/2033
3622EB-AB-4	GSMS_07-4			4	1FM	1,917,665	48.0760	1,812,521	3,770,108	1,724,989	0	26,556	0	0	2.706	5.770	MON	1,984	74,984	03/02/2016	03/25/2037
362341-7S-2	GSR_06-1F 4A1			4	3FM	3,790,879	91.2080	3,708,912	4,066,397	3,745,489	0	(44,927)	132,713	0	5.500	4.830	MON	18,638	223,262	01/23/2006	02/25/2036
362341-FQ-7	GSR_05-AR4 5A1			4	1FM	2,033,388	92.5260	2,056,823	2,222,964	1,991,742	0	67,229	0	0	4.278	7.830	MON	7,925	88,789	08/05/2005	07/25/2035
362341-XE-4	GSR_05-AR7 5A1			4	1FM	863,801	92.0420	861,655	936,149	813,689	0	28,602	0	0	4.474	9.080	MON	3,490	37,122	11/18/2005	11/25/2035
362341-Z3-6	GSAA_06-1			4	1FM	9,331,588	51.6460	9,331,588	18,068,200	9,331,588	0	22,655	83,840	0	2.534	3.950	MON	8,906	374,088	06/16/2016	01/25/2036
362351-AB-4	GSAA_06-20 1A2			4	1FM	346,219	52.0720	336,594	646,397	346,219	0	1,587	10,109	0	2.686	4.100	MON	338	13,886	12/12/2006	12/25/2046
36242D-7K-3	GSR_05-5F 8A1			4	1FM	60,170	94.8980	58,067	61,188	60,539	0	360	0	0	3.006	3.790	MON	31	1,504	04/29/2008	06/25/2035
36242D-T5-2	GSMPS_05-RP2 1AF 144A			2	2FM	2,978,609	93.1510	2,779,038	2,983,341	2,978,609	0	0	5,011	0	2.856	3.000	MON	1,420	68,844	04/13/2005	03/25/2035
36298N-AZ-7	GSR_06-7F 4A2			4	1FM	7,671,369	67.8320	6,218,320	9,167,139	5,673,449	0	(204,941)	0	0	6.500	2.030	MON	49,655	616,671	02/27/2007	08/25/2036
36417J-BU-2	GFMT_18-1			4	1FE	785,533	99.9780	788,745	788,919	785,459	0	(25)	0	0	3.800	3.880	MON	2,498	27,481	01/25/2018	11/25/2057
39539G-AB-8	GPMF_06-OH1 A2			2	1FM	27,327	29.1250	10,825	37,168	14,122	0	5,519	0	0	2.736	70.950	MON	20	765	12/21/2006	01/25/2037
41162N-AC-1	HVMLT_06-14			4	1FM	8,960,463	95.5290	10,954,039	11,466,681	9,496,170	0	401,100	0	0	2.619	7.310	MON	10,847	243,161	08/11/2016	01/25/2047
41164L-AB-5	HVMLT_07-2			2	1FM	3,326,191	86.0500	3,999,613	4,648,008	3,620,247	0	204,236	0	0	2.666	8.850	MON	2,410	99,973	09/22/2016	05/25/2038
41165A-AB-8	HVMLT_07-5			2	1FM	917,299	93.7880	961,249	1,024,915	926,980	0	26,179	0	0	2.659	4.850	MON	984	22,150	04/19/2017	09/19/2037

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
437285-A@-8	HOMEOWNERS FE PRVT			4	1FE	47	100.0000	46	46	46	0	(1)	0	0	6.280	0.190	MON	0	0	11/03/1993	01/01/2019
45661K-AU-4	INDX_06-AR11 5A1			4	1FM	420,112	86.8070	363,440	418,672	252,425	0	26,189	0	0	3.949	18.590	MON	1,378	17,267	01/16/2007	06/25/2036
466247-LP-6	JPMMT_05-A1 3A1			4	1FM	353,233	101.7850	347,695	341,597	360,286	0	(708)	0	0	4.360	3.270	MON	1,241	13,562	09/14/2010	02/25/2035
46627M-BY-2	JPALT_05-A2			4	1FM	4,064,184	75.2770	3,886,364	5,162,709	4,064,184	0	130,148	60,318	0	4.107	6.060	MON	17,673	179,582	09/22/2016	01/25/2036
46647E-AE-1	JPMMT_16-3			4	1FM	1,714,078	96.2810	1,636,791	1,700,000	1,712,656	0	(1,334)	0	0	3.500	3.440	MON	4,958	59,496	12/06/2017	10/25/2046
46647S-AN-0	JPMMT_17-3			4	1FM	2,182,462	94.4420	2,215,838	2,346,241	2,184,818	0	2,356	0	0	3.500	4.340	MON	6,843	13,686	09/28/2018	08/25/2047
46648C-AH-7	JPMMT_17-1			4	1FE	1,197,797	94.6540	1,135,857	1,200,000	1,197,536	0	(166)	0	0	3.500	3.550	MON	3,500	42,000	06/05/2017	01/25/2047
46648H-AG-8	JPMMT_17-2			4	1FM	1,783,562	94.4860	1,700,749	1,800,000	1,784,509	0	480	0	0	3.500	3.610	MON	5,250	63,000	05/22/2017	05/25/2047
46648H-AZ-6	JPMMT_17-2			4	1FM	866,692	98.1590	853,094	869,090	866,475	0	(47)	0	0	3.741	3.800	MON	2,710	32,553	05/22/2017	05/25/2047
46648R-AG-6	JPMMT_18-1			4	1FM	1,484,745	93.9200	1,408,804	1,500,000	1,485,170	0	424	0	0	3.500	3.620	MON	4,375	48,125	01/18/2018	06/25/2048
46648U-AG-9	JPMMT_17-4			4	1FM	1,396,284	94.0450	1,316,639	1,400,000	1,396,156	0	(110)	0	0	3.500	3.550	MON	4,083	49,000	10/18/2017	11/25/2048
46649T-AG-1	JPMMT_18-3			4	1FM	2,871,386	93.7820	2,813,478	3,000,000	2,874,497	0	3,110	0	0	3.500	3.950	MON	8,750	68,542	09/28/2018	04/25/2048
46650J-AG-9	JPMMT_18-6			4	1FM	4,622,070	94.2630	4,713,169	5,000,000	4,627,641	0	5,571	0	0	3.500	4.430	MON	14,583	29,167	09/28/2018	12/25/2048
46650M-AU-1	JPMMT_18-8			4	1FM	996,468	100.0090	1,000,096	1,000,000	996,451	0	(17)	0	0	4.000	4.080	MON	3,333	13,333	08/16/2018	01/25/2049
52521F-AE-7	LMT_07-1 2A2			6	6Z	698,049	25.4750	3,965,535	0	276,039	0	(58,954)	835,970	0	4.123	10.699	MON	10,699	714,269	01/26/2007	02/25/2037
52521J-AP-4	LMT_07-3 1A5			6	6Z	0	24.1590	2,546	0	1,403	0	(241)	0	0	4.193	23.220	MON	7	515	04/17/2007	03/25/2037
52521R-AR-2	LMT_07-5 2A2			6	6FE	479,336	21.5560	2,875,583	0	0	0	0	0	0	4.163	0.000	MON	9,257	628,581	08/06/2007	06/25/2037
52524G-AA-0	LXS_07-7N			4	1FM	8,356,736	88.8520	10,703,731	12,046,645	9,493,242	0	567,261	0	0	2.726	8.710	MON	6,386	266,251	03/02/2016	06/25/2047
55265K-3T-4	MAST_03-12			4	1FM	247,214	102.7670	239,394	232,946	244,760	0	(3,910)	0	0	5.250	3.560	MON	1,019	12,201	10/07/2010	12/25/2033
576434-D8-4	MALT_05-1 2A1			4	1FM	42,293	105.8640	44,037	41,597	41,947	0	(87)	0	0	6.000	5.750	MON	208	2,521	08/02/2005	02/25/2035
576434-ZR-8	MALT_04-13 2A1			2	1FM	6,797	100.1340	6,628	6,619	6,643	0	(24)	0	0	5.500	4.200	MON	30	364	11/23/2004	01/25/2020
57643M-MM-3	MASTR_06-1 2A1			4	1FM	317,710	51.1140	308,759	604,052	297,148	0	13,028	0	0	2.956	7.570	MON	298	14,545	02/08/2007	05/25/2036
585498-AM-0	MELLO_18-MTG1			4	1FM	1,642,679	95.1810	1,618,078	1,700,000	1,644,656	0	1,977	0	0	3.500	3.860	MON	4,958	39,667	04/05/2018	05/25/2048
589929-6M-5	MLCC_03-H A1			4	1FM	76,043	98.4850	74,892	76,043	76,043	0	0	0	0	3.146	3.340	MON	40	1,976	12/08/2003	01/25/2029
59020U-DN-2	MLCC_04-C A1			4	1FM	95,769	95.4020	91,366	95,769	95,769	0	0	0	0	3.066	3.270	MON	49	2,411	06/08/2004	07/25/2029
59025C-AD-2	FFMER_07-4 2A3			4	1FM	1,451,900	68.9870	2,081,831	3,017,674	1,528,318	0	88,755	0	0	2.666	9.950	MON	1,564	64,717	09/30/2008	07/25/2037
59980A-AB-3	MCMLT_17-2			4	1FM	808,911	97.9040	783,237	800,000	807,050	0	(1,216)	0	0	3.250	3.120	MON	2,167	26,000	06/12/2017	07/25/2059
59980A-AC-1	MCMLT_17-2			4	1FM	1,176,648	95.0790	1,140,953	1,200,000	1,179,140	0	1,681	0	0	3.250	3.490	MON	3,250	39,000	08/16/2017	07/25/2059
59980C-AF-0	MCMLT_17-3			4	1FM	1,266,715	94.6200	1,228,420	1,298,259	1,269,122	0	2,215	0	0	3.250	3.550	MON	3,511	42,178	09/21/2017	01/25/2061
59981H-AC-5	MCMLT_17-1			4	1FM	296,850	94.8690	284,609	300,000	297,158	0	222	0	0	3.250	3.410	MON	813	9,750	08/16/2017	11/25/2058
61745M-PM-9	MSDWC_03-NC3 M1			4	1FM	1,877,002	99.8130	1,868,501	1,871,998	1,884,715	0	6,859	0	0	3.856	3.820	MON	1,404	39,033	05/31/2018	03/25/2033
61748H-BF-7	MSM_04-6AR 1A			4	1FM	50,842	100.0860	50,886	50,842	50,842	0	0	0	0	3.406	3.350	MON	34	1,344	07/09/2004	07/25/2034
65540F-BS-4	NMFR_14-2R			4	1Z	5,276,950	87.8150	5,201,188	5,922,845	5,324,777	0	47,827	0	0	4.510	6.310	MON	22,209	219,983	02/22/2018	07/26/2036
68383N-CE-1	OPMAC_05-4 1A2			4	1FM	59,311	98.1930	58,239	59,311	59,311	1,027	0	0	0	2.705	3.380	MON	31	1,413	08/11/2005	11/25/2035
69337H-AT-8	PHHAM_07-2 2P0	@		4	1FM	18,568	61.8160	18,389	29,747	18,568	0	475	14	0	0.000	8.580	N/A	0	0	05/31/2018	05/25/2037
69348R-TC-0	PNCMS_99-10 DB1			4	1FM	243,288	103.6890	254,712	245,648	243,774	0	273	0	0	7.792	8.180	MON	1,595	19,112	09/30/1999	11/25/2029
69348R-TD-8	PNCMS_99-10 DB2			4	1FM	143,037	81.9860	119,378	145,608	93,766	0	(14,370)	0	0	7.792	(3.400)	MON	946	11,327	11/03/1999	11/25/2029
69371V-AM-9	PSMC_18-1A			4	1FM	2,699,669	96.6850	2,707,187	2,800,000	2,699,478	0	(191)	0	0	3.500	3.900	MON	8,167	73,500	03/08/2018	02/25/2048
69374J-AA-9	PSTAT_18-3			4	1FM	1,960,567	100.4810	1,974,643	1,965,173	1,960,493	0	8	0	0	4.000	4.060	MON	6,551	19,652	09/10/2018	08/25/2048
69374K-AA-6	PSMC_18-4			4	1FM	2,919,999	100.0890	2,957,278	2,954,624	2,920,712	0	1,239	0	0	4.000	4.330	MON	9,849	19,697	10/09/2018	11/25/2048
73316P-BS-8	POHE_05-1 M1			4	1FM	4,080,987	100.4280	4,098,669	4,081,179	4,074,157	0	(4,458)	0	0	4.792	4.790	MON	16,299	196,668	01/14/2005	05/25/2035
73316P-DS-6	POHE_05-3 M1			4	1FM	3,889,800	97.8620	3,914,923	4,000,441	3,923,091	0	8,445	0	0	4.143	4.510	MON	13,814	166,063	06/09/2005	07/25/2035
74160M-FA-5	PRIME_04-1 2A3			4	1FM	98,670	100.8200	98,085	97,287	78,301	0	(5,779)	0	0	5.250	(2.000)	MON	426	5,510	09/30/2004	08/25/2034
74922G-AE-4	RALI_06-QS14 A5			4	1FM	484,680	165.3940	715,743	432,750	329,997	0	(19,006)	0	0	30.184	44.630	MON	2,177	146,049	03/30/2007	11/25/2036
751155-BE-1	RALI_06-QS10 A19	@		4	1FM	93,487	62.8690	111,503	177,355	103,047	0	7,304	0	0	0.000	7.430	N/A	0	0	01/04/2007	08/25/2036
75116C-AA-4	RALI_07-QS6 A1			4	1FM	225,291	78.0490	225,291	288,653	225,291	0	1,669	1,588	0	2.836	3.390	MON	136	6,604	05/17/2007	04/25/2037
75970N-BE-6	RAMC_05-3 AF4			4	2FM	4,964,887	103.1660	5,122,174	4,964,937	4,959,344	0	(3,478)	0	0	5.140	5.190	MON	21,266	255,198	09/09/2005	11/25/2035
76110G-6V-8	RALI_03-QS5 A2			4	1FM	1,365	100.0210	1,252	1,252	1,281	0	53	0	0	10.514	15.480	MON	0	128	01/30/2003	01/25/2019
76110H-2X-6	RALI_05-QS5 A1			4	1FM	263,697	79.7270	240,106	301,158	264,529	0	3,755	0	0	2.906	3.920	MON	146	7,101	03/15/2005	04/25/2035
761118-AV-0	RALI_05-QS9 A2			4	1FM	78,918	84.7040	92,613	109,335	90,521	0	2,835	0	0	3.006	5.930	MON	55	2,687	05/16/2005	06/25/2035
761118-JH-2	RALI_05-QS14 2A1			4	1FM	270,669	64.7660	270,669	417,917	270,669	0	(16,716)	2,692	0	6.000	2.220	MON	2,090	14,575	05/31/2018	09/25/2035
761118-QM-3	RALI_05-QO5 A1			4	1FM	320,891	91.4650	292,545	319,841	230,333	0	13,866	0	0	3.156	9.780	MON	841	8,083	04/05/2007	01/25/2046
761118-VY-1	RALI_06-QO2 A1			4	1FM	420,915	39.7190	167,184	420,915	132,392	0	2,030	0	0	2.946	9.060	MON	241	10,082	02/24/2006	02/25/2046
78473N-AC-7	STARM_07-1 2A1			4	1FM	3,715,968	88.8820	3,679,888	4,140,187	3,655,006	0	42,030	0	0	4.158	5.060	MON	14,346	155,136	02/16/2007	02/25/2037
80557B-AC-8	SAST_07-3 2A2			2	1FM	1,175,538	98.8180	2,808,188	2,841,759	2,467,626	0	211,870	0	0	2.826	10.940	MON	1,562	65,689	11/28/2009	09/25/2047
81743P-AA-4	SEMT_03-1 1A			4	1FM	229,196	97.6660	240,374	246,116	244,596	0	2,580	0	0	3.230	3.680	MON	243	6,652	08/31/2010	04/20/2033
81743X-AA-7	SEMT_6 A			4	1FM	494,594	94.2170	465,993	494,594	494,594	0	0	0	0	3.109	3.300	MON	513	12,765	04/11/2002	04/19/2027

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
81745D-AE-1	SEMT_13-9			4	1FM	4,590,690	98.7770	4,454,520	4,509,657	4,590,554	0	(8,613)	0	0	3.500	3.250	MON	13,153	157,838	12/12/2017	07/25/2043
81745X-AG-2	SEMT_17-4			4	1FM	902,819	96.4170	867,753	900,000	902,247	0	(319)	0	0	3.500	3.510	MON	2,625	31,500	06/07/2017	07/25/2047
81746H-AA-9	SEMT_17-CH1			4	1FM	870,508	100.7550	854,268	847,864	871,125	0	(4,783)	0	0	4.000	3.260	MON	2,826	33,915	09/20/2017	10/25/2047
81746H-AN-1	SEMT_17-CH1			4	1FE	720,902	99.9110	699,380	700,000	718,830	0	(1,627)	0	0	4.000	3.680	MON	2,333	28,000	09/20/2017	10/25/2047
81746J-AN-7	SEMT_17-CH2			4	1FE	715,705	99.4660	696,268	700,000	714,466	0	(967)	0	0	4.000	3.760	MON	2,333	28,000	11/07/2017	12/25/2047
81746K-AN-4	SEMT_17-2			4	1FM	2,311,711	94.3870	2,361,576	2,502,000	2,313,360	0	1,649	0	0	3.500	4.170	MON	7,298	14,595	09/28/2018	02/25/2047
81746Q-AG-6	SEMT_18-2			4	1FM	1,396,607	94.3770	1,321,288	1,400,000	1,396,484	0	(123)	0	0	3.500	3.550	MON	4,083	44,917	01/16/2018	02/25/2048
81746W-AN-8	SEMT_18-CH3			4	1FE	3,053,541	104.2210	3,126,647	3,000,000	3,050,348	0	(3,193)	0	0	4.500	4.400	MON	11,250	56,250	07/19/2018	08/25/2048
81747D-AN-9	SEMT_18-CH1			4	1FE	806,289	99.2080	793,667	800,000	805,667	0	(622)	0	0	4.000	3.950	MON	2,667	26,667	02/08/2018	02/25/2048
81747E-AQ-0	SEMT_18-CH2			4	1FE	1,892,978	99.4720	1,889,974	1,900,000	1,892,882	0	(96)	0	0	4.000	4.080	MON	6,333	44,333	05/10/2018	06/25/2048
81747J-AD-8	SEMT_18-6			4	1FM	2,337,504	100.5860	2,336,245	2,322,625	2,335,533	0	(3,014)	0	0	4.000	3.740	MON	7,742	46,453	06/07/2018	07/25/2048
81748H-AG-4	SEMT_18-8			4	1FM	1,929,508	100.4300	2,008,619	2,000,000	1,930,423	0	916	0	0	4.000	4.490	MON	6,667	13,333	10/04/2018	11/25/2048
863572-UD-3	SASC_98-6 B1			4	1FM	238,327	98.5930	245,084	248,581	243,024	0	1,045	0	0	6.500	7.240	MON	1,346	16,158	05/06/1999	07/25/2028
86358R-ND-5	ARC_01-BC6W A			2	1FM	21,052	97.5430	20,535	21,052	21,052	0	0	0	0	2.955	3.360	MON	12	553	10/30/2001	10/25/2031
86359D-GL-5	SASC_05-10 5A2			4	1FM	211,527	99.7930	200,679	201,095	175,134	0	25,798	0	0	13.820	29.320	MON	463	31,221	05/18/2005	12/25/2034
86359D-MZ-7	LXS_05-2 2A4			4	2FM	235,860	98.2950	231,122	235,131	234,748	0	(6,095)	1,461	0	4.838	3.830	MON	948	15,975	03/28/2007	08/25/2035
86800R-AG-6	STALT_06-1F 3S			6	6FE	35,307	26.8140	260,049	0	18,330	0	(4,776)	0	0	4.643	760.250	MON	751	50,354	05/25/2006	04/25/2036
89171Y-AC-5	TPMT_15-2			4	1FM	306,938	100.1370	300,414	300,000	307,549	0	382	0	0	3.710	3.590	MON	928	10,845	07/19/2017	11/25/2060
89171Y-BA-8	TPMT_15-2			4	1FM	1,180,953	105.2930	1,158,226	1,100,000	1,173,288	0	(5,033)	0	0	4.480	3.640	MON	4,107	47,986	06/19/2017	11/25/2057
89171Y-BD-2	TPMT_15-2			4	1FM	420,938	103.8180	415,272	400,000	420,052	0	(597)	0	0	4.480	4.010	MON	1,493	17,450	06/19/2017	11/25/2057
89172P-AC-3	TPMT_16-2			4	1FM	1,353,336	94.2310	1,319,245	1,400,000	1,360,042	0	4,461	0	0	3.000	3.470	MON	3,500	42,000	09/08/2017	08/25/2055
89172P-AD-1	TPMT_16-2			4	1FM	1,110,650	91.9420	1,052,747	1,145,000	1,113,607	0	2,623	0	0	3.000	3.370	MON	2,863	34,350	11/15/2017	08/25/2055
89172R-AD-7	TPMT_15-6			4	1FM	1,320,313	98.3530	1,278,598	1,300,000	1,317,452	0	(2,001)	0	0	3.750	3.600	MON	4,063	48,750	07/21/2017	04/25/2055
89173F-AC-4	TPMT_17-1			4	1FM	1,324,375	98.1820	1,276,378	1,300,000	1,318,283	0	(2,328)	0	0	3.750	3.570	MON	4,063	48,750	10/04/2017	10/25/2056
89173H-AC-0	TPMT_17-2			4	1FM	1,324,883	98.8280	1,284,775	1,300,000	1,321,367	0	(2,814)	0	0	3.750	3.520	MON	4,063	48,750	10/03/2017	04/25/2057
929227-2G-0	WAMU_03-S5			4	1FM	204,101	101.8630	196,832	193,232	203,103	0	(2,798)	0	0	5.500	3.910	MON	886	10,626	10/06/2010	06/25/2033
92922F-4G-0	WAMU_05-AR14 2A2			4	1FM	45,993	13.1750	6,150	46,678	0	0	245	0	0	4.061	0.000	MON	158	1,679	03/27/2006	12/25/2035
92922F-4V-7	WAMU_05-AR13			4	1FM	1,836,052	99.3230	1,847,891	1,860,471	1,863,598	0	23,630	0	0	3.486	3.620	MON	1,261	46,951	10/11/2017	10/25/2045
92922F-D2-1	WAMU_05-AR2 2A1A			4	1FM	21,998	99.6630	21,924	21,998	21,998	0	0	0	0	3.126	3.280	MON	13	575	01/13/2005	01/25/2045
92922F-J5-8	WAMU_05-AR6 2A1C			2	1FM	118,411	97.0060	114,867	118,411	109,575	0	3,220	0	0	3.186	5.640	MON	73	3,167	03/30/2005	04/25/2045
92922F-S2-5	WAMU_05-AR8 21B3			4	1FM	83,928	99.6330	122,944	123,396	96,439	0	6,070	0	0	3.226	10.190	MON	77	3,351	04/29/2008	07/25/2045
92922F-U5-5	WAMU_05-AR9 A1B			4	1FM	109,953	98.9640	108,814	109,953	109,953	0	0	0	0	3.266	3.470	MON	70	3,031	07/15/2005	07/25/2045
92922F-WE-4	WAMU_04-AR9 A1			4	1FM	271,822	101.2000	283,227	279,869	277,632	0	3,535	0	0	4.178	4.950	MON	975	10,365	09/14/2010	08/25/2034
92922F-XM-5	WAMU_04-CB3 2A			4	1FM	52,183	106.3530	53,307	50,123	51,473	0	(361)	0	0	6.500	5.760	MON	272	3,257	08/12/2004	10/25/2034
92922F-ZF-8	WAMU_04-A12 A2A			4	1FM	228,725	100.0340	228,803	228,725	228,725	0	0	0	0	3.286	3.480	MON	146	6,198	10/08/2004	10/25/2044
92925D-AA-8	WAMU_06-AR17 1A			4	1FM	653,316	91.9680	600,375	652,806	537,984	0	13,267	0	0	2.872	5.100	MON	1,619	15,277	04/05/2007	12/25/2046
93362Y-AA-0	WAMU_06-AR5 A1A			4	1FM	1,188,182	95.9800	1,140,422	1,188,182	1,004,770	0	28,368	0	0	3.146	5.800	MON	3,116	29,899	04/27/2006	06/25/2046
933635-AA-2	WAMU_07-OA2 1A			4	1FM	632,653	92.0110	615,312	668,736	544,548	0	11,352	0	0	2.857	4.640	MON	1,534	14,619	11/27/2007	03/25/2047
933638-AC-2	WAMU_06-AR19 1A1B			4	1FM	162,483	64.1110	105,350	164,323	25,552	0	12,856	0	0	2.886	83.180	MON	395	3,708	05/08/2007	01/25/2047
93363C-AD-1	WAMU_06-AR7 3A1B			4	1FM	424,039	83.0840	353,415	425,368	63,569	0	28,845	0	0	2.579	84.330	MON	914	10,070	06/09/2006	07/25/2046
93363X-AD-5	WMHE_07-HE4			4	1FM	1,520,925	69.9640	1,546,148	2,209,890	1,506,285	0	16,509	710	0	2.485	4.060	MON	1,068	45,733	10/18/2017	07/25/2047
93364B-AA-8	WAMU_07-OA5 1A			4	1FM	825,686	95.2580	786,537	825,686	692,165	0	24,117	0	0	2.906	5.940	MON	2,000	18,508	05/09/2007	06/25/2047
939336-6D-0	WMALT_05-4 CB9			4	1FM	147,593	84.2250	147,593	175,236	147,593	0	2,026	1,729	0	2.906	3.700	MON	85	3,927	04/28/2005	06/25/2035
939346-AB-8	WMALT_06-AR9 2A			4	1FM	529,226	87.5770	673,495	769,023	514,846	0	31,822	0	0	2.996	9.310	MON	1,854	17,890	04/12/2007	11/25/2046
93934F-AA-0	WMALT_05-5 CB1			4	1FM	84,651	88.6830	77,935	87,881	75,027	0	1,658	162	0	2.906	4.780	MON	43	2,070	04/29/2008	07/25/2035
93934F-BU-5	WMALT_05-7 4CB			4	1FM	192,530	68.5950	154,432	225,133	130,879	0	2,126	0	0	7.000	12.460	MON	1,313	14,540	09/07/2005	08/25/2035
93934F-CF-7	WMALT_05-8 1A2			4	1FM	826,274	94.8250	874,192	921,897	815,311	0	2,597	0	0	5.500	6.650	MON	4,225	50,705	09/06/2005	10/25/2035
93934F-GJ-5	WMALT_05-10 3CB1			4	1FM	112,066	91.7420	149,147	162,571	122,656	0	1,469	0	0	6.000	8.700	MON	813	9,646	12/07/2005	11/25/2035
93934F-KK-7	WMALT_06-1 2CB1			4	1FM	873,690	80.4860	803,043	997,734	424,996	0	21,618	0	0	7.000	21.230	MON	5,820	65,936	01/06/2006	02/25/2036
93934F-KW-1	WMALT_06-1 3A9			4	1FM	100,926	108.1450	114,892	106,238	77,998	0	2,005	0	0	12.770	23.360	MON	226	15,056	11/01/2006	02/25/2036
939355-BR-3	WMALT_07-OA3 4A2			4	1FM	1,774,289	82.5350	1,466,253	1,776,510	1,361,076	0	45,667	0	0	2.856	5.300	MON	4,230	35,836	03/23/2007	04/25/2047
93935D-AA-4	WMALT_06-AR7 A1A			4	1FM	478,985	83.6900	595,283	711,289	458,974	0	28,795	0	0	3.076	9.860	MON	1,824	16,382	04/12/2007	09/25/2046
93935E-AC-8	WMALT_06-8 A3A			4	1FM	303,809	64.7100	196,596	303,809	188,484	0	4,520	0	0	4.503	9.040	MON	1,140	9,302	09/21/2006	10/25/2036
93935F-AC-5	WMALT_06-AR6			4	1FM	619,595	73.0270	626,400	857,757	601,475	0	4,414	0	0	3.116	3.800	MON	2,228	20,996	04/17/2017	08/25/2046
939357-AA-8	WMALT_06-AR10			4	1FM	405,788	68.9290	405,788	588,699	405,788	0	4,183	8,316	0	2.415	3.200	MON	276	12,288	11/29/2017	12/25/2036
949758-AD-8	WFMBS_04-0 A1			4	1FM	629,501	102.5960	648,178	631,777	634,917	0	7,972	0	0	4.678	5.210	MON	2,463	25,665	11/30/2010	08/25/2034
949808-AP-4	WFMBS_03-J I IA1			4	1FM	207,125	101.0090	203,915	201,877	211,011	0	829	0	0	4.588	3.960	MON	772	7,755	09/20/2010	10/25/2033

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 Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
94980X-AA-2	WFMBS_03-N 1A1			4	1FM	34,823	101.0450	34,100	33,747	35,618	0	(17)	0	0	4.828	3.460	MON	136	1,286	09/20/2010	12/25/2033
94982P-AA-7	WFMBS_05-AR7 1A1			4	1FM	245,221	100.8480	253,299	251,167	248,217	0	3,738	0	0	4.368	5.610	MON	914	10,257	02/14/2006	05/25/2035
94982X-AD-4	WFMBS_06-7 2A1			4	1FM	3,395,144	96.1210	3,258,877	3,390,377	2,745,928	0	43,562	0	0	6.000	9.260	MON	16,952	203,418	03/13/2007	06/25/2036
94983J-AC-6	WFMBS_06-AR1 11A1			4	1FM	556,630	97.4000	586,376	602,029	571,047	0	4,566	0	0	3.970	4.880	MON	1,992	23,538	02/07/2006	03/25/2036
94985J-CD-0	WFMBS_07-7 APO			4	1FM	218,165	78.4830	288,719	367,872	154,796	0	50,615	0	0	0.000	29.500	N/A	0	0	06/19/2007	06/25/2037
94989U-AA-9	WFMBS_18-1			4	1FM	2,860,022	98.5580	2,931,000	2,973,866	2,859,598	0	587	0	0	3.500	4.230	MON	8,674	17,348	10/16/2018	07/25/2047
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						491,856,786	XXX	520,358,108	538,491,781	485,732,083	1,027	4,695,059	318,304	0	XXX	XXX	XXX	1,104,678	23,351,312	XXX	XXX
02666B-AC-0	AH4R_15-SFR2			4	1FE	250,031	103.5590	248,543	240,000	249,125	0	(907)	0	0	4.691	4.080	MON	938	6,567	04/27/2018	10/17/2045
05491U-BJ-6	BBCMS_18-C2			4	1FE	1,483,508	100.9860	1,514,796	1,500,000	1,483,566	0	58	0	0	4.969	5.280	MON	6,212	0	12/04/2018	12/15/2051
05523G-AL-5	BAMLL_16-ISQR			4	1FM	4,907,156	95.6730	4,879,361	5,100,000	4,922,644	0	15,488	0	0	3.606	4.250	MON	15,327	155,822	02/16/2018	08/14/2034
05525M-AA-4	BAMLL_14-520M			4	1FM	3,549,370	99.6790	3,434,950	3,446,000	3,532,597	0	(4,386)	0	0	4.184	4.080	MON	8,012	146,228	08/01/2014	08/15/2046
05525Q-AA-5	BAMLL_14-FRR8			4	1AM	3,193,846	84.7680	3,263,568	3,850,000	3,253,156	0	59,310	0	0	2.194	5.250	MON	7,042	56,480	04/04/2018	11/26/2047
05526Q-AJ-5	BAMLL_15-200P			4	1FM	7,533,836	97.2450	7,565,677	7,780,000	7,546,057	0	12,221	0	0	3.595	4.240	MON	23,313	94,805	08/08/2018	04/14/2033
05526V-AG-0	BAMLL_15-FR11			4	1AM	4,158,328	93.3710	4,295,102	4,600,000	4,215,032	0	56,704	0	0	2.682	4.900	MON	10,285	82,694	04/04/2018	09/27/2045
056057-AN-2	BX_18-BIOA			4	1FM	4,970,195	97.4350	4,871,799	5,000,000	4,996,334	0	26,139	0	0	4.405	4.610	MON	10,401	153,199	03/02/2018	03/15/2037
056083-AL-2	BXP_17-GM			4	1FM	5,492,102	91.5820	5,311,813	5,800,000	5,511,895	0	19,793	0	0	3.424	4.230	MON	16,553	134,633	04/03/2018	06/13/2039
060352-AX-9	BANK_17-BNK6			4	1FM	1,540,751	61.6830	1,591,431	2,580,000	1,633,732	0	68,376	0	0	2.654	9.180	MON	5,707	67,290	05/31/2018	07/15/2060
06054A-BC-2	BACM_2015-UBS7			4	1FM	2,049,243	99.8030	1,996,079	2,000,000	2,034,128	0	(4,988)	0	0	4.361	4.170	MON	7,269	88,479	09/14/2015	09/15/2048
06054A-BD-0	BACM_2015-UBS7			4	1FM	1,923,598	97.8360	1,956,720	2,000,000	1,943,465	0	6,278	0	0	4.361	4.990	MON	7,269	88,479	09/14/2015	09/15/2048
06539L-BG-4	BANK_18-BN13			4	1FM	1,002,416	99.3950	993,957	1,000,000	1,002,359	0	(57)	0	0	4.535	4.660	MON	3,779	15,361	07/23/2018	08/15/2061
06541K-AJ-7	BANK_18-BN12			4	1FM	300,140	78.6000	314,402	400,000	304,356	0	4,216	0	0	3.000	6.560	MON	1,000	7,000	05/15/2018	05/15/2061
06541K-BF-4	BANK_18-BN12			4	1FM	7,483,143	99.0660	7,430,017	7,500,000	7,483,665	0	522	0	0	4.421	4.570	MON	27,635	140,375	08/21/2018	05/15/2061
06541W-BC-5	BANK_17-BNK5			4	1FM	411,019	98.4210	393,685	400,000	409,290	0	(1,144)	0	0	4.258	4.000	MON	1,420	17,267	06/16/2017	06/15/2060
06541X-AL-4	BANK_17-BNK7			4	1FM	607,280	95.8440	575,065	600,000	606,139	0	(925)	0	0	4.056	3.980	MON	2,028	24,683	09/19/2017	09/15/2060
06650A-AF-4	BANK_17-BNK8			6	1FE	1,596,404	5.2320	1,384,059	0	1,435,989	0	(149,860)	0	0	0.749	4.350	MON	16,511	213,800	10/30/2017	11/15/2050
08160B-AK-0	BMARK_18-B5			4	1FM	5,964,762	98.6100	5,782,538	5,864,000	5,962,364	0	(2,398)	0	0	4.612	4.560	MON	22,538	91,659	07/27/2018	07/15/2051
08160B-AL-8	BMARK_18-B5			4	1FM	1,687,250	80.3820	1,607,643	2,000,000	1,696,186	0	8,936	0	0	3.112	5.320	MON	5,187	21,261	07/27/2018	07/15/2051
08161C-AL-5	BMARK_18-B2			4	1FM	995,600	95.6490	956,491	1,000,000	996,019	0	419	0	0	4.202	4.430	MON	3,502	35,606	02/09/2018	02/15/2051
08161H-AK-6	BMARK_18-B4			4	1FM	4,052,600	97.7970	3,911,905	4,000,000	4,049,045	0	(3,555)	0	0	4.593	4.500	MON	15,720	77,591	06/28/2018	07/15/2051
08161H-AQ-3	BMARK_18-B4			4	1FM	812,293	77.9520	779,523	1,000,000	818,677	0	6,384	0	0	2.813	5.380	MON	2,472	12,106	06/28/2018	07/15/2051
12508G-AA-4	CCUBS_17-C1			4	1FM	1,475,863	90.9910	1,455,857	1,600,000	1,486,396	0	9,304	0	0	4.393	5.580	MON	5,858	71,281	11/21/2017	11/15/2050
12508G-AZ-9	CCUBS_17-C1			4	1FM	1,211,360	96.7970	1,161,575	1,200,000	1,210,128	0	(1,194)	0	0	4.393	4.400	MON	4,394	53,461	11/21/2017	11/15/2050
12515H-BJ-3	CD_17-CD5			6	1FE	1,988,193	5.4970	1,637,016	0	1,705,988	0	(217,212)	0	0	0.910	4.100	MON	22,603	289,707	07/25/2017	08/15/2050
12591Q-AU-6	COMM_14-UBS4			4	1FM	5,137,500	100.7120	5,035,607	5,000,000	5,089,850	0	(15,476)	0	0	4.350	4.030	MON	18,125	217,500	09/29/2015	08/10/2047
12592T-AN-5	COMM_15-3BP			4	1FM	2,550,234	94.1700	2,542,596	2,700,000	2,565,394	0	15,160	0	0	3.238	4.270	MON	7,286	66,792	02/28/2018	02/12/2035
12593A-BD-6	COMM_15-CR23			4	1FM	778,814	100.4030	778,126	775,000	778,267	0	(547)	0	0	4.183	4.160	MON	2,702	27,015	02/08/2018	05/10/2048
12593G-AJ-1	COMM_15-PC1			4	1FM	662,746	100.5670	653,691	650,000	660,260	0	(1,570)	0	0	4.440	4.270	MON	2,405	29,264	05/09/2017	07/10/2050
12593J-BJ-4	COMM_15-CR24			4	1FM	724,063	102.3050	716,139	700,000	721,450	0	(2,612)	0	0	4.380	3.970	MON	2,556	25,976	02/13/2018	08/10/2048
12593P-AZ-5	COMM_15-CR25			4	1FM	8,208,035	102.9050	8,232,459	8,000,000	8,144,231	0	(20,755)	0	0	4.544	4.350	MON	30,295	368,642	08/28/2015	08/10/2048
12593Q-BH-2	COMM_15_CR26			4	1FM	3,092,690	102.3450	3,070,379	3,000,000	3,065,182	0	(9,199)	0	0	4.482	4.220	MON	11,207	136,603	09/28/2015	10/10/2048
12593V-AA-7	CMS_15-GLPA			4	1FM	9,938,490	101.8920	9,831,722	9,649,104	9,827,587	0	(65,863)	0	0	3.881	3.600	MON	31,207	402,642	12/03/2015	11/15/2037
12595E-AH-8	COMM_17-COR2			4	1FM	604,233	99.7620	598,575	600,000	603,637	0	(493)	0	0	4.562	4.610	MON	2,281	27,756	09/21/2017	09/10/2050
12595F-AG-7	CSAIL_17-CX9			6	1FE	589,092	4.2820	469,178	0	490,106	0	(82,575)	0	0	0.894	4.790	MON	8,169	104,803	09/21/2017	09/15/2050
12595F-AK-8	CSAIL_17-CX9			4	1FM	1,090,891	99.4740	1,094,220	1,100,000	1,090,985	0	94	0	0	3.967	4.150	MON	3,637	22,206	06/08/2018	09/15/2050
12595F-AL-6	CSAIL_17-CX9			4	1FM	203,248	96.9730	193,947	200,000	202,779	0	(380)	0	0	4.157	4.040	MON	693	8,433	09/19/2017	09/15/2050
12595J-AW-4	CSAIL_17-CX10			4	1FM	1,271,421	96.8780	1,210,978	1,250,000	1,270,028	0	(1,352)	0	0	4.112	4.080	MON	4,427	52,123	11/17/2017	11/15/2050
12595X-AZ-6	CSAIL_18-CX12			4	1FM	7,150,955	102.1380	7,149,715	7,000,000	7,148,321	0	(2,634)	0	0	4.768	4.710	MON	27,817	113,126	08/08/2018	08/15/2051
12624K-AH-9	COMM_12-CR2			4	1FM	306,938	100.7080	302,125	300,000	305,591	0	(1,347)	0	0	4.831	4.360	MON	1,208	9,824	04/17/2018	08/15/2045
12626L-AW-2	COMM_13-CR11			4	1FM	2,246,602	102.4150	2,150,731	2,100,000	2,219,566	0	(24,301)	0	0	5.165	3.900	MON	9,040	109,954	11/20/2017	08/10/2050
12626L-BP-6	COMM_13-CR11			4	1FM	5,061,563	104.5350	5,017,683	4,800,000	5,035,235	0	(26,328)	0	0	5.158	4.080	MON	20,632	125,807	06/08/2018	08/10/2050
12630B-BA-5	COMM_13-CR13			4	1FM	3,326,818	103.9170	3,356,521	3,230,000	3,280,469	0	(10,143)	0	0	4.194	3.880	MON	11,289	135,466	12/13/2013	11/10/2023
12630B-BF-4	COMM_13-CR13			4	1FM	632,391	102.8300	616,984	600,000	626,288	0	(4,123)	0	0	4.900	4.030	MON	2,450	28,922	05/18/2017	12/10/2023
12632Q-BA-0	COMM_14-CR18			4	1FM	940,465	101.7900	916,112	900,000	934,002	0	(5,871)	0	0	4.456	3.710	MON	3,342	40,104	11/21/2017	07/15/2047
12634N-AY-4	CSAIL_15-C2			4	1FM	9,968,555	100.7580	10,075,874	10,000,000	9,970,912	0	15	0	0	4.207	4.300	MON	35,066	420,733	09/16/2015	06/15/2057
17290Y-AW-8	CGCMT_16-C1			6	1FE	2,542,395	10.6840	2,477,404	0	2,475,634	0	(72,657)	0	0	1.909	4.930	MON	36,844	77,083	10/05/2018	05/12/2049

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 Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
17321R-AL-0	CGCMT_13-GC17			4	1FM	1,597,645	104.6240	1,579,834	1,510,000	1,577,501	0	(12,853)	0	0	5.133	4.200	MON	6,460	78,160	06/28/2017	11/10/2046
17321R-AM-8	CGCMT_13-GC17			4	1FM	669,922	98.0470	686,335	700,000	675,797	0	4,489	0	0	5.133	6.120	MON	2,479	36,233	08/23/2017	11/10/2046
17322A-AM-4	CGCMT_14-GC19			4	2FM	3,150,738	101.0120	3,142,499	3,111,000	3,149,688	0	(1,050)	0	0	5.058	4.970	MON	13,114	26,665	10/18/2018	03/10/2047
17322Y-AH-3	CGCMT_14-GC25			4	1FM	2,539,387	100.6020	2,464,759	2,450,000	2,525,719	0	(12,094)	0	0	4.528	4.040	MON	9,246	112,513	11/02/2017	10/10/2047
17324D-AX-2	CGCMT_15-P1			4	1FM	1,035,273	100.8450	1,008,454	1,000,000	1,031,770	0	(3,504)	0	0	4.287	3.860	MON	3,573	32,761	03/08/2018	09/15/2048
17325H-BT-0	CGCMT_17-P7			4	1FM	2,987,813	98.1160	2,943,481	3,000,000	2,988,509	0	696	0	0	4.340	4.570	MON	10,851	32,943	09/11/2018	04/14/2050
17325H-BU-7	CGCMT_17-P7			6	1FE	3,008,582	6.9370	2,892,859	0	2,927,504	0	(82,706)	0	0	1.129	4.770	MON	39,250	87,156	10/05/2018	04/14/2050
17326C-BE-3	CGCMT_17-B1			6	1FE	496,984	5.3620	417,894	0	431,499	0	(51,701)	0	0	0.854	4.420	MON	5,547	71,357	08/15/2017	08/15/2050
17326D-AH-5	CGCMT_17-P8			4	1FM	602,577	97.1130	582,684	600,000	602,136	0	(378)	0	0	4.270	4.330	MON	2,135	25,984	09/18/2017	09/15/2050
17326D-AJ-1	CGCMT_17-P8			6	1FE	393,938	6.1710	340,672	0	348,635	0	(38,198)	0	0	0.933	4.720	MON	4,294	54,602	09/20/2017	09/15/2050
17326F-AF-4	CGCMT_17-C4			6	1FE	567,053	6.8750	483,803	0	500,021	0	(61,139)	0	0	1.118	4.290	MON	6,560	83,319	10/20/2017	10/12/2050
17327G-AA-2	CGCMT_18-C6			4	1AM	953,153	95.4720	954,722	1,000,000	953,402	0	249	0	0	5.066	5.940	MON	4,222	0	11/19/2018	11/10/2051
190749-AG-6	CWCI_06-C1 IO			6	1Z	86,824	0.8300	68,062	0	31,113	0	(44,422)	0	0	0.814	176.050	MON	5,562	76,247	05/16/2007	08/15/2048
20048J-AG-5	COMM_18-HOME			4	1FE	3,034,406	96.6370	2,995,758	3,100,000	3,037,018	0	2,612	0	0	3.815	4.190	MON	9,856	60,119	06/01/2018	04/10/2033
21870K-AL-2	CORE_15-WEST			4	1FM	1,123,375	99.9390	1,099,331	1,100,000	1,121,066	0	(2,309)	0	0	4.226	3.980	MON	3,875	31,513	04/11/2018	02/10/2037
21870L-AQ-9	CORE_15-CALW			4	1FM	3,945,156	98.2190	3,928,763	4,000,000	3,945,972	0	816	0	0	3.850	4.420	MON	13,262	0	12/03/2018	02/10/2034
23305J-AL-6	DBUBS_17-BRBK			4	1FM	3,482,227	94.0360	3,526,371	3,750,000	3,485,112	0	2,885	0	0	3.530	5.080	MON	11,031	0	12/04/2018	10/10/2034
23305X-AJ-0	DBUBS_11-LC2A			4	1FM	317,461	102.8840	308,654	300,000	310,555	0	(4,387)	0	0	5.533	4.060	MON	1,383	16,844	05/23/2017	07/10/2044
23306N-AC-6	DBWF_15-LCM-A2			4	1FM	5,390,272	96.7900	5,323,490	5,500,000	5,419,439	0	8,529	0	0	3.421	3.740	MON	15,680	190,776	06/17/2015	06/10/2034
23306N-AL-6	DBWF_15-LCM			4	1FM	2,290,438	87.1250	2,265,251	2,600,000	2,335,846	0	28,100	0	0	3.421	5.220	MON	7,412	90,185	05/22/2017	06/10/2034
23312V-AJ-5	DBJPM_16-C3			4	1FM	733,125	93.7240	702,937	750,000	735,299	0	1,546	0	0	3.264	3.600	MON	2,040	24,480	07/27/2017	09/10/2049
23312V-AS-5	DBJPM_16-C3			4	1FM	590,844	86.1990	603,399	700,000	599,126	0	8,282	0	0	3.492	6.030	MON	2,037	18,751	02/28/2018	08/10/2049
24500E-AL-8	DAFC_17-AMO			4	1AM	1,634,256	91.1630	1,549,785	1,700,000	1,642,483	0	5,489	0	0	3.636	4.230	MON	5,151	62,674	06/02/2017	06/05/2035
29425A-AG-8	CGCMT_15-GCC33			4	1FM	5,146,160	102.6630	5,133,186	5,000,000	5,103,341	0	(14,036)	0	0	4.569	4.340	MON	19,039	231,666	09/14/2015	09/12/2058
29429E-AF-8	CGCMT_16-P4			6	1FE	2,472,825	10.5730	2,374,491	0	2,399,883	0	(76,618)	0	0	1.995	5.050	MON	37,338	77,641	10/05/2018	07/10/2049
29429E-AK-7	CGCMT_16-P4			4	1FM	2,406,348	95.1730	2,379,333	2,500,000	2,410,682	0	4,335	0	0	3.974	4.650	MON	8,281	50,672	06/25/2018	07/10/2049
30291N-AG-9	FREMF_13-K32			4	1FM	650,305	96.0320	624,214	650,000	649,915	0	(381)	0	0	3.537	3.580	MON	1,916	23,301	11/08/2017	10/25/2046
30291V-AG-1	FREMF_13-K35			4	1FM	203,625	97.7320	195,466	200,000	202,892	0	(664)	0	0	3.940	3.670	MON	657	7,993	11/13/2017	08/25/2023
30307W-AA-4	FRR_18-C1			4	1AM	4,101,245	83.0770	4,153,888	5,000,000	4,133,165	0	31,920	0	0	0.422	4.720	MON	1,759	5,277	10/19/2018	10/27/2046
36248E-AG-0	GSMS_10-C2			4	1FM	826,531	101.0870	808,701	800,000	815,219	0	(7,890)	0	0	5.181	4.250	MON	3,454	42,032	07/20/2017	12/10/2043
36250P-AL-9	GSMS_15-GC32			4	3FM	1,019,688	98.8670	988,675	1,000,000	1,016,087	0	(2,110)	0	0	4.411	4.260	MON	3,676	44,728	04/28/2017	07/10/2048
36250W-AN-0	GSMS_15-590M			4	1FM	1,309,875	92.0790	1,289,112	1,400,000	1,315,760	0	5,885	0	0	3.805	4.990	MON	4,440	31,669	05/29/2018	10/10/2035
36251F-BB-1	GSMS_15-GC28			4	1FM	1,948,750	98.4060	1,968,139	2,000,000	1,949,804	0	1,054	0	0	3.980	4.520	MON	6,633	6,633	11/01/2018	02/10/2048
36251P-AF-1	GSMS_16-GS3			6	1FE	2,482,691	7.0790	2,393,401	0	2,413,154	0	(72,385)	0	0	1.265	5.040	MON	35,661	74,860	10/05/2018	10/10/2049
36251X-AA-5	GSMSC_16-GS4			4	1FM	917,125	83.2680	915,948	1,100,000	932,467	0	15,342	0	0	3.233	5.760	MON	2,964	32,599	01/19/2018	11/10/2049
36251X-AE-7	GSMS_16-GS4			4	2FM	1,455,186	70.5890	1,517,680	2,150,000	1,533,635	0	52,924	0	0	3.802	9.410	MON	6,812	82,842	08/22/2017	11/10/2049
36252H-AC-5	GSMS_17-GS5			4	1FM	1,009,959	98.2020	982,030	1,000,000	1,008,144	0	(1,043)	0	0	3.409	3.320	MON	2,841	34,090	03/07/2017	03/10/2050
36252W-BC-1	GSMS_14-GC20			4	1FM	973,748	99.4250	951,499	957,000	971,286	0	(2,462)	0	0	4.529	4.260	MON	3,612	39,731	01/25/2018	04/10/2047
36253G-AK-8	GSMS_14-GC24			4	1FM	2,770,556	102.0960	2,715,765	2,660,000	2,733,413	0	(11,711)	0	0	4.508	4.080	MON	9,993	121,397	08/25/2015	09/10/2047
38406H-AN-2	GRCE_14-GRCE			4	1FM	1,569,246	98.4550	1,575,282	1,600,000	1,573,905	0	4,659	0	0	3.590	4.390	MON	4,787	30,167	12/04/2018	06/10/2028
44217N-AN-6	HGMT_15-HGLR			4	1FM	1,090,934	98.3670	1,082,040	1,100,000	1,092,045	0	1,111	0	0	3.982	4.180	MON	3,650	29,204	04/11/2018	03/30/2037
44974A-BE-6	IMTT_17-APTS			4	1FM	1,604,109	93.0030	1,581,064	1,700,000	1,614,441	0	10,332	0	0	3.496	4.650	MON	4,954	45,407	03/08/2018	06/15/2034
45378Y-AS-3	IPT_18-INDP			4	1FM	1,499,927	99.5210	1,492,823	1,500,000	1,499,757	0	(170)	0	0	4.996	5.080	MON	6,245	37,470	06/21/2018	07/10/2035
46629P-AK-4	JPMCC_06-LDP9 X			2,6	6FE	166,424	0.2170	103,158	0	14,718	11,157	(109,009)	0	0	0.368	8,513.000	MON	14,565	215,524	12/15/2006	05/15/2047
46639J-AJ-9	JPMCC_13-C10			4	1FM	1,788,469	98.3240	1,769,842	1,800,000	1,789,579	0	1,110	0	0	3.674	3.850	MON	5,511	44,090	04/06/2018	12/15/2047
46639J-AK-6	JPMCC_13-C10			4	1FM	923,203	97.7570	879,816	900,000	917,137	0	(4,359)	0	0	4.118	3.670	MON	3,089	37,641	08/08/2017	12/15/2047
46639J-AP-5	JPMCC_13-C10			4	1FM	533,750	86.7120	606,989	700,000	568,075	0	25,000	0	0	3.500	9.300	MON	2,042	24,500	08/03/2017	12/15/2047
46640J-AC-1	JPMCC_13-C13			4	1FM	462,598	95.4530	477,266	500,000	470,917	0	5,526	0	0	3.991	5.670	MON	1,663	20,368	06/13/2017	01/15/2046
46640J-AX-5	JPMCC_13-C13			4	1FM	102,859	98.1130	98,113	100,000	102,290	0	(454)	0	0	3.991	3.580	MON	333	4,074	09/29/2017	01/15/2046
46640N-AP-3	JPMBB_13-C15			4	1FM	590,250	99.0940	594,568	600,000	592,276	0	1,581	0	0	5.199	5.670	MON	2,600	31,050	09/29/2017	11/15/2045
46640U-AD-4	JPMBB_13-C17			4	1FM	3,337,187	103.5890	3,356,308	3,240,000	3,290,054	0	(10,404)	0	0	4.198	3.880	MON	11,337	136,044	12/18/2013	01/15/2047
46640U-AK-8	JPMBB_13-C17			4	1FM	211,484	100.9960	201,994	200,000	208,958	0	(1,708)	0	0	4.891	3.990	MON	842	9,905	06/28/2017	01/15/2047
46641B-AD-5	JPMCC_13-C16			4	1FM	3,347,474	103.4060	3,360,702	3,250,000	3,299,078	0	(10,448)	0	0	4.166	3.840	MON	11,284	135,408	11/08/2013	12/15/2046
46641W-BB-2	JPMBB_14_C19			4	1FM	837,125	99.4850	795,882	800,000	829,941	0	(5,176)	0	0	4.663	3.990	MON	3,109	37,805	08/03/2017	04/15/2047
46642C-AK-6	JPMCC_14-C20			4	2FM	1,133,754	88.3940	1,127,035	1,275,000	1,138,368	0	4,615	0	0	4.571	7.210	MON	4,857	9,876	10/05/2018	07/17/2047
46643T-BG-6	JPMBB_14-C26			4	1FM	202,438	97.9780	195,957	200,000	201,837	0	(404)	0	0	4.421	4.320	MON	737	8,966	07/05/2017	01/15/2048
46644F-AJ-0	JPMBB_15-C28			4	1FM	4,818,750	98.3720	4,918,624	5,000,000	4,870,918	0	16,176	0	0	3.986	4.520	MON	16,608	199,300	08/19/2015	10/19/2048

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
46644K-AG-5	JPMCC_15-FRR2			4	1AM	2,852,000	91.2970	2,830,237	3,100,000	2,885,855	0	24,926	0	0	2.947	4.130	MON	7,613	91,700	08/09/2017	08/28/2047
46644U-BF-4	JPMBB_15-C30			4	1FM	707,000	100.0310	700,220	700,000	706,107	0	(893)	0	0	4.297	4.220	MON	2,507	20,395	04/05/2018	07/17/2048
46645W-BE-2	JPMCC_18-WPT			4	1FM	1,544,997	103.0640	1,545,969	1,500,000	1,541,676	0	(3,321)	0	0	5.350	4.750	MON	6,688	33,439	07/18/2018	07/05/2023
46646R-AP-8	JPMDB_16-C4			4	1FM	1,176,938	96.0210	1,152,258	1,200,000	1,178,573	0	1,636	0	0	3.637	3.940	MON	3,638	32,740	03/07/2018	12/15/2049
46646R-AQ-6	JPMDB_16-C4			4	1FM	1,535,777	88.9030	1,511,361	1,700,000	1,546,324	0	10,546	0	0	3.093	4.570	MON	4,382	35,793	04/23/2018	12/15/2049
46648K-AW-6	JPMDB_17-C7			6	1FE	1,079,180	5.8080	919,921	0	956,199	0	(112,753)	0	0	0.911	4.190	MON	12,030	154,073	10/16/2017	10/15/2050
46649X-AN-7	JPMCC_18-AON			4	3AM	4,994,090	98.5580	4,927,940	5,000,000	4,994,073	0	(17)	0	0	4.613	4.800	MON	19,222	117,252	06/15/2018	07/05/2031
48128K-AY-7	JPMCC_17-JP6			4	1FM	702,215	97.7740	684,421	700,000	701,927	0	(288)	0	0	3.946	3.950	MON	2,302	20,717	03/07/2018	07/15/2050
48128K-AZ-4	JPMCC_17-JP6			4	1FM	692,805	93.0150	651,106	700,000	693,087	0	210	0	0	3.850	4.060	MON	2,246	27,407	06/19/2017	07/15/2050
49307W-AD-8	KCM_18-S1			4	1FM	3,089,997	106.1160	3,183,497	3,000,000	3,088,261	0	(1,736)	0	0	4.842	4.520	MON	12,106	24,212	09/27/2018	09/15/2053
49307W-AF-3	KCM_18-S1			4	1FM	999,911	103.0330	1,030,334	1,000,000	999,852	0	(58)	0	0	5.000	5.080	MON	4,167	8,333	09/27/2018	09/15/2053
55282M-AL-8	MAD_17-330M			4	2AM	1,807,375	96.1410	1,826,685	1,900,000	1,808,417	0	1,042	0	0	4.032	5.160	MON	6,384	0	12/04/2018	08/15/2034
55312Y-BD-3	MLCFC_07-5 X			2,6	6FE	6	0.0000	1	0	1	(30)	31	0	0	0.534	0.530	MON	84	1,386	07/31/2008	08/12/2048
61690F-AS-2	MSBAM_15-C22			4	1FM	893,263	100.1010	920,931	920,000	894,704	0	1,441	0	0	4.237	4.840	MON	3,248	19,817	06/20/2018	04/15/2048
61690G-AL-5	MSBAM_14-C14			4	1FM	857,375	102.5690	820,560	800,000	846,855	0	(7,359)	0	0	4.864	3.800	MON	3,243	39,146	07/21/2017	02/15/2047
61691N-AK-1	MSC_17-HR2			4	1FM	1,107,546	97.1480	1,068,637	1,100,000	1,107,144	0	(406)	0	0	4.226	4.300	MON	3,875	47,159	12/12/2017	12/15/2050
617458-BA-1	MSC_11-C1			4	1FM	2,508,691	100.2480	2,506,222	2,500,000	2,507,214	0	(1,477)	0	0	4.193	4.030	MON	8,735	26,206	09/20/2018	09/15/2047
61754J-AH-1	MSC_07-T27 AJ			4	1FM	9,310,595	106.7050	10,350,160	9,699,720	9,637,972	0	33,780	0	0	5.946	6.500	MON	49,670	584,735	08/23/2007	06/11/2042
61761Q-AH-6	MSBAM_13-C8			4	1FM	9,370,151	98.6850	9,296,139	9,420,000	9,373,121	0	2,970	0	0	3.561	3.770	MON	27,959	248,851	05/24/2018	12/15/2048
61763B-AC-8	MSBAM_13-C13			4	1FM	1,002,891	99.5610	995,618	1,000,000	1,002,742	0	(149)	0	0	4.909	4.980	MON	4,091	8,318	10/10/2018	11/15/2046
61763B-AU-8	MSBAM_13-C13			4	1FM	6,416,452	102.9810	6,415,771	6,230,000	6,324,525	0	(19,910)	0	0	4.039	3.720	MON	20,969	251,630	11/26/2013	11/15/2046
61763K-AE-4	MSBAM_14-C15			4	1FM	576,164	97.8970	587,385	600,000	578,033	0	1,869	0	0	4.911	5.890	MON	2,456	17,462	05/01/2018	04/15/2047
61763Q-AU-5	MSC_14-CPT			4	1FM	486,172	96.9250	484,628	500,000	486,528	0	356	0	0	3.445	4.670	MON	1,436	0	12/04/2018	07/13/2029
61763U-BE-1	MSBAM_14-C17			4	1FM	4,893,359	99.0190	4,950,992	5,000,000	4,900,862	0	7,503	0	0	4.456	5.040	MON	18,570	113,379	06/27/2018	08/15/2047
61763X-AL-0	MSBAM_14-C18			4	1FM	1,190,156	98.9950	1,187,942	1,200,000	1,191,617	0	1,059	0	0	4.489	4.760	MON	4,489	54,507	08/01/2017	10/15/2047
61764R-BJ-6	MSBAM_15-C20			4	1FM	1,104,813	100.1860	1,102,056	1,100,000	1,104,107	0	(706)	0	0	4.160	4.130	MON	3,813	30,507	04/09/2018	02/15/2048
61764R-BL-1	MSBAM_15-C20			4	1FM	2,997,773	100.3030	3,009,104	3,000,000	2,997,061	0	(860)	0	0	4.462	4.590	MON	11,155	135,720	10/25/2017	02/15/2048
61764X-BP-9	MSBAM_15-C21			4	1FM	1,864,751	95.7310	1,809,334	1,890,000	1,868,454	0	2,137	0	0	4.159	4.470	MON	6,551	79,714	04/21/2017	03/15/2048
61765T-AL-7	MSBAM_15-C25			4	1FM	10,256,763	102.5800	10,258,012	10,000,000	10,179,674	0	(25,792)	0	0	4.527	4.330	MON	37,729	459,061	10/07/2015	10/15/2048
61767E-AK-0	MSBAM_17-C34			4	1FM	1,861,345	95.2430	1,809,633	1,900,000	1,861,134	0	(116)	0	0	4.185	4.590	MON	6,628	41,689	11/01/2018	11/15/2052
74824D-AA-8	QCMT_13-QCA			4	1FM	2,922,339	98.4560	3,095,482	3,144,000	3,010,278	0	18,523	0	0	3.275	4.120	MON	8,581	102,966	11/27/2013	01/11/2037
81753R-AA-7	RRT_14-1			4	1FE	448,500	76.0590	456,358	600,000	477,121	0	20,116	0	0	0.000	4.400	MON	0	0	07/19/2017	05/25/2047
90117P-AC-9	AOTA_15-1211			4	1FM	8,239,952	101.9730	8,157,912	8,000,000	8,165,592	0	(23,382)	0	0	3.900	3.580	MON	26,003	312,040	08/07/2015	08/10/2035
90117P-AQ-8	AOTA_15-1211			4	1FM	2,680,344	94.4420	2,644,385	2,800,000	2,691,105	0	10,761	0	0	4.142	4.980	MON	9,665	88,595	03/02/2018	08/10/2035
902055-AG-7	LBTY_16-225L			4	1FM	1,126,168	99.9210	1,099,136	1,100,000	1,123,610	0	(2,558)	0	0	4.648	4.430	MON	4,403	30,396	05/01/2018	02/10/2036
90270Y-AG-4	UBSBB_13-C5			4	1FM	989,766	98.9540	989,540	1,000,000	990,796	0	1,030	0	0	3.648	3.930	MON	3,041	21,284	05/24/2018	03/10/2046
90276T-AM-6	UBSCM_17-C5			4	1FM	2,936,350	96.2810	2,792,161	2,900,000	2,933,280	0	(2,838)	0	0	4.319	4.120	MON	10,439	117,678	02/01/2018	11/15/2050
90349G-AQ-8	UBSBB_13-C6			4	1FM	1,967,500	98.8760	1,977,521	2,000,000	1,969,572	0	2,072	0	0	4.034	4.550	MON	6,724	20,414	08/30/2018	04/10/2046
92938E-BJ-1	WFRBS_13-C16			4	1FM	1,718,129	102.1680	1,736,863	1,700,000	1,717,840	0	(289)	0	0	5.037	4.900	MON	7,137	7,137	11/26/2018	09/15/2046
92938J-AE-2	WFRBS_13-UBS1			4	1FM	3,398,756	103.3320	3,409,972	3,300,000	3,350,001	0	(10,533)	0	0	4.079	3.760	MON	11,217	134,607	11/22/2013	03/15/2046
92939H-BC-8	WFRBS_14-C23			4	1FM	3,929,941	98.8950	3,906,361	3,950,000	3,932,398	0	1,412	0	0	3.848	4.030	MON	12,667	154,423	10/27/2017	10/15/2057
94988D-AW-0	WFRR_13-FRR1			4	1AM	2,014,031	79.6940	2,151,761	2,700,000	2,151,673	0	118,782	0	0	0.000	5.850	MON	0	0	10/31/2017	01/27/2045
94989E-AL-1	WFCM_15-LC20			4	1FM	5,605,797	97.0650	5,629,796	5,800,000	5,620,615	0	13,346	0	0	4.056	4.690	MON	19,604	154,128	06/26/2018	04/15/2050
94989H-BJ-8	WFCM_15-NXS1			4	1FM	6,967,751	96.5250	6,949,862	7,200,000	6,975,464	0	7,713	0	0	3.848	4.470	MON	23,088	69,264	09/26/2018	05/15/2048
94989J-BE-5	WFCM_15-C28			4	1FM	2,453,809	99.9010	2,497,546	2,500,000	2,454,874	0	1,065	0	0	4.128	4.560	MON	8,600	8,600	10/31/2018	05/15/2048
94989N-AL-1	WFCM_15-C30			4	1FM	362,125	92.5490	370,196	400,000	366,616	0	3,910	0	0	4.496	6.250	MON	1,499	18,236	11/07/2017	09/15/2058
94989N-BK-2	WFCM_15-C30			4	1FM	928,582	102.0140	918,131	900,000	925,386	0	(3,196)	0	0	4.400	3.940	MON	3,300	33,000	02/13/2018	09/15/2058
94989Q-BA-7	WFCMT_15SG1			4	1FM	5,123,410	100.4690	5,023,479	5,000,000	5,085,034	0	(12,288)	0	0	4.468	4.290	MON	18,618	226,543	08/18/2015	12/15/2047
94989T-BE-3	WFCM_15-LC22			4	1FM	2,480,813	103.6310	2,487,149	2,400,000	2,475,063	0	(5,749)	0	0	4.542	4.120	MON	9,085	55,416	06/08/2018	09/15/2058
94989V-AK-5	WFCM_15-NXS3			4	1FM	2,447,559	98.1150	2,452,877	2,500,000	2,447,843	0	284	0	0	4.638	4.990	MON	9,663	9,349	11/28/2018	09/15/2057
94989W-AY-3	WFCM_15-C31			4	1FM	2,266,516	101.8810	2,241,400	2,200,000	2,257,542	0	(8,973)	0	0	4.482	4.080	MON	8,217	82,170	02/13/2018	11/15/2048
95000P-AL-8	WFCM_16-C37			4	3FM	3,776,075	99.8460	3,645,405	3,651,000	3,761,065	0	(12,852)	0	0	4.493	4.160	MON	13,670	166,342	10/26/2017	12/15/2049
95000Y-BD-6	WFCM_17-C40			4	1FM	594,754	96.8040	580,827	600,000	594,983	0	160	0	0	4.333	4.550	MON	2,167	26,372	10/05/2017	10/15/2050
95001N-AC-2	WFCM_18-C45			4	1FM	609,215	79.5860	596,899	750,000	614,099	0	4,884	0	0	3.000	5.570	MON	1,875	9,375	06/28/2018	06/15/2051
95001N-BD-9	WFCM_18-C45			4	1FM	2,999,778	99.0790	2,972,370	3,000,000	2,999,423	0	(355)	0	0	4.727	4.800	MON	11,818	59,088	06/28/2018	06/15/2051
74165G-AB-6	PRIMA_15-4A		D	4	2FE	6,375,500	99.6590	6,378,226	6,400,000	6,323,625	0	(9,208)	0	0	4.000	4.350	MON	7,822	256,000	10/30/2017	08/26/2049

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 Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						385,458,484	XXX	382,981,815	374,621,824	384,409,454	11,127	(800,843)	0	0	XXX	XXX	XXX	1,494,851	12,762,591	XXX	XXX
126448-AK-1	SEARS HOLDINGS CORP PRVT			1	6	3,068,017	86.6600	2,658,743	3,068,017	2,658,743	(409,273)	0	0	0	0.000	0.000	MON	0	216,039	09/15/2000	10/10/2020
14856C-AA-7	CLAST_18-1			4	1FE	1,445,358	101.5760	1,469,257	1,446,450	1,445,528	0	215	0	0	4.125	4.330	MON	2,652	29,833	06/07/2018	06/15/2043
14856C-AB-5	CLAST 2018-1 B			4	2AM	963,685	101.2570	976,421	964,300	963,715	0	58	0	0	5.300	5.540	MON	2,271	25,554	06/07/2018	06/15/2043
210805-DD-6	CONTINENTAL AIRLINES INC				3AM	1,340,845	104.3000	1,278,816	1,226,094	1,267,271	0	(13,817)	0	0	7.707	5.350	AO	23,361	95,725	12/08/2010	04/02/2021
25755T-AG-5	DPABS_17-1A			4	2AM	1,353,608	97.4300	1,346,970	1,382,500	1,363,188	0	9,744	0	0	3.082	3.780	JAJO	7,812	31,956	03/05/2018	07/25/2047
268571-AC-0	ELFI_18-A			4	1FE	294,096	98.4670	295,403	300,000	294,560	0	464	0	0	4.000	4.390	MON	200	8,233	04/11/2018	08/25/2042
88159D-AA-3	TES_17-1A			4	1FE	2,645,474	100.7050	2,664,501	2,645,835	2,628,448	0	68	0	0	4.330	4.450	AO	22,595	108,836	11/03/2017	10/20/2047
909287-AA-2	UNITED AIR LINES				1AM	1,183,836	103.9900	1,229,326	1,182,157	1,145,503	0	12,528	0	0	6.636	8.010	JJ	39,006	78,448	06/29/2007	07/02/2022
92535V-AA-0	VBTOW_16-2A			4	3AM	7,385,784	101.4640	7,481,031	7,373,025	7,382,735	0	(3,110)	0	0	5.193	5.250	MON	17,017	361,751	05/31/2018	10/15/2046
92535V-AB-8	VBTOW_16-2A			4	3AM	1,401,945	102.0250	1,428,354	1,400,000	1,401,567	0	(381)	0	0	6.900	6.940	MON	4,293	93,725	05/31/2018	10/15/2046
95058X-AE-8	WEN_18-1A			4	2AM	3,131,183	94.2250	2,957,063	3,138,300	3,128,291	0	(2,802)	0	0	3.884	3.990	MJSD	5,417	111,057	02/02/2018	03/15/2048
00163G-AQ-0	ALM_2012-7A		D	4	1FE	4,250,000	100.0500	4,252,125	4,250,000	4,250,000	0	0	0	0	3.916	6.900	JAJO	36,063	147,004	09/13/2016	10/15/2028
00192R-AL-2	ARES_15-35RA		D	4	2AM	1,000,000	91.7700	917,706	1,000,000	1,000,000	0	0	0	0	5.436	5.430	JAJO	11,779	13,496	06/15/2018	07/15/2030
020053-AS-3	ALM_13-8A		D	4	1FE	1,360,000	100.0000	1,360,010	1,360,000	1,360,000	0	0	0	0	3.926	3.880	JAJO	11,570	47,179	09/28/2016	10/15/2028
03762Y-AK-3	APID_16-25A		D	4	1FE	4,800,000	96.0420	4,610,021	4,800,000	4,800,000	0	0	0	0	4.687	5.050	JAJO	34,377	0	10/24/2018	10/20/2031
03763Y-AN-6	APID_12-11A		D	4	1FE	3,140,000	99.9990	3,139,981	3,140,000	3,140,000	0	0	0	0	3.888	3.970	JAJO	15,685	107,715	11/02/2016	01/17/2028
09626R-BA-2	BLUEM_12-2A		D	4	1FE	3,250,000	96.7610	3,144,755	3,250,000	3,250,000	0	0	0	0	4.644	4.820	FMAN	17,610	0	11/09/2018	11/20/2028
09626U-AL-2	BLUEM_13-1A		D	4	1FE	1,550,000	99.9980	1,549,972	1,550,000	1,550,000	0	0	0	0	3.869	4.160	JAJO	12,160	52,989	12/06/2016	01/20/2029
09627X-AY-7	BLUEM_15-1A		D	4	1FE	1,550,000	100.0120	1,550,191	1,550,000	1,550,000	0	0	0	0	4.936	4.190	JAJO	17,003	70,142	12/13/2016	04/13/2027
09630A-AJ-5	BLUEM_18-3A		D	4	1FE	2,000,000	96.0120	1,920,244	2,000,000	2,000,000	0	0	0	0	4.636	5.100	JAJO	20,069	0	10/03/2018	10/25/2030
12232K-AA-8	BURNH_16-1A		D	4	1FE	1,438,128	100.0220	1,440,318	1,440,000	1,441,946	0	(3,363)	0	0	3.898	0.900	JAJO	11,385	49,669	10/07/2016	10/20/2029
12232K-AL-4	BURNH_16-1A		D	4	1FE	1,250,000	97.0950	1,213,695	1,250,000	1,250,000	0	0	0	0	4.741	4.980	JAJO	5,597	0	11/07/2018	10/20/2029
12549Q-BG-9	CIFC_14-3A		D	4	1FE	1,750,000	95.9240	1,678,686	1,750,000	1,750,000	0	0	0	0	4.770	5.230	JAJO	16,465	0	10/10/2018	10/22/2031
12551A-AA-3	CIFC_17-1A		D	4	1FE	3,050,000	99.4570	3,033,466	3,050,000	3,050,000	0	0	0	0	3.829	4.120	JAJO	23,033	102,199	02/03/2017	04/23/2029
12552F-AJ-2	CIFC_14-4RA		D	4	1FE	2,000,000	96.2880	1,925,772	2,000,000	2,000,000	0	0	0	0	4.636	5.040	JAJO	16,227	0	10/12/2018	10/17/2030
13079W-AC-2	SYMP_12-9A		D	4	1FE	3,230,000	100.0000	3,230,026	3,230,000	3,230,000	0	0	0	0	3.886	4.220	JAJO	26,850	111,083	09/30/2016	10/16/2028
13079W-AE-8	SYMP_12-9A		D	4	1FE	1,700,000	98.2590	1,670,408	1,700,000	1,700,000	0	0	0	0	4.286	4.660	JAJO	15,586	65,359	09/30/2016	10/16/2028
14309Y-AN-4	CGMS_12-4A		D	4	1FE	1,890,000	100.0010	1,890,023	1,890,000	1,890,000	0	0	0	0	3.919	4.020	JAJO	15,020	65,576	10/14/2016	01/20/2029
143109-AQ-9	CGMS_16-4A		D	4	1FE	1,000,000	96.8750	968,759	1,000,000	1,000,000	0	0	0	0	4.509	4.920	JAJO	8,894	0	10/05/2018	10/20/2027
14312E-AS-2	CGMS_12-3A		D	4	1FE	2,000,000	98.0430	1,960,866	2,000,000	2,000,000	0	0	0	0	4.906	0.000	JAJO	4,907	0	11/28/2018	01/14/2032
14314B-AA-5	CGMS_17-1A		D	4	1FE	4,700,000	99.2290	4,663,791	4,700,000	4,700,000	0	0	0	0	3.769	4.070	JAJO	34,937	155,886	03/08/2017	04/20/2031
14316C-AL-7	CGMS _14-4RA C		D	4	2AM	1,000,000	93.0330	930,333	1,000,000	1,000,000	0	0	0	0	5.336	5.690	JAJO	11,562	15,571	06/15/2018	07/15/2030
17180T-AA-0	CIFC_16-1		D	4	1FE	1,550,000	99.8250	1,547,298	1,550,000	1,550,000	0	0	0	0	3.949	4.050	JAJO	12,072	53,818	12/09/2016	10/21/2028
19329L-AS-6	CLPK_15-1A		D	4	1FE	1,500,000	100.0000	1,500,000	1,500,000	1,500,000	0	0	0	0	4.736	0.000	JAJO	2,960	0	12/03/2018	10/20/2028
26244M-AS-1	DRSLF_16-45A		D	4	1FE	1,000,000	96.0620	960,626	1,000,000	1,000,000	0	0	0	0	4.608	5.070	JAJO	9,985	0	10/05/2018	10/15/2030
30256W-AA-5	FDF_2015-1A		D	4	1FE	10,000,000	100.7990	10,079,920	10,000,000	10,000,000	0	0	0	0	4.400	4.390	MN	59,889	440,000	10/23/2015	11/12/2030
43133A-AB-3	HITR_18-1A		D	4	1FE	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	4.315	4.310	JAJO	140,244	0	08/13/2018	10/10/2038
48661T-AG-0	KAYNE_18-2A		D	4	2AM	1,000,000	92.4270	924,275	1,000,000	1,000,000	0	0	0	0	5.900	6.140	JAJO	12,293	0	09/13/2018	10/15/2031
50189G-AH-5	LCM_22A		D	4	1FE	1,500,000	96.1510	1,442,274	1,500,000	1,500,000	0	0	0	0	4.581	4.870	JAJO	10,308	0	11/01/2018	10/20/2028
50200W-AD-4	LCM_28A		D	4	1FE	2,000,000	95.6720	1,913,458	2,000,000	2,000,000	0	0	0	0	4.598	5.040	JAJO	10,731	0	10/16/2018	10/20/2030
52111P-AA-9	LCM_23A		D	2	1FE	2,320,000	99.7910	2,315,151	2,320,000	2,320,000	0	0	0	0	3.869	4.160	JAJO	17,703	79,313	11/30/2016	10/20/2029
55818R-BC-9	MDPK _14-14A		D	4	1FE	1,000,000	96.0880	960,889	1,000,000	1,000,000	0	0	0	0	4.669	5.070	JAJO	9,208	0	10/12/2018	10/22/2030
55819D-AJ-5	MDPK_18-31A		D	4	1FE	1,000,000	95.6620	956,626	1,000,000	1,000,000	0	0	0	0	4.741	5.000	MON	2,634	0	11/08/2018	01/23/2031
67590B-AY-6	OCT16_13-1A		D	4	2AM	1,000,000	91.6960	916,962	1,000,000	1,000,000	0	0	0	0	5.336	5.920	JAJO	24,901	0	06/15/2018	07/17/2030
67592D-AA-0	OCT30_17-1A		D	4	1FE	2,520,000	99.1980	2,499,805	2,520,000	2,520,000	0	0	0	0	3.789	4.080	JAJO	18,831	84,095	02/03/2017	03/17/2030
81881C-AG-2	SHACK_18-12A		D	4	2AM	1,000,000	92.7760	927,769	1,000,000	1,000,000	0	0	0	0	5.619	6.070	JAJO	11,394	15,748	06/15/2018	07/20/2031
81882L-AC-0	SHACK_16-9A		D	4	1FE	3,140,000	99.9980	3,139,940	3,140,000	3,140,000	0	0	0	0	3.969	4.070	JAJO	25,272	110,547	10/14/2016	10/20/2028
85572R-AA-7	STARR_18-1		D	4	1FE	1,898,956	99.0680	1,898,821	1,916,667	1,898,961	0	751	0	0	4.089	4.350	MON	3,483	37,009	06/15/2018	05/15/2043
87159Q-BL-1	SYMP_14-14A		D	4	1FE	1,690,000	100.0010	1,690,032	1,690,000	1,690,000	0	0	0	0	4.936	4.330	JAJO	18,307	75,885	01/06/2017	07/14/2026
87249A-AE-5	TICP_17-9A		D	4	1FE	4,000,000	92.4420	3,697,716	4,000,000	4,000,000	0	0	0	0	4.349	4.700	JAJO	35,275	120,710	03/06/2018	01/20/2031
88432M-AA-2	WINDR_17-1A		D	4	1FE	1,600,000	99.5850	1,593,362	1,600,000	1,600,000	0	0	0	0	3.784	4.110	JAJO	12,615	53,273	02/02/2017	04/18/2029
88433B-AS-6	WINDR_2016-2A		D	4	1FE	1,360,000	98.9580	1,345,829	1,360,000	1,360,000	0	0	0	0	4.342	0.000	JAJO	5,414	0	11/16/2018	11/01/2031
88433B-AU-1	WINDR_2016-2A		D	4	1FE	2,000,000	97.4530	1,949,070	2,000,000	2,000,000	0	0	0	0	4.790	0.000	JAJO	8,782	0	11/16/2018	11/15/2031

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 Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						125,200,915	XXX	123,096,856	125,133,345	124,670,456	(409,273)	355	0	0	XXX	XXX	XXX	943,704	3,235,423	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						10,685,721,204	XXX	10,733,147,851	10,474,372,733	10,640,035,415	2,962,881	(4,429,498)	5,895,508	(5,322,024)	XXX	XXX	XXX	120,505,715	472,975,854	XXX	XXX
00138G-AC-3	AMERICAN GENERAL INSTITUTIONAL CAP 144A				2FE	3,006,026	118.5000	4,153,425	3,505,000	3,002,479	0	3,787	0	0	8.125	9.610	MS	83,852	284,781	06/30/2004	03/15/2046
01039X-AA-8	ALABAMA POWER COMPANY			2	1FE	13,214,598	98.5000	12,805,000	13,000,000	13,000,000	0	(7,500)	0	0	5.897	3.510	JAJO	182,589	355,147	10/17/2018	10/01/2042
037389-AK-9	AON CORP				2FE	28,001,368	117.0000	28,489,500	24,350,000	26,536,420	0	(200,799)	0	0	8.205	6.730	JJ	998,959	1,997,918	06/30/2009	01/01/2027
05567S-AA-0	BNSF FUNDING TRUST I			2	1FE	10,391,950	107.7500	10,775,000	10,000,000	10,195,920	0	(21,558)	0	0	6.613	6.260	JJ	304,933	661,300	01/25/2006	12/15/2055
29379V-AN-3	ENTERPRISE PRODUCTS OPERATING LP	LS			2FE	409,377	89.0000	418,300	470,000	410,910	0	508	0	0	5.515	6.440	MJSD	2,232	22,906	05/15/2007	06/01/2067
553086-AC-3	MMI CAPITAL TRUST I				2FE	4,300,296	118.3190	4,555,282	3,850,000	4,111,766	0	(20,859)	0	0	7.625	6.600	JD	13,047	293,563	01/06/2006	12/15/2027
59156R-BS-6	METLIFE INC			2	2FE	3,525,000	126.0000	3,780,000	3,000,000	3,425,503	0	(16,127)	0	0	9.250	7.600	AO	63,979	277,500	12/08/2010	04/08/2038
69352P-AC-7	PPL CAPITAL FUNDING INC	LS		2	2FE	4,611,418	86.5000	4,498,000	5,200,000	4,629,070	0	7,115	0	0	5.468	6.270	MJSD	1,580	252,698	05/31/2018	03/30/2067
92276M-20-4	VENTAS REALTY LP				2FE	624,895	24.2000	695,750	28,750	631,440	0	1,440	0	0	5.450	6.440	MJSD	1,741	39,172	12/19/2013	03/15/2043
677879-CE-6	OIL INSURANCE LTD 144A		D	1	2FE	19,090,000	96.0000	21,681,600	22,585,000	19,212,602	0	86,968	0	0	5.785	7.020	MJSD	7,259	1,435,333	12/09/2008	01/01/9999
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						87,174,928	XXX	91,851,857	85,988,750	85,156,110	0	(167,025)	0	0	XXX	XXX	XXX	1,660,171	5,620,318	XXX	XXX
4899999. Total - Hybrid Securities						87,174,928	XXX	91,851,857	85,988,750	85,156,110	0	(167,025)	0	0	XXX	XXX	XXX	1,660,171	5,620,318	XXX	XXX
92911U-AA-6	VOYA_16-2A		D	4	1FE	2,712,500	100.3940	2,723,209	2,712,500	2,712,500	0	0	0	0	3.989	10.360	JAJO	22,245	95,940	06/07/2016	07/19/2028
92911U-AC-2	VOYA_16-2A		D	4	1FE	486,250	97.1010	472,155	486,250	486,250	0	0	0	0	4.549	13.350	JAJO	4,547	19,959	06/07/2016	07/19/2028
92911U-AE-8	VOYA_16-2A		D	4	1FE	267,750	99.5950	266,667	267,750	267,750	0	0	0	0	5.349	17.700	JAJO	2,944	13,162	06/07/2016	07/19/2028
92911U-AG-3	VOYA_16-2A		D	4	3AM	280,214	99.4170	283,339	285,000	294,595	0	13,243	0	0	6.699	14.840	JAJO	3,925	16,065	04/27/2018	07/19/2028
92912V-AN-5	VOYA_14-2A		D	4	1FE	3,012,000	99.3340	2,991,961	3,012,000	3,012,000	0	0	0	0	3.698	4.020	JAJO	23,520	97,521	03/31/2017	04/17/2030
92912V-AQ-8	VOYA_14-2A		D	4	1FE	401,000	97.6640	391,634	401,000	401,000	0	0	0	0	4.098	4.450	JAJO	3,470	14,610	03/31/2017	04/17/2030
92912V-AS-4	VOYA_14-2A		D	4	1FE	252,000	97.2430	245,052	252,000	252,000	0	0	0	0	4.898	5.300	JAJO	2,606	11,225	03/31/2017	04/17/2030
92912V-AU-9	VOYA_14-2A		D	4	3AM	813,759	96.2760	783,688	814,000	817,402	0	2,582	0	0	5.998	6.400	JAJO	10,309	32,265	04/27/2018	04/17/2030
92912V-AW-5	VOYA_14-2A		D	4	1FE	136,000	95.3430	129,667	136,000	136,000	0	0	0	0	3.860	3.910	JAJO	1,108	5,250	03/31/2017	04/17/2030
92913B-AG-3	VOYA_14-2A		D	4	4AM	603,343	93.0320	561,917	604,000	606,371	0	1,868	0	0	8.748	9.360	JAJO	11,156	34,825	04/27/2018	04/17/2030
92913B-AJ-7	VOYA_14-2A		D	4	4AM	234,163	89.7560	223,495	249,000	239,852	0	5,034	0	0	10.148	11.720	JAJO	5,335	16,731	04/27/2018	04/17/2030
92913B-AL-2	VOYA_14-2A		D	4	4AM	245,700	46.5020	126,953	273,000	255,125	77,217	2,939	0	0	0.000	8.700	JAJO	0	18,929	03/31/2017	04/17/2030
92914N-AJ-0	VOYA_15-1A		D	4	1FE	3,520,000	98.0920	3,452,849	3,520,000	3,520,000	0	0	0	0	3.344	3.650	JAJO	24,527	87,804	12/12/2017	01/18/2029
92914N-AL-5	VOYA_15-1A		D	4	1FE	604,000	96.8950	585,251	604,000	604,000	0	0	0	0	3.694	4.030	JAJO	4,649	16,834	12/12/2017	01/18/2029
92914N-AN-1	VOYA_15-1A		D	4	1FE	403,000	93.6300	377,331	403,000	403,000	0	0	0	0	4.144	4.510	JAJO	3,480	12,748	12/12/2017	01/18/2029
92914N-AQ-4	VOYA_15-1A		D	4	2AM	298,512	90.2300	269,790	299,000	298,642	0	130	0	0	4.794	5.220	JAJO	2,987	10,766	04/27/2018	01/18/2029
92914Q-AG-9	VOYA_15-1A		D	4	3AM	235,436	91.1840	216,106	237,000	236,712	0	1,799	0	0	8.094	8.750	JAJO	3,997	15,324	12/12/2017	01/18/2029
92914Q-AJ-3	VOYA_15-1A		D	4	4AM	113,964	90.7650	107,103	118,000	114,792	0	1,160	0	0	10.094	11.490	JAJO	2,482	9,603	12/12/2017	01/18/2029
92914R-BC-5	VOYA_14-4A		D	4	1FE	7,964,800	94.3860	7,550,912	8,000,000	7,970,556	0	5,756	0	0	4.526	5.020	JAJO	79,462	89,568	07/10/2018	07/14/2031
92915C-AN-4	VOYA_16-1A		D	4	1FE	13,750	99.9820	13,748	13,750	13,750	0	0	0	0	3.069	3.380	JAJO	86	271	01/23/2018	01/20/2031
92915C-AQ-7	VOYA_16-1A		D	4	1FE	3,596,000	97.8760	3,519,635	3,596,000	3,596,000	0	0	0	0	3.539	3.830	JAJO	25,806	83,019	01/23/2018	01/20/2031
92915C-AS-3	VOYA_16-1A		D	4	1FE	700,000	95.6280	669,402	700,000	700,000	0	0	0	0	3.769	4.090	JAJO	5,350	17,305	01/23/2018	01/20/2031
92915C-AU-8	VOYA_16-1A		D	4	1FE	438,000	92.7180	406,107	438,000	438,000	0	0	0	0	4.269	4.620	JAJO	3,792	12,386	01/23/2018	01/20/2031
92915C-AW-4	VOYA_16-1A		D	4	2AM	312,000	89.6430	279,689	312,000	312,000	0	0	0	0	5.119	5.550	JAJO	3,239	10,708	01/23/2018	01/20/2031
92915D-AA-0	VOYA_16-2A		D	4	5AM	160,251	99.9670	172,144	172,200	212,431	0	51,092	0	0	9.399	71.190	JAJO	3,327	15,536	06/07/2016	07/19/2028
92915E-AG-5	VOYA_16-1A		D	4	3AM	255,000	86.5140	220,611	255,000	255,000	0	0	0	0	7.719	8.320	JAJO	3,991	13,467	01/23/2018	01/20/2031
92915H-AS-2	VOYA_16-3A		D	4	1FE	2,000,000	95.0080	1,900,166	2,000,000	2,000,000	0	0	0	0	4.687	5.090	JAJO	16,666	0	10/23/2018	10/18/2031
92915K-AC-0	VOYA_16-3A		D	4	1FE	552,720	71.7600	421,953	588,000	517,836	71,266	(28,788)	0	0	0.000	8.240	JAJO	0	66,071	09/28/2016	10/18/2027
92915P-AF-2	INGIM_14-1A		D	4	1FE	41,250	99.9990	41,250	41,250	41,250	0	0	0	0	3.074	3.420	JAJO	264	624	03/29/2018	04/18/2031
92915P-AH-8	INGIM_14-1A		D	4	1FE	3,160,000	97.4430	3,079,202	3,160,000	3,160,000	0	0	0	0	3.434	3.750	JAJO	22,611	53,552	03/29/2018	04/18/2031
92915P-AK-1	INGIM_14-1A		D	4	1FE	368,000	97.2740	357,971	368,000	368,000	0	0	0	0	3.694	4.040	JAJO	2,833	6,723	03/29/2018	04/18/2031
92915P-AM-7	INGIM_14-1A		D	4	1FE	658,000	96.7690	636,744	658,000	658,000	0	0	0	0	3.944	4.310	JAJO	5,407	12,857	03/29/2018	04/18/2031
92915P-AP-0	INGIM_14-1A		D	4	1FE	319,000	93.2700	297,532	319,000	319,000	0	0	0	0	4.344	4.740	JAJO	2,887	6,882	03/29/2018	04/18/2031
92915P-AR-6	INGIM_14-1A		D	4	2AM	354,000	90.5890	320,688	354,000	354,000	0	0	0	0	5.244	5.700	JAJO	3,868	9,256	03/29/2018	04/18/2031
92915Q-AA-1	VOYA_17-3A		D	4	1FE	27,500	99.9910	27,498	27,500	30,587	0	0	0	0	3.269	(15.780)	JAJO	182	989	06/13/2017	07/20/2030
92915Q-AC-7	VOYA_17-3A		D	4	1FE	3,178,000	98.7790	3,139,216	3,178,000	3,178,000	0	0	0	0	3.699	3.990	JAJO	23,837	125,631	06/13/2017	07/20/2030
92915Q-AE-3	VOYA_17-3A		D	4	1FE	316,000	98.0050	309,699	316,000	316,000	0	0	0	0	3.819	4.130	JAJO	2,447	12,984	06/13/2017	07/20/2030
92915Q-AG-8	VOYA_17-3A		D	4	1FE	647,000	98.5060	637,340	647,000	647,000	0	0	0	0	4.239	4.580	JAJO	5,561	30,109	06/13/2017	07/20/2030
92915Q-AJ-2	VOYA_17-3A		D	4	1FE	328,000	96.5600	316,719	328,000	328,000	0	0	0	0	4.819	5.190	JAJO	3,205	17,732	06/13/2017	07/20/2030
92915Q-AL-7	VOYA_17-3A		D	4	3AM	845,416	96.1710	809,766	842,000	845,849	0	433	0	0	6.019	6.380	JAJO	10,277	37,958	04/27/2018	07/20/2030

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
92915T-AA-5	VOYA_16-4A		D	4	1FE	4,698,000	99.8260	4,689,840	4,698,000	4,698,000	0	0	0	0	3.929	4.030	JAJO	37,430	163,483	11/17/2016	07/20/2029
92915T-AC-1	VOYA_16-4A		D	4	1FE	545,500	99.2240	541,269	545,500	545,500	0	0	0	0	4.319	4.430	JAJO	4,777	21,144	11/17/2016	07/20/2029
92915T-AE-7	VOYA_16-4A		D	4	1FE	294,500	95.8820	282,372	294,500	294,500	0	0	0	0	3.740	3.760	JAJO	2,172	11,014	11/17/2016	07/20/2029
92915T-AG-2	VOYA_16-4A		D	4	1FE	514,000	99.9750	513,874	514,000	514,000	0	0	0	0	4.969	5.110	JAJO	5,179	23,329	11/17/2016	07/20/2029
92915T-AJ-6	VOYA_16-4A		D	4	2AM	345,500	99.4440	343,580	345,500	345,500	0	0	0	0	6.619	6.850	JAJO	4,637	21,493	11/17/2016	07/20/2029
92915U-AA-2	VOYA CLO LTD VOYA_17-2A		D	4	1FE	27,300	100.4180	27,414	27,300	27,300	0	0	0	0	3.386	3.700	JAJO	200	1,003	05/02/2017	06/07/2030
92915U-AB-0	VOYA CLO LTD VOYA_17-2A		D	4	1FE	3,357,000	98.6770	3,312,597	3,357,000	3,357,000	0	0	0	0	3.646	3.970	JAJO	26,521	137,674	05/02/2017	06/07/2030
92915U-AC-8	VOYA CLO LTD VOYA_17-2A		D	4	1FE	701,000	98.2290	688,585	701,000	701,000	0	0	0	0	4.146	4.520	JAJO	6,298	33,568	05/02/2017	06/07/2030
92915U-AD-6	VOYA CLO LTD VOYA_17-2A		D	4	1FE	355,000	96.5650	342,807	355,000	355,000	0	0	0	0	4.786	5.190	JAJO	3,681	20,123	05/02/2017	06/07/2030
92915U-AE-4	VOYA CLO LTD VOYA_17-2A		D	4	3AM	342,330	97.1290	332,182	342,000	342,471	0	141	0	0	6.136	6.600	JAJO	4,547	23,902	04/27/2018	06/07/2030
92915U-AF-1	VOYA CLO LTD VOYA_17-2A		D	4	1FE	91,000	96.1720	87,517	91,000	91,000	0	0	0	0	3.780	3.830	JAJO	726	4,663	05/02/2017	06/07/2030
92915W-AC-4	VOYA_16-4A		D	4	3AM	424,035	96.6210	434,796	450,000	448,231	0	19,533	0	0	9.119	18.020	JAJO	8,321	39,462	11/17/2016	07/20/2029
92915X-AD-0	VOYA CLO LTD VOYA_17-2A		D	4	3AM	211,460	91.2900	199,014	218,000	214,627	0	1,906	0	0	8.456	9.440	JAJO	3,994	23,358	05/02/2017	06/07/2030
92915X-AE-8	VOYA CLO LTD VOYA_17-2A		D	4	3AM	1,278,140	71.9110	1,039,127	1,445,000	1,324,743	12,234	17,670	0	0	0.000	14.270	JAJO	0	111,235	04/27/2018	06/07/2030
92916M-AA-9	VOYA_17-1A		D	4	1FE	2,912,048	98.8980	2,879,983	2,912,048	2,912,048	0	0	0	0	3.698	4.010	JAJO	22,739	94,285	03/10/2017	04/17/2030
92916M-AB-7	VOYA_17-1A		D	4	1FE	546,009	97.6730	533,306	546,009	546,009	0	0	0	0	4.048	4.400	JAJO	4,667	19,616	03/10/2017	04/17/2030
92916M-AC-5	VOYA_17-1A		D	4	1FE	295,755	96.3690	285,016	295,755	295,755	0	0	0	0	4.748	5.140	JAJO	2,965	12,724	03/10/2017	04/17/2030
92916M-AD-3	VOYA_17-1A		D	4	3AM	402,454	94.9100	382,732	403,254	405,056	0	1,484	0	0	5.778	6.150	JAJO	4,920	17,793	04/27/2018	04/17/2030
92916M-AE-1	VOYA_17-1A		D	4	1FE	338,525	100.1030	338,876	338,525	338,525	0	0	0	0	3.398	3.750	JAJO	2,429	9,931	03/10/2017	04/17/2030
92916N-AA-7	VOYA_17-1A		D	4	4AM	525,944	91.9340	482,976	525,349	528,019	0	1,260	0	0	8.548	9.090	JAJO	9,481	29,581	04/27/2018	04/17/2030
92916N-AB-5	VOYA_17-1A		D	4	4AM	1,078,105	68.4590	897,327	1,310,747	1,154,049	0	88,481	0	0	0.000	14.090	JAJO	0	76,294	04/27/2018	04/17/2030
92916P-AA-2	VOYA_17-3A		D	4	4AM	581,157	92.3570	538,442	583,000	584,190	0	1,991	0	0	8.669	9.260	JAJO	10,248	37,755	04/27/2018	07/20/2030
92916P-AC-8	VOYA_17-3A		D	4	4AM	485,000	89.1030	432,151	485,000	485,000	0	0	0	0	0.000	12.980	JAJO	0	53,030	06/13/2017	07/20/2030
92916Q-AA-0	VOYA_17-4A		D	4	1FE	3,249,000	98.2580	3,192,402	3,249,000	3,249,000	0	0	0	0	3.596	3.890	JAJO	25,316	90,896	10/30/2017	10/15/2030
92916Q-AB-8	VOYA_17-4A		D	4	1FE	246,000	97.3960	239,595	246,000	246,000	0	0	0	0	3.736	4.030	JAJO	1,991	7,144	10/30/2017	10/15/2030
92916Q-AC-6	VOYA_17-4A		D	4	1FE	655,000	96.3570	631,142	655,000	655,000	0	0	0	0	3.936	4.250	JAJO	5,586	20,182	10/30/2017	10/15/2030
92916Q-AD-4	VOYA_17-4A		D	4	1FE	214,000	92.6300	198,230	214,000	214,000	0	0	0	0	4.236	4.560	JAJO	1,964	7,163	10/30/2017	10/15/2030
92916Q-AE-2	VOYA_17-4A		D	4	3AM	401,597	92.2120	370,695	402,000	402,080	0	483	0	0	5.386	5.830	JAJO	4,691	15,787	04/27/2018	10/15/2030
92916Q-AF-9	VOYA_17-4A		D	4	1FE	125,000	92.6300	115,789	125,000	125,000	0	0	0	0	4.236	4.560	JAJO	1,147	4,184	10/30/2017	10/15/2030
92916U-AA-1	VOYA_17-4A		D	4	3AM	246,000	92.8370	228,381	246,000	246,000	0	0	0	0	8.736	9.440	JAJO	4,656	18,152	10/30/2017	10/15/2030
92916U-AB-9	VOYA_17-4A		D	4	3AM	496,237	81.9600	425,375	519,000	512,901	4,410	11,269	0	0	0.000	14.300	JAJO	0	55,478	10/30/2017	10/15/2030
92916W-AA-7	INGIM_13-2A		D	4	1FE	3,967,000	97.2620	3,858,403	3,967,000	3,967,000	0	0	0	0	3.459	3.730	JAJO	25,926	76,598	03/15/2018	04/25/2031
92916W-AC-3	INGIM_13-2A		D	4	1FE	384,000	96.0690	368,906	384,000	384,000	0	0	0	0	3.889	4.200	JAJO	2,821	8,378	03/15/2018	04/25/2031
92916W-AE-9	INGIM_13-2A		D	4	1FE	384,000	96.0690	368,906	384,000	384,000	0	0	0	0	3.889	4.200	JAJO	2,821	8,378	03/15/2018	04/25/2031
92916W-AG-4	INGIM_13-2A		D	4	1FE	374,000	92.8110	347,115	374,000	374,000	0	0	0	0	4.339	4.690	JAJO	3,066	9,141	03/15/2018	04/25/2031
92916W-AJ-8	INGIM_13-2A		D	4	2AM	339,000	90.0850	305,391	339,000	339,000	0	0	0	0	5.239	5.650	JAJO	3,355	10,066	03/15/2018	04/25/2031
92916Y-AA-3	INGIM_13-2A		D	4	3AM	246,510	88.5020	220,372	249,000	247,579	0	1,069	0	0	8.089	8.800	JAJO	3,805	11,533	03/15/2018	04/25/2031
92916Y-AC-9	INGIM_13-2A		D	4	4AM	117,500	87.9490	109,937	125,000	118,257	0	757	0	0	10.339	12.220	JAJO	2,441	7,430	03/15/2018	04/25/2031
92916Y-AE-5	VOYA_13-2		D	4	6*	397,095	45.4340	352,573	776,000	352,573	(40,743)	(3,778)	0	0	0.000	(1.710)	JAJO	0	682	03/15/2018	04/25/2031
92917A-AA-4	VOYA_18-1A		D	4	1FE	5,599,000	98.4610	5,512,859	5,599,000	5,599,000	0	0	0	0	3.399	3.710	JAJO	39,127	100,369	02/23/2018	04/19/2031
92917A-AC-0	VOYA_18-1A		D	4	1FE	932,000	95.6090	891,083	932,000	932,000	0	0	0	0	3.749	4.090	JAJO	7,183	18,483	02/23/2018	04/19/2031
92917A-AE-6	VOYA_18-1A		D	4	1FE	815,000	92.7070	755,566	815,000	815,000	0	0	0	0	4.249	4.620	JAJO	7,119	18,382	02/23/2018	04/19/2031
92917A-AG-1	VOYA_18-1A		D	4	2AM	555,000	91.7350	509,134	555,000	555,000	0	0	0	0	5.049	5.480	JAJO	5,761	14,935	02/23/2018	04/19/2031
92917B-AA-2	VOYA_18-1A		D	4	3AM	362,000	86.0520	311,510	362,000	362,000	0	0	0	0	7.649	8.270	JAJO	5,692	14,866	02/23/2018	04/19/2031
92917B-AC-8	VOYA_18-1A		D	4	6*	869,465	91.2850	822,481	901,000	822,481	(62,710)	15,726	0	0	0.000	15.410	JAJO	0	77,304	02/23/2018	04/19/2031
92917C-AA-0	INGIM_13-1A		D	4	1FE	34,375	99.9990	34,375	34,375	34,375	0	0	0	0	3.036	3.380	JAJO	226	883	09/29/2017	10/15/2030
92917C-AE-2	INGIM_13-1A		D	4	1FE	3,298,000	98.6260	3,252,685	3,298,000	3,298,000	0	0	0	0	3.646	3.980	JAJO	26,055	105,071	09/29/2017	10/15/2030
92917C-AG-7	INGIM_13-1A		D	4	1FE	319,000	97.9420	312,437	319,000	319,000	0	0	0	0	3.786	4.140	JAJO	2,617	10,615	09/29/2017	10/15/2030
92917C-AJ-1	INGIM_13-1A		D	4	1FE	532,000	97.2290	517,261	532,000	532,000	0	0	0	0	3.986	4.350	JAJO	4,595	18,778	09/29/2017	10/15/2030
92917C-AL-6	INGIM_13-1A		D	4	1FE	346,000	93.5730	323,763	346,000	346,000	0	0	0	0	4.336	4.730	JAJO	3,251	13,437	09/29/2017	10/15/2030
92917C-AN-2	INGIM_13-1A		D	4	3AM	352,171	92.1870	324,499	352,000	352,333	0	162	0	0	5.386	5.820	JAJO	4,108	16,432	04/27/2018	10/15/2030
92917D-AA-8	INGIM_13-1A		D	4	3AM	224,580	94.0050	214,333	228,000	226,914	0	1,806	0	0	8.916	9.720	JAJO	4,405	19,413	09/29/2017	10/15/2030
92917E-AA-6	INGIM_14-1A		D	4	3AM	208,000	90.5300	188,303	208,000	208,000	0	0	0	0	8.444	9.130	JAJO	3,659	8,822	03/29/2018	04/18/2031
92917E-AC-2	INGIM_14-1A		D	4	4AM	122,880	91.7090	117,389	128,000	123,608	0	728	0	0	10.794	12.390	JAJO	2,879	6,958	03/29/2018	04/18/2031
92917J-AA-5	VOYA_18-2A		D	4	1FE	4,988,000	97.3890	4,857,768	4,988,000	4,988,000	0	0	0	0	3.374	3.730	JAJO	90,692	0	05/17/2018	07/15/2031
92917J-AC-1	VOYA_18-2A		D	4	1FE	417,000	97.2090	405,364	417,000	417,000	0	0	0	0	3.624	4.010	JAJO	8,144	0	05/17/2018	07/15/2031
92917J-AE-7	VOYA_18-2A		D	4	1FE	915,000	96.7110	884,914	915,000	915,000	0	0	0	0	3.924	4.320	JAJO	19,349	0	05/17/2018	07/15/2031

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 Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
92917J-AJ-6	VOYA_18-2A		D	4	1FE	499,000	92.7720	462,936	499,000	499,000	0	0	0	0	4.224	4.650	JAJO	11,359	0	05/17/2018	07/15/2031
92917J-AN-7	VOYA_18-2A		D	4	2AM	499,000	89.9590	448,897	499,000	499,000	0	0	0	0	5.124	5.590	JAJO	13,779	0	05/17/2018	07/15/2031
92917T-AA-3	VOYA_18-2A		D	4	3AM	312,000	86.1460	268,778	312,000	312,000	0	0	0	0	7.624	8.290	JAJO	12,818	0	05/17/2018	07/15/2031
92917T-AC-9	VOYA_18-2A		D	4	4AM	138,700	87.3580	127,544	146,000	138,977	0	277	0	0	9.664	11.460	JAJO	7,599	0	05/17/2018	07/15/2031
92917T-AE-5	VOYA_18-2A		D	4	6*	679,680	92.8790	657,585	708,000	657,585	(69,886)	47,791	0	0	0.000	15.770	JAJO	0	0	05/17/2018	07/15/2031
5299999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities						96,063,830	XXX	92,476,618	97,118,062	96,195,436	(8,212)	266,004	0	0	XXX	XXX	XXX	894,320	2,935,589	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						96,063,830	XXX	92,476,618	97,118,062	96,195,436	(8,212)	266,004	0	0	XXX	XXX	XXX	894,320	2,935,589	XXX	XXX
6099999. Subtotal - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
46071V-AA-6	INTERSERVE PLC		D	1	3PL	7,131,832	95.0000	6,775,240	7,131,832	7,131,832	0	0	0	0	11.553	11.550	MJSD	4,577	516,787	05/31/2018	09/30/2021
6399999. Subtotal - Bonds - Bank Loans - Issued						7,131,832	XXX	6,775,240	7,131,832	7,131,832	0	0	0	0	XXX	XXX	XXX	4,577	516,787	XXX	XXX
00737B-AB-1	ADS TACTICAL INC -TL			1	4FE	4,851,020	94.3750	4,624,394	4,900,020	4,872,900	0	12,257	0	0	8.552	8.690	MON	4,656	496,895	12/30/2016	07/26/2023
01168B-AU-5	ALASKA COMMUNICATIONS LLC TL			1	4PL	3,880,875	95.2500	3,762,375	3,950,000	3,906,828	0	16,164	0	0	9.522	9.940	MON	5,224	361,455	03/28/2017	03/13/2023
30676J-AC-2	FALMOUTH HOLDINGS GROUP CO - TL			1	3PL	4,100,326	95.2500	3,925,186	4,120,930	4,121,672	0	730	0	0	9.272	9.330	MON	5,307	369,082	12/17/2015	12/11/2021
45938B-AB-3	INTERNATIONAL CRUISE & EXCURSION G			1	4Z	4,728,240	94.7500	4,525,260	4,776,000	4,730,756	0	2,673	0	0	7.722	8.000	MON	5,123	179,786	08/03/2018	06/09/2025
48770T-AJ-2	KELLERMEYER BERGENSONS SERVICES LL			1	4FE	796,005	99.7500	796,005	798,000	796,093	0	92	0	0	7.441	7.630	MON	5,213	547	12/07/2018	10/29/2021
50706U-AF-2	LAGO RESORT & CASINO LLC - TL			1	5FE	3,871,000	95.2500	3,762,375	3,950,000	3,912,172	0	11,474	0	0	11.886	12.440	MON	6,521	480,300	03/21/2016	03/07/2022
68218X-AC-6	ON LOCATION EVENTS LLC - TL			1	3PL	513,496	96.7500	500,547	517,361	515,728	0	2,429	0	0	8.000	8.110	FMAN	3,759	55,775	01/02/2018	09/29/2021
68218X-AF-9	ON LOCATION EVENTS LLC - TL			1	3PL	1,388,886	96.7500	1,353,862	1,399,340	1,392,510	0	3,879	0	0	8.303	8.470	FMAN	35,773	82,934	01/02/2018	09/29/2021
70466#-AA-4	POLYMER SOLUTIONS GROUP			1	4	2,972,261	95.5000	2,838,509	2,972,261	2,972,261	0	0	0	0	8.769	8.760	MON	21,299	239,227	02/01/2018	06/30/2021
78423X-AB-8	SH130 CONCESSION CO LLC			1	2FE	3,482,947	100.0740	3,485,525	3,482,947	3,482,947	0	0	0	0	5.397	5.390	MON	2,089	71,431	08/08/2018	06/05/2020
94847A-AB-3	WEDGEWOOD VILLAGE PHARMACY LLC			1	4PL	3,949,158	94.5000	3,770,550	3,990,000	3,953,451	0	4,387	0	0	7.350	7.700	MON	4,073	133,266	07/16/2018	07/17/2023
BINORM-Q6-6	PSKW LLC - TL			1	3FE	3,521,810	95.2500	3,419,905	3,590,452	3,566,994	0	14,584	0	0	10.645	11.020	MON	5,309	360,237	05/16/2018	12/31/2021
BINOZS-V1-9	ISLAND MEDICAL MANAGEMENT HOLDINGS - TL			1	3FE	2,473,544	88.2500	2,221,078	2,516,802	2,484,616	0	13,243	0	0	8.844	9.350	MON	21,552	194,725	04/27/2018	09/01/2022
BIN186-6T-2	META SPECIAL AEROSPACE LLC			1	4Z	995,000	99.5000	995,000	1,000,000	995,117	0	117	0	0	7.740	8.000	MJSD	3,870	0	12/14/2018	11/16/2022
C7236#-AA-2	PET SUPERMARKET INC - TL			1	2PL	7,165,221	94.8750	6,862,111	7,232,791	7,200,407	0	9,557	0	0	7.896	8.150	MON	150,783	433,151	04/27/2018	07/05/2022
6499999. Subtotal - Bonds -Bank Loans - Acquired						48,689,789	XXX	46,842,682	49,196,904	48,904,452	0	91,586	0	0	XXX	XXX	XXX	280,551	3,458,811	XXX	XXX
6599999. Subtotal -Bank Loans						55,821,621	XXX	53,617,922	56,328,736	56,036,284	0	91,586	0	0	XXX	XXX	XXX	285,128	3,975,598	XXX	XXX
7799999. Total - Issuer Obligations						11,196,555,980	XXX	11,255,325,784	10,888,834,533	11,142,816,000	3,360,000	(10,764,271)	5,577,204	(5,322,024)	XXX	XXX	XXX	133,037,099	492,631,658	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						1,162,953,102	XXX	1,163,069,523	906,763,725	1,090,610,847	1,027	(45,771,436)	4,957,960	0	XXX	XXX	XXX	4,572,129	107,749,260	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						677,413,970	XXX	676,662,890	694,151,014	679,987,587	11,127	24,882	0	0	XXX	XXX	XXX	2,364,992	23,013,560	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						221,264,745	XXX	215,573,474	222,251,407	220,865,892	(417,485)	266,359	0	0	XXX	XXX	XXX	1,838,024	6,171,012	XXX	XXX
8199999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Bank Loans						55,821,621	XXX	53,617,922	56,328,736	56,036,284	0	91,586	0	0	XXX	XXX	XXX	285,128	3,975,598	XXX	XXX
8399999 - Total Bonds						13,314,009,418	XXX	13,364,249,593	12,768,329,415	13,190,316,610	2,954,669	(56,152,880)	10,535,164	(5,322,024)	XXX	XXX	XXX	142,097,372	633,541,088	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	NAIC Designation and Administrative Symbol/ Market Indicator	
CUSIP Identification	Description	Code	Foreign	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 (Amortization) 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		Date Acquired
003009-2#-3	ABERDEEN ASIA PACIFIC INC FND MRPS			108,000.000	25.00	0.000	2,700,000	24.727	2,670,516	2,700,000	29,081	111,375	0	0	0	0	0	0	P1U	06/27/2013
045412-2#-9	ASSET ALLIANCE CORP PRVT			10,064.580	0.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	P4U	05/13/2013
070038-11-8	DRANTEZ / BMI PRVT			7,218.000	100.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	P3U	03/01/1995
092578-12-5	BLACKSTONE/GSO STRATEGIC CREDIT FD			2,350.000	1,000.00	0.000	2,350,000	965.569	2,269,087	2,350,000	15,082	82,579	0	0	0	0	0	0	P1U	07/27/2016
09258*-12-6	BLACKSTONE/GSO LG-SHT CRED INC FD			1,150.000	1,000.00	0.000	1,150,000	965.569	1,110,404	1,150,000	7,380	40,613	0	0	0	0	0	0	P1U	07/27/2016
18469P-3#-5	CLEARBRIDGE ENERGY MLP OPPOR FUND			2.000	100,000.00	0.000	200,000	97,776.100	195,552	200,000	666	8,140	0	0	0	0	0	0	P1U	03/26/2015
18469P-4#-4	CLEARBRIDGE ENERGY MLP OPPOR FUND			3.000	100,000.00	0.000	300,000	96,922.500	290,768	300,000	999	12,780	0	0	0	0	0	0	P1U	03/26/2015
18469Q-3#-3	CLEARBRIDGE ENERGY MLP TOT RET FND			1.000	100,000.00	0.000	100,000	97,776.100	97,776	100,000	333	4,070	0	0	0	0	0	0	P1U	03/26/2015
18469Q-4#-2	CLEARBRIDGE ENERGY MLP TOT RET FND			2.000	100,000.00	0.000	200,000	96,922.500	193,845	200,000	666	8,520	0	0	0	0	0	0	P1U	03/26/2015
23325P-2#-0	DNP SELECT INCOME FUND INC			71.000	100,000.00	0.000	7,100,000	100,960.000	7,168,221	7,100,000	63,368	282,108	0	0	0	0	0	0	P1U	02/19/2014
29364@-10-7	ENTERGY UTILITY HOLDING CO			12,600.000	1,000.00	0.000	12,743,861	1,032.740	13,012,549	12,743,861	42,000	916,875	0	0	0	0	0	0	P2U	05/31/2018
29364@-12-3	ENTERGY UTILITY HOLDING CO			18,000.000	1,000.00	0.000	18,000,000	1,010.350	18,186,354	18,000,000	313,875	0	0	0	0	0	0	0	P2U	11/28/2018
33765A-20-2	FIRSTAR REALTY LLC 144A			15,000.000	1,000.00	0.000	12,042,150	1,125.000	16,875,000	12,042,150	59,167	1,331,250	0	0	0	0	0	0	P2U	05/28/2002
486606-5#-9	KAYNE ANDERSON KYN FUND			40,000.000	25.00	0.000	1,000,000	24.707	988,280	1,000,000	3,496	40,600	0	0	0	0	0	0	P1U	04/30/2014
486606-6#-8	KAYNE ANDERSON KYN			28,000.000	25.00	0.000	700,000	24.223	678,244	700,000	2,327	27,020	0	0	0	0	0	0	P1U	10/29/2014
486606-7#-7	KAYNE ANDERSON KYN FUND			242,000.000	25.00	0.000	6,048,646	24.190	5,853,980	6,048,646	16,940	202,860	0	0	0	0	0	0	P1U	05/31/2018
48661E-4*-6	KAYNE ANDERSON KMF FUND			45,500.000	25.00	0.000	1,137,500	24.707	1,124,169	1,137,500	3,977	46,183	0	0	0	0	0	0	P1U	04/30/2014
48661E-5*-5	KAYNE ANDERSON MIDSTREAM/ENERGY FU			94,000.000	25.00	0.000	2,350,000	25.201	2,368,894	2,350,000	6,580	79,837	0	0	0	0	0	0	P1U	09/07/2016
89147L-2#-6	TORTOISE ENERGY INFRASTRUCTURE MRPS			270,000.000	10.00	0.000	2,700,000	9.774	2,638,980	2,700,000	58,345	54,000	0	0	0	0	0	0	P1U	12/17/2014
89147L-3#-5	TORTOISE ENERGY INFRASTRUCTURE MRPS			200,000.000	10.00	0.000	2,000,000	9.758	1,951,600	2,000,000	46,776	44,000	0	0	0	0	0	0	P1U	12/17/2014
007924-50-9	AEGON NV		D	120,000.000	25.00	0.000	1,076,400	18.840	2,260,800	1,076,400	5,667	122,334	0	0	0	0	0	0	P2L	11/17/2005
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							73,898,557	XXX	79,935,019	73,898,557	676,725	3,415,144	0	0	0	0	0	0	XXX	XXX
8999999 - Total Preferred Stocks							73,898,557	XXX	79,935,019	73,898,557	676,725	3,415,144	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
045412-98-8	ASSET ALLIANCE CORP			30,465.000	0	0.000	0	0	0	0	0	0	0	0	0	L	06/30/2008
313408-10-5	FEDERAL HOME LOAN BANK - DES MOINE PRVT	RF		100,000.000	10,000,000	100.000	10,000,000	10,000,000	0	268,836	0	0	0	0	0	U	05/18/2009
843690-10-8	SOUTHERN RY MOBILE & OHIO PRVT			2,800.000	203,000	72.500	203,000	203,000	0	0	0	0	0	0	0	U	05/20/2013
BINOYZ-B7-3	COSO GEOTHERMAL POWER HOLDINGS			212.814	3,402,257	15,987.000	3,402,257	3,402,257	0	0	0	0	0	0	0	U	05/31/2018
G36516-10-7	GORTMULLAN HOLDINGS LTD		D	69,841.000	0	0.000	0	0	0	0	0	0	0	0	0	U	12/02/2011
G49105-13-6	INTERSERVE PLC		B	911,090.140	9,111	0.010	9,111	616,832	0	0	0	(581,275)	0	(581,275)	(26,446)	U	04/30/2018
G72168-19-4	PREMIER OIL PLC			758,815.970	194,105	0.256	194,105	0	0	0	0	(184,219)	0	(184,219)	0	U	07/28/2017
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					13,808,473	XXX	13,808,473	14,222,089	0	268,836	0	(765,494)	0	(765,494)	(26,446)	XXX	XXX
066293-10-1	RELIASTAR LIFE INSURANCE COMPANY OF NEW YORK			1,377,863.000	278,748,732	202.305	278,748,732	283,016,428	0	0	0	6,062,403	0	6,062,403	0		10/21/2003
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					278,748,732	XXX	278,748,732	283,016,428	0	0	0	6,062,403	0	6,062,403	0	XXX	XXX
92913T-33-1	VOYA EMERGING MARKETS IDX CL S			300.000	3,213	10.710	3,213	3,000	0	82	0	(660)	0	(660)	0	U	12/19/2011
92913T-70-3	VOYA RUSSELL LRGCAP VALUE IND CL A			165.176	3,360	20.340	3,360	3,177	0	31	0	(459)	0	(459)	0	U	05/11/2018
92913T-87-7	VOYA RUSSELL LRGCAP GROWTH IND CL A			122.166	4,053	33.180	4,053	3,088	0	27	0	(229)	0	(229)	0	U	05/11/2018
92914J-50-6	VOYA SOLUTION 2020 PORTFOLIO CL T			300.885	3,565	11.850	3,565	3,011	0	244	0	(418)	0	(418)	0	U	08/04/2014
92914J-55-5	VOYA SOLUTION 2030 PORT CL T			302.226	4,177	13.820	4,177	3,030	0	322	0	(665)	0	(665)	0	U	08/04/2014
92914J-61-3	VOYA SOLUTION 2040 PORT T			301.131	4,282	14.220	4,282	3,016	0	414	0	(861)	0	(861)	0	U	09/04/2014
92914J-67-0	VOYA SOLUTION 2050 PORT CL T			302.270	4,422	14.630	4,422	3,033	0	582	0	(834)	0	(834)	0	U	08/04/2014
92914L-28-7	VOYA SOLUTION 2060 PORTFOLIO CL T			324.760	3,378	10.400	3,378	3,287	0	0	0	(619)	0	(619)	0	U	08/03/2018
9299999. Subtotal - Mutual Funds					30,450	XXX	30,450	24,642	0	1,702	0	(4,745)	0	(4,745)	0	XXX	XXX
9799999 - Total Common Stocks					292,587,655	XXX	292,587,655	297,263,159	0	270,538	0	5,292,164	0	5,292,164	(26,446)	XXX	XXX
9899999 - Total Preferred and Common Stocks					366,486,212	XXX	372,522,674	371,161,716	676,725	3,685,682	0	5,292,164	0	5,292,164	(26,446)	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 13 , the total $ value (included in Column 8) of all such issues $ 3,635,707

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
36217Q-FN-0	GNMA 30YR		05/31/2018	EOI CONVERSION		657	655	5
36220H-S7-6	GNMA 30YR		05/31/2018	DIRECT		306	305	3
36220U-NW-7	GNMA 30YR		05/31/2018	ADJUST		3,358	3,348	28
880591-EJ-7	TENN VALLEY AUTHORITY		05/31/2018	TRANSFER IN		3,037,833	2,500,000	24,410
0599999. Subtotal - Bonds - U.S. Governments						3,042,154	2,504,308	24,446
05674R-AB-0	BAHRAIN KINGDOM OF (GOVERNMENT)	D	05/31/2018	CITIGROUP GLOBAL MARKETS INC		211,200	220,000	5,465
05965M-AA-1	BANCO DEL ESTADO DE CHILE	D	05/31/2018	TRANSFER IN		423,406	425,000	5,124
06428J-AA-7	BANK OF CHINA (HONG KONG) LTD	D	09/11/2018	CITIGROUP GLOBAL MARKETS INC		3,350,000	3,350,000	0
105756-BB-5	BRAZIL (FEDERATIVE REPUBLIC OF)	D	05/31/2018	TRANSFER IN		124,688	105,000	3,128
105756-BR-0	BRAZIL (FEDERATIVE REPUBLIC OF)	D	05/31/2018	VARIOUS		179,000	200,000	4,469
105756-BW-9	BRAZIL FEDERATIVE REPUBLIC OF (GO	D	05/31/2018	DEUTSCHE BANK SECURITIES, INC.		237,615	292,000	5,029
195325-AU-9	COLOMBIA 11.75% 2/20	D	05/31/2018	HSBC SECURITIES (USA) INC.		1,654,813	1,450,000	44,960
195325-BM-6	COLOMBIA (REPUBLIC OF)	D	05/31/2018	VARIOUS		1,250,952	1,128,000	25,525
195325-DP-7	COLOMBIA (REPUBLIC OF)	D	10/04/2018	J.P. MORGAN SECURITIES, INC.		3,303,787	3,325,000	0
200447-AC-4	COMISION FEDERAL DE ELECTRICIDAD	D	05/31/2018	TRANSFER IN		198,275	206,000	3,521
21987B-AS-7	CORPORACION NACIONAL DEL COBRE DE	D	05/31/2018	HSBC SECURITIES (USA) INC.		127,988	125,000	1,688
21987B-AU-2	CORPORACION NACIONAL DEL COBRE DE	D	05/31/2018	TRANSFER IN		204,750	200,000	704
226775-AD-6	CROATIA (REPUBLIC OF)	D	05/31/2018	DEUTSCHE BANK SECURITIES, INC.		317,250	300,000	3,506
25714P-DZ-8	DOMINICAN REPUBLIC (GOVERNMENT)	D	07/12/2018	J.P. MORGAN SECURITIES, INC.		960,000	960,000	0
29245J-AF-9	EMPRESA NACIONAL DEL PETROLEO ENAP	D	05/31/2018	TRANSFER IN		91,350	90,000	2,066
29245J-AH-5	EMPRESA NACIONAL DEL PETROLEO ENAP	D	05/31/2018	TRANSFER IN		588,000	600,000	2,188
29245J-AJ-1	EMPRESA NACIONAL DEL PETROLEO ENAP	D	05/31/2018	CITIGROUP GLOBAL MARKETS INC		510,791	550,000	6,589
29245J-AL-6	EMPRESA NACIONAL DEL PETROLEO ENAP	D	10/30/2018	CITIGROUP GLOBAL MARKETS INC		2,148,173	2,150,000	0
296464-AA-8	ESKOM HOLDINGS LTD	D	05/31/2018	VARIOUS		1,108,031	1,115,000	22,261
30216J-AC-9	EXPORT-IMPORT BANK OF INDIA	D	01/25/2018	BARCLAYS CAPITAL INC		3,833,050	3,840,000	0
344593-AA-6	FONDO MIVIVIENDA SA	D	05/31/2018	VARIOUS		164,688	170,000	1,983
455780-AT-3	INDON 8 1/2 10/12/35	D	05/31/2018	VARIOUS		2,287,339	1,653,000	18,734
455780-BK-1	INDONESIA REPUBLIC OF (GOVERNMENT	D	05/31/2018	VARIOUS		699,823	706,000	2,574
455780-CH-7	INDONESIA (REPUBLIC OF)	D	12/03/2018	DEUTSCHE BANK SECURITIES, INC.		2,030,869	2,036,000	0
48667Q-AK-1	KAZMUNAYGAS NATIONAL CO JSC	D	05/31/2018	TRANSFER IN		183,250	200,000	767
48667Q-AQ-8	NK KAZMUNAYGAZ AO	D	04/17/2018	CITIGROUP GLOBAL MARKETS INC		4,800,000	4,800,000	0
48667Q-AR-6	NK KAZMUNAYGAZ AO	D	04/17/2018	CITIGROUP GLOBAL MARKETS INC		2,700,000	2,700,000	0
48668J-AA-8	NATSIONAL NYI HOLDING KAZAGRO AO	D	05/31/2018	J.P. MORGAN SECURITIES, INC.		289,920	300,000	231
536878-AF-8	REPUBLIC OF LITHUANIA	D	05/31/2018	TRANSFER IN		1,080,700	1,010,000	14,091
536878-AG-6	LITHUANIA (REPUBLIC OF)	D	05/31/2018	VARIOUS		2,448,079	2,223,000	48,682
69369E-AD-1	PERTAMINA (PERSERO) PT	D	05/31/2018	BARCLAYS CAPITAL INC		194,988	190,000	855
698299-AD-6	PANAMA (REPUBLIC OF)	D	05/31/2018	TRANSFER IN		352,950	260,000	3,846
698299-AS-3	PANAMA 9.375% 1/16/2023	D	05/31/2018	OPPENNHEIMER(BLACK ROCK)		226,186	185,000	6,456
698299-AW-4	PANAMA (REPUBLIC OF)	D	05/31/2018	VARIOUS		1,680,180	1,366,000	31,524
698299-BB-9	PANAMA REPUBLIC OF (GOVERNMENT)	D	05/31/2018	BANK OF AMERICA SECURITIES LLC		280,500	300,000	1,111
698299-BH-6	PANAMA REPUBLIC OF (GOVERNMENT)	D	04/09/2018	DEUTSCHE BANK SECURITIES, INC.		1,911,725	1,920,000	0
715638-AU-6	PERU (THE REPUBLIC OF)	D	05/31/2018	VARIOUS		1,705,905	1,362,000	18,833
715638-BM-3	PERU REPUBLIC OF (GOVERNMENT)	D	05/31/2018	VARIOUS		873,595	758,000	1,540
71568P-AG-4	PERUSAHAAN LISTRIK NEGARA (PERSERO	D	10/18/2018	HSBC SECURITIES (USA) INC.		4,910,598	4,960,000	0
71568P-AH-2	PERUSAHAAN LISTRIK NEGARA (PERSERO	D	10/18/2018	HSBC SECURITIES (USA) INC.		8,817,218	8,880,000	0
71654Q-AX-0	PETROLEOS MEXICANOS	D	05/31/2018	TRANSFER IN		76,997	75,000	1,490
71654Q-AZ-5	PETROLEOS MEXICANOS	D	05/31/2018	TRANSFER IN		223,680	240,000	7,713
71654Q-BB-7	PETROLEOS MEXICANOS	D	05/31/2018	HSBC SECURITIES (USA) INC.		653,250	650,000	11,091
71654Q-BE-1	PETROLEOS MEXICANOS	D	05/31/2018	TRANSFER IN		246,443	295,000	6,941
71654Q-BV-3	PETROLEOS MEXICANOS	D	05/31/2018	VARIOUS		111,479	120,000	1,913
71654Q-BW-1	PETROLEOS MEXICANOS	D	05/31/2018	HSBC SECURITIES (USA) INC.		349,313	375,000	5,953
71657Y-AD-4	PETRO CO TRIN/TOBAGO LTD 144A	D	05/31/2018	J.P. MORGAN SECURITIES, INC.		531,218	517,000	14,982
716743-AD-1	PETRONAS CAPITAL LTD 144A	D	05/31/2018	VARIOUS		979,816	958,000	15,228
718286-AP-2	PHILIPPINE (REPUBLIC OF)	D	05/31/2018	JEFFERIES & COMPANY, INC.		119,319	85,000	1,856
718286-BK-2	PHILIPPINES (REPUBLIC OF)	D	05/31/2018	CITIGROUP GLOBAL MARKETS INC		304,875	300,000	4,500
74727P-AW-1	QATAR (STATE OF)	D	04/12/2018	DEUTSCHE BANK SECURITIES, INC.		3,376,948	3,400,000	0
74727P-AX-9	QATAR (STATE OF)	D	04/12/2018	DEUTSCHE BANK SECURITIES, INC.		4,285,939	4,300,000	0
760942-AZ-5	URUGUAY ORIENTAL REPUBLIC OF (GOV	D	05/31/2018	HSBC SECURITIES (USA) INC.		46,240	45,000	596
760942-BB-7	URUGUAY (ORIENTAL REPUBLIC OF)	D	05/31/2018	HSBC SECURITIES (USA) INC.		91,575	90,000	361
760942-BD-3	URUGUAY (ORIENTAL REPUBLIC OF)	D	04/12/2018	HSBC SECURITIES (USA) INC.		4,935,650	5,000,000	0
78307A-DB-6	RUSSIAN FEDERATION (GOVERNMENT)	D	05/31/2018	TRANSFER IN		1,022,500	1,000,000	4,444
78307A-DE-0	RUSSIAN FEDERATION (GOVERNMENT)	D	05/31/2018	TRANSFER IN		619,500	600,000	5,250
78307A-DH-3	RUSSIAN FEDERATION (GOVERNMENT)	D	05/31/2018	DEUTSCHE BANK SECURITIES, INC.		212,250	200,000	2,415
80413T-AG-4	SAUDI INTERNATIONAL BOND	D	04/10/2018	CITIGROUP GLOBAL MARKETS INC		6,935,110	7,000,000	0
80413T-AH-2	SAUDI INTERNATIONAL BOND	D	04/10/2018	GOLDMAN SACHS & CO		9,943,200	10,000,000	0

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
80413T-AJ-8	SAUDI INTERNATIONAL BOND	D	04/10/2018	HSBC SECURITIES (USA) INC.		3,423,910	3,500,000	0
831588-AB-4	SLOVAK REPUBLIC (GOVERNMENT)	D	05/31/2018	TRANSFER IN		218,925	210,000	255
836205-AN-4	REPUBLIC OF SOUTH AFRICA	D	05/31/2018	TRANSFER IN		770,534	749,000	9,269
900123-AW-0	TURKEY (REPUBLIC OF)	D	05/31/2018	HSBC SECURITIES (USA) INC.		440,630	420,000	9,895
900123-AY-6	TURKEY (REPUBLIC OF)	D	05/31/2018	CITIGROUP GLOBAL MARKETS INC		202,388	210,000	2,928
900123-CB-4	TURKEY REPUBLIC OF (GOVERNMENT)	D	09/19/2018	J.P. MORGAN SECURITIES, INC.		6,536,250	9,000,000	188,906
91086Q-BB-3	MEXICO (UNITED MEXICAN STATES)	D	05/31/2018	TRANSFER IN		1,364,562	1,476,000	15,970
91822C-AA-6	VEB FINANCE PLC	D	05/31/2018	HSBC SECURITIES (USA) INC.		227,150	220,000	5,376
AR6492-46-6	CNAC HK FINBRIDGE CO LTD	D	06/12/2018	CITIGROUP GLOBAL MRKTS INC - DO NOT USE		2,987,700	3,000,000	38,438
AR7902-43-0	RUSSIAN FEDERATION	D	03/16/2018	VTB CAPITAL PLC		3,718,794	3,800,000	0
EF1243-77-5	INDONESIA (REPUBLIC OF)	D	05/31/2018	TRANSFER IN		976,928	706,000	8,001
EG1787-98-5	INDON 6 5/8 02/17/37	D	05/31/2018	TRANSFER IN		594,006	505,000	9,572
EI1085-89-9	INDONESIA (REPUBLIC OF)	D	05/31/2018	TRANSFER IN		680,961	653,000	8,206
EI6144-28-7	CROATIA (REPUBLIC OF)	D	05/31/2018	TRANSFER IN		216,788	205,000	2,396
EI8600-34-4	NAMIBIA REPUBLIC OF (GOVERNMENT)	D	05/31/2018	VARIOUS		425,775	420,000	1,733
EI8937-41-5	QATAR STATE OF (GOVERNMENT)	D	05/31/2018	BARCLAYS CAPITAL INC		219,500	200,000	4,153
EI8970-97-8	EMPRESA NACIONAL DEL PETROLEO ENAP	D	05/31/2018	VARIOUS		558,250	550,000	12,627
EJ4730-55-6	MOROCCO (KINGDOM OF)	D	05/31/2018	VARIOUS		705,881	705,000	14,076
EJ5266-39-4	REPUBLIC OF COLUMBIA	D	05/31/2018	DEUTSCHE BANK SECURITIES, INC.		268,969	285,000	1,559
EJ5310-19-2	FONDO MIVIVIENDA SA	D	02/27/2018	VARIOUS		5,200,392	5,280,000	15,913
1099999. Subtotal - Bonds - All Other Governments						123,265,227	123,954,000	721,456
130179-KK-9	CALIFORNIA EDL FACS AUTH REV		10/23/2018	WELLS FARGO		556,059	620,000	1,586
13080S-TQ-7	CALIFORNIA STATEWIDE CMNTYS DE		05/09/2018	MORGAN STANLEY		2,550,000	2,550,000	0
20281P-KT-8	COMMONWEALTH FING AUTH PA REV		01/11/2018	RBC		400,000	400,000	0
451295-A2-5	IDAHO HEALTH FACS AUTH REV		09/20/2018	WELLS FARGO		1,564,601	1,550,000	9,726
49127K-CE-8	KENTUCKY ECONOMIC DEV FIN AUTH		01/23/2018	BANK OF AMERICA		513,672	510,000	1,944
49127K-CF-5	KENTUCKY ECONOMIC DEV FIN AUTH		01/23/2018	BANK OF AMERICA		513,652	510,000	1,994
49127K-CH-1	KENTUCKY ECONOMIC DEV FIN AUTH		01/23/2018	BANK OF AMERICA		514,039	510,000	2,068
49127K-CJ-7	KENTUCKY ECONOMIC DEV FIN AUTH		01/23/2018	BANK OF AMERICA		513,621	510,000	2,078
646136-XS-5	NEW JERSEY ST TRANSN TR FD AUTH		02/02/2018	WELLS FARGO		2,876,655	2,550,000	20,786
64972C-3W-1	NEW YORK N Y CITY HSG DEV CORP		06/13/2018	BANK OF AMERICA		1,550,000	1,550,000	0
64972C-6K-4	NEW YORK N Y CITY HSG DEV CORP		11/01/2018	VARIOUS		2,167,675	2,170,000	1,852
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						13,719,974	13,430,000	42,034
312939-WA-5	FGOLD 30YR		05/31/2018	TRANSFER IN		163,571	152,948	637
313399-AL-1	FHLMC_2344 QO		05/31/2018	UBS		462,100	516,555	1,492
3133T4-2T-2	FHLMC_1705 FA		06/15/2018	CITIGROUP GLOBAL MARKETS INC		483,057	471,947	267
3133TD-PX-8	FSPC_T-11		01/02/2018	CAPITALIZED INTEREST		0	1,089	0
3133TN-WV-2	FHLMC_2232 S		05/31/2018	BEAR, STERNS SECURITIES CORP		3,254	0	158
3133TP-TY-5	FHLMC_2254 S		05/31/2018	BEAR, STERNS SECURITIES CORP		9,090	0	135
31358S-DV-0	FNMA_00-17 SB		06/15/2018	CITIGROUP GLOBAL MARKETS INC		66,197	0	2,484
31359E-GD-7	FNMA_93-179 VP		05/31/2018	TRANSFER FROM SCHEDULE BA		99,388	80,176	1,169
31359N-6Q-9	FNMA_97-23 PA		05/31/2018	EOI CONVERSION		8,802	8,028	67
31364H-J8-1	FNSTR_265 2		04/01/2018	CAPITALIZED INTEREST		0	2	0
3136A4-DX-4	FNMA_12-24		05/31/2018	CITIGROUP GLOBAL MARKETS INC		648,722	0	3,336
3136A4-HK-8	FNMA_12-20		05/31/2018	J.P. MORGAN SECURITIES, INC.		1,539,579	0	10,163
3136A5-NH-5	FNMA_12-35		06/15/2018	CITIGROUP GLOBAL MARKETS INC		489,399	0	10,470
3136A5-QN-9	FNMA_12-33		06/15/2018	CITIGROUP GLOBAL MARKETS INC		746,295	0	15,845
3136A6-TY-0	FNMA_12-63		06/15/2018	CITIGROUP GLOBAL MARKETS INC		950,057	0	19,991
3136A8-NN-6	FNMA_12-100		05/30/2018	NATIONAL ALLIANCE CAPITAL MANAGEMENT		23,846	0	201
3136A9-ZR-2	FNMA_12-126		05/31/2018	MORGAN STANLEY & CO. INC.		1,902,599	2,510,760	854
3136AD-MY-2	FNMA_13-30F		05/31/2018	NATIONAL ALLIANCE CAPITAL MANAGEMENT		527,741	803,000	0
3136AE-JU-2	FNMA_13-58		05/31/2018	NATIONAL ALLIANCE CAPITAL MANAGEMENT		170,006	0	436
3136AF-RV-8	FNMA_13-73		05/31/2018	BANK OF AMERICA SECURITIES LLC		3,531,555	0	14,109
3136AN-3D-7	FNMA_15-34		05/31/2018	PERFORMANCE TRUST CAPITAL PARTNERS		2,909,821	0	63,622
3136AQ-4A-5	FNMA_16-6		02/13/2018	BANK OF AMERICA SECURITIES LLC		3,596,041	0	55,336
3136AR-4K-1	FNMA_16-26		05/31/2018	KGS ALPHA CAPITAL MARKETS LP		3,393,900	5,489,067	0
3136AS-HL-3	FNMA_16-24		05/31/2018	PERFORMANCE TRUST CAPITAL PARTNERS		1,994,926	0	37,967
3136AU-AH-4	FNMA_16-82		10/19/2018	BANK OF AMERICA SECURITIES LLC		3,023,243	0	83,390
3136AU-MG-3	FNMA_16-90		05/31/2018	WACHOVIA CAPITAL MARKETS LLC		2,330,294	0	12,067
3136AW-FD-4	FNMA_17-33		05/22/2018	MORGAN STANLEY & CO. INC.		13,582,740	0	118,135
3136AX-3P-8	FNMA_17-81		04/27/2018	CITIGROUP GLOBAL MARKETS INC		8,323,205	0	38,554
3136B1-JA-3	FNMA_18-15		11/01/2018	BANK OF AMERICA SECURITIES LLC		4,051,978	0	38,538
3136FC-A6-3	FNSTR_366 8		05/31/2018	BANK OF AMERICA		238,808	0	5,209
3137AU-B3-2	FHLMC_4103		06/15/2018	CITIGROUP GLOBAL MARKETS INC		1,663,069	0	6,342

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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
3137B0-N9-1	FHLMC_4176		05/31/2018	BARCLAYS CAPITAL INC		581,128	0	18,598
3137B1-HX-3	FHLMC_4193		06/15/2018	CITIGROUP GLOBAL MARKETS INC		1,262,024	1,261,221	1,157
3137B2-JN-1	FHLMC_4217		08/03/2018	HFD NOMURA SECURITIES INC		56,318	77,147	138
3137BB-2P-4	FHLMC_4338		12/01/2018	CAPITALIZED INTEREST		554,985	554,985	0
3137BJ-5H-2	FHLMC_4476		05/31/2018	BANK OF AMERICA SECURITIES LLC		2,665,494	0	54,671
3137BP-NT-2	FHLMC_4580		05/31/2018	BANK OF AMERICA SECURITIES LLC		3,374,270	0	47,850
3137BR-PF-6	FHLMC_4604		05/31/2018	MORGAN STANLEY & CO. INC.		2,295,078	0	32,589
3137F5-RN-1	FHLMC_4795		04/20/2018	KGS ALPHA CAPITAL MARKETS LP		11,730,469	0	106,745
3137GA-DJ-3	FHLMC_3721		05/31/2018	VARIOUS		1,300,893	0	18,472
3138LD-T9-4	FNMA 30YR MULTI		03/20/2018	HFD NOMURA SECURITIES INC		521,373	532,544	1,204
3138LJ-4W-7	FNMA 30YR MULTI		01/22/2018	HFD NOMURA SECURITIES INC		1,277,378	1,293,139	3,078
3138LL-6Q-3	FNMA 30YR MULTI		03/20/2018	HFD NOMURA SECURITIES INC		3,750,892	3,918,980	8,358
3138LL-J5-5	FNMA >7 YR BALLOON MULTI		01/22/2018	HFD NOMURA SECURITIES INC		141,991	140,000	347
31392C-P9-9	FNMA_02-34 S		05/31/2018	GOLDMAN SACHS CO		27,254	0	246
31393C-ZC-0	FNMA_03-46 T		05/31/2018	TRANSFER IN		110,512	101,284	506
31393D-NX-5	FNMA_03-67 WA		05/31/2018	SALOMON SMITH BARNEY		289,075	210,647	588
31393J-C8-9	FHLMC_2551 NS		06/15/2018	CITIGROUP GLOBAL MARKETS INC		981,717	823,175	1,221
31393T-5J-1	FNMA_03-116 SA		06/15/2018	CITIGROUP GLOBAL MARKETS INC		209,360	184,845	1,267
31393T-VC-7	FNMA_03-102 TS		06/15/2018	CITIGROUP GLOBAL MARKETS INC		702,504	351,631	9,556
31393U-CF-8	FNMA_03-126 IB		05/31/2018	SALOMON SMITH BARNEY		13,341	0	55
31393U-ZG-1	FNMA_03-131 SK		06/15/2018	CITIGROUP GLOBAL MARKETS INC		531,929	464,235	3,959
31393X-BH-9	FNMA_04-12 ES		06/15/2018	CITIGROUP GLOBAL MARKETS INC		531,465	487,296	3,513
31393Y-Q4-0	FNMA_04-46 ST		06/15/2018	CITIGROUP GLOBAL MARKETS INC		236,095	0	5,587
31394B-QX-5	FNMA_04-92 SD		06/15/2018	CITIGROUP GLOBAL MARKETS INC		824,523	741,884	5,316
31394D-FH-8	FNMA_05-29 SD		05/31/2018	CITI GROUP		105,279	0	759
31394E-ST-6	FNMA_05-59 UA		05/31/2018	CITI GROUP		1,594,215	1,152,517	3,016
31394F-DV-4	FNMA_05-74 DI		05/31/2018	BARCLAYS CAPITAL INC		105,720	0	350
31394K-KV-5	FHLMC_2682 SB		06/15/2018	CITIGROUP GLOBAL MARKETS INC		281,905	244,575	332
31394U-L2-6	FNMA_05-106 PK		06/15/2018	CITIGROUP GLOBAL MARKETS INC		82,242	69,736	691
31394U-QF-2	FNMA_05-100 S		06/15/2018	CITIGROUP GLOBAL MARKETS INC		930,526	0	21,007
31394X-DP-8	FHLMC_2781 SA		06/15/2018	CITIGROUP GLOBAL MARKETS INC		694,106	591,204	834
31395D-AP-4	FNMA_06-31		05/31/2018	CANTOR FITZGERALD		1,401,681	0	7,410
31395D-PQ-6	FNMA_06-36 SA		06/15/2018	CITIGROUP GLOBAL MARKETS INC		65,566	44,846	746
31395D-UU-1	FNMA_06-50 KS		06/15/2018	CITIGROUP GLOBAL MARKETS INC		260,148	192,137	2,270
31395N-6U-6	FNMA_06-62 ST		05/31/2018	CITI GROUP		741,510	649,791	758
31395U-F6-3	FHLMC_2980		02/20/2018	AK CAPITAL LLC		9,734	0	58
31395V-2W-8	FHLMC_2990 JD		06/15/2018	CITIGROUP GLOBAL MARKETS INC		71,270	69,415	112
31395W-TB-3	FHLMC_3006 YS		06/15/2018	CITIGROUP GLOBAL MARKETS INC		287,798	222,462	433
31396J-LJ-2	FHLMC_3122B PT		05/31/2018	BARCLAYS CAPITAL INC		135,036	0	2,109
31396K-JY-9	FNMA_06-72 TN		06/15/2018	CITIGROUP GLOBAL MARKETS INC		521,841	0	12,559
31396K-N2-4	FNMA_06-81 QS		06/15/2018	CITIGROUP GLOBAL MARKETS INC		821,273	0	17,330
31396V-A5-7	FNMA_07-46 SD		02/22/2018	AK CAPITAL LLC		302,834	0	756
31396V-LW-6	FNMA_07-28		06/15/2018	CITIGROUP GLOBAL MARKETS INC		4,746,542	4,746,897	10,005
31396V-RN-0	FNMA_07-36 SI		05/31/2018	UBS		626,823	0	3,302
31396V-SY-5	FNMA_07-39		05/31/2018	BANK OF AMERICA SECURITIES LLC		2,083,627	0	9,809
31396Y-C4-2	FNMA_08-15		05/31/2018	DEUTSCHE BANK SECURITIES, INC.		1,312,978	1,029,364	2,116
31396Y-UW-0	FNMA_08-11 SA		06/15/2018	CITIGROUP GLOBAL MARKETS INC		259,524	0	6,252
31397C-GH-6	FHLMC_3240		10/24/2018	CITIGROUP GLOBAL MARKETS INC		1,965,546	0	22,686
31397H-DT-2	FHLMC_3318 HS		06/15/2018	CITIGROUP GLOBAL MARKETS INC		87,080	0	541
31397N-MG-7	FNMA_09-11 PO		06/15/2018	CITIGROUP GLOBAL MARKETS INC		220,704	276,045	0
31397N-UG-8	FNMA_09-19D TD		05/31/2018	TRANSFER IN		62,502	57,549	240
31397W-4B-8	FHLMC_3460 AY		05/31/2018	TRANSFER IN		2,418,659	2,296,676	9,569
31397W-ZL-2	FHLMC_3485		05/31/2018	VARIOUS		843,395	0	10,982
31397Y-6W-6	FHLMC_3480 BE		05/31/2018	TRANSFER IN		594,813	551,451	2,527
31398J-W7-4	FHLMC_3578 GO		06/15/2018	CITIGROUP GLOBAL MARKETS INC		1,892,435	2,273,351	0
31398R-LT-0	FNMA_10-65		06/15/2018	CITIGROUP GLOBAL MARKETS INC		4,840,767	4,683,392	24,786
31398T-6S-5	FNMA_10-108 BC		05/31/2018	TRANSFER IN		29,951	29,950	100
38373V-4L-1	GNMA_02-76 S		05/31/2018	SALOMON SMITH BARNEY		38,305	0	1,527
383742-J6-1	GNMA_08-32 SW		05/31/2018	BARCLAYS		923,874	0	10,283
38374C-DT-5	GNMA_03-75 SA		06/15/2018	CITIGROUP GLOBAL MARKETS INC		1,171,762	942,648	1,266
38374E-6P-7	GNMA_04-7 SB		06/15/2018	CITIGROUP GLOBAL MARKETS INC		450,025	404,731	411
38374F-K4-5	GNMA_04-17 QS		06/15/2018	CITIGROUP GLOBAL MARKETS INC		807,102	699,915	718
38374M-WX-3	GNMA_06-7 SI		05/31/2018	VARIOUS		791,260	0	7,264
38374M-ZL-6	GNMA_06-10		05/31/2018	CITIGROUP GLOBAL MARKETS INC		493,917	0	4,228
38375B-GQ-9	GNMA_10-H24		08/01/2018	CAPITALIZED INTEREST		38,308	0	0

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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
38375B-JL-7	GNMA_10-H27		12/01/2018	CAPITALIZED INTEREST		33,608	0	0
38375J-RW-7	GNMA_07-8 SK		06/15/2018	CITIGROUP GLOBAL MARKETS INC		3,199,444	2,373,609	0
38375U-JW-1	GNMA_14-H12		07/01/2018	CAPITALIZED INTEREST		45,631	0	0
38375U-SH-4	GNMA_14-H22		12/01/2018	CAPITALIZED INTEREST		374,867	0	0
38376C-ZA-0	GNMA_09-76		05/31/2018	MORGAN STANLEY & CO. INC.		1,139,737	0	14,058
38376G-2S-8	GNMA_11-103		12/01/2018	CAPITALIZED INTEREST		41,189	41,189	0
38376G-3S-7	GNMA_11-119		05/31/2018	KGS ALPHA CAPITAL MARKETS LP		212,859	0	4,178
38376G-4U-1	GNMA_11-121		12/01/2018	CAPITALIZED INTEREST		27,713	27,713	0
38376G-W5-5	GNMA_11-86		12/01/2018	CAPITALIZED INTEREST		39,524	39,524	0
38376K-YF-2	GNMA_09-87		05/31/2018	KGS ALPHA CAPITAL MARKETS LP		302,079	0	3,364
38376U-Q2-8	GNMA_17-68		11/07/2018	BMO CAPITAL MARKETS		5,438,109	0	95,411
38376V-RR-0	GNMA_10-26F WS		06/15/2018	CITIGROUP GLOBAL MARKETS INC		469,093	0	0
38377L-AV-0	GNMA_10-116G		05/31/2018	J.P. MORGAN SECURITIES, INC.		294,149	0	4,405
38377N-MM-3	GNMA_10-151		05/31/2018	KGS ALPHA CAPITAL MARKETS LP		708,909	0	7,972
38377R-MF-9	GNMA_10-160 SP		05/31/2018	UBS SECURITIES LLC		79,279	0	2,549
38377V-LP-9	GNMA_11-51		05/31/2018	BANK OF AMERICA SECURITIES LLC		123,488	0	5,052
38378B-AP-4	GNMA_11-164		12/01/2018	CAPITALIZED INTEREST		29,487	29,487	0
38378B-AX-7	GNMA_11-161		12/01/2018	CAPITALIZED INTEREST		15,950	15,950	0
38378B-CP-2	GNMA_12-2		12/01/2018	CAPITALIZED INTEREST		16,268	16,268	0
38378B-DK-2	GNMA_12-19		12/01/2018	CAPITALIZED INTEREST		15,616	15,616	0
38378B-EQ-8	GNMA_12-28		12/01/2018	CAPITALIZED INTEREST		14,660	14,660	0
38378B-SW-0	GNMA_12-46		12/01/2018	CAPITALIZED INTEREST		15,363	15,363	0
38378B-YH-6	GNMA_12-86		12/01/2018	CAPITALIZED INTEREST		32,124	32,124	0
38378J-MX-7	GNMA_13-37		10/26/2018	BMO CAPITAL MARKETS		1,563,401	0	18,619
38378K-R8-4	GNMA_13-118		12/01/2018	CAPITALIZED INTEREST		48,389	48,389	0
38378N-3Z-4	GNMA_14-75		12/01/2018	CAPITALIZED INTEREST		48,538	48,538	0
38378N-DL-4	GNMA_13-145		12/01/2018	CAPITALIZED INTEREST		260,904	260,904	0
38378N-F8-1	GNMA_14-50		12/01/2018	CAPITALIZED INTEREST		262,711	262,711	0
38378N-HX-4	GNMA_13-179		12/01/2018	CAPITALIZED INTEREST		680,227	680,227	0
38378N-PS-6	GNMA_14-16		12/01/2018	CAPITALIZED INTEREST		351,359	351,359	0
38378N-TE-3	GNMA_14-14		12/01/2018	CAPITALIZED INTEREST		437,152	437,152	0
38378N-WJ-8	GNMA_14-17		12/01/2018	CAPITALIZED INTEREST		401,637	401,637	0
38378U-BM-8	GNMA_13-130		09/11/2018	MORGAN STANLEY & CO. INC.		3,614,326	0	45,157
38378V-W5-0	GNMA_13-117		06/15/2018	CITIGROUP GLOBAL MARKETS INC		5,626,061	5,228,810	0
38378W-FK-4	GNMA_13-114		05/31/2018	CITIGROUP GLOBAL MARKETS INC		845,645	0	11,127
38378W-T4-5	GNMA_13-129		05/31/2018	KGS ALPHA CAPITAL MARKETS LP		771,406	0	8,442
38378X-SZ-5	GNMA_14-150		12/01/2018	CAPITALIZED INTEREST		127,156	127,156	0
38379H-ZH-1	GNMA_14-185		05/31/2018	MORGAN STANLEY & CO. INC.		908,032	0	18,119
38379R-3T-8	GNMA_17-142		01/04/2018	JEFFERIES & COMPANY, INC.		395,505	420,000	280
38379R-6F-5	GNMA_17-146		12/01/2018	VARIOUS		1,920,996	2,384,374	5,088
38379R-CB-7	GNMA_15-188		12/01/2018	CAPITALIZED INTEREST		71,804	71,804	0
38379R-SK-0	GNMA_17-54		12/01/2018	CAPITALIZED INTEREST		93,089	93,089	0
38379R-VS-9	GNMA_17-71		12/01/2018	CAPITALIZED INTEREST		61,653	61,653	0
38379R-YD-9	GNMA_2017-69		12/01/2018	CAPITALIZED INTEREST		74,410	74,410	0
38379U-AH-9	GNMA_15-18		12/01/2018	CAPITALIZED INTEREST		43,032	43,032	0
38379U-NX-0	GNMA_16-52		12/01/2018	CAPITALIZED INTEREST		53,619	53,619	0
38379U-X2-7	GNMA_16-158		12/01/2018	CAPITALIZED INTEREST		211,386	211,386	0
38380M-CQ-2	GNMA_18-108		08/28/2018	JEFFERIES & COMPANY, INC.		7,720,833	8,752,693	21,882
38380T-6V-3	GNMA_17-192		02/09/2018	HFD NOMURA SECURITIES INC		8,701,244	0	155,151
3199999. Subtotal - Bonds - U.S. Special Revenues						173,979,595	65,039,683	1,486,991
00003#-AB-9	A&E TELEVISION NETWORKS LLC		05/31/2018	PRIVATE DIRECT		2,114,259	2,100,000	20,963
00003#-AC-7	A&E TELEVISION NETWORKS LLC		05/31/2018	PRIVATE DIRECT		604,392	600,000	6,237
00164V-AE-3	AMC NETWORKS INC		11/19/2018	VARIOUS		2,157,854	2,250,000	18,498
00168@-AB-2	ALS GROUP GENERAL PARTNERSHIP		05/31/2018	PRIVATE DIRECT		606,696	600,000	12,354
00440E-AW-7	ACE INA HOLDINGS INC		05/31/2018	MORGAN STANLEY & CO. INC.		3,016,116	2,900,000	9,812
00508X-AF-1	ACTUANT CORPORATION		05/31/2018	WACHOVIA CAPITAL MARKETS LLC		125,938	125,000	3,242
00750*-AA-0	ADVANTAGE CAPITAL ALABAMA PRVT		05/31/2018	DIRECT TRADES DONE WITH ISSUER		15,049	15,049	493
00774C-AB-3	AECOM		10/11/2018	VARIOUS		534,449	540,000	10,421
010392-FM-5	ALABAMA POWER COMPANY		05/31/2018	TRANSFER IN		1,048,456	1,100,000	10,313
01185*-AA-3	ALASKA VENTURES LLC		06/30/2018	CAPITALIZED INTEREST		264,729	264,729	0
019736-AE-7	ALLISON TRANSMISSION INC		10/10/2018	BANK OF AMERICA SECURITIES LLC		1,152,050	1,240,000	5,065
020002-AP-6	ALLSTATE CORPORATION (THE)		05/31/2018	CITI GROUP		590,459	500,000	14,122
02209S-AM-5	ALTRIA GROUP INC.		08/07/2018	CITIGROUP GLOBAL MRKTS INC - DO NOT USE		2,835,030	3,000,000	0
02378*-AA-8	AMERICAN AIRLINES 2017-2 CL C PTT		07/24/2018	PRIVATE DIRECT		1,300,000	1,300,000	0
02378L-AA-1	AMERICAN AIRLINES 2017-1 CL C PTT		07/24/2018	PRIVATE DIRECT		1,100,000	1,100,000	0

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025537-AM-3	AMERICAN ELECTRIC POWER COMPANY IN		11/28/2018	BARCLAYS - DO NOT USE		997,180	1,000,000	0
025816-BW-8	AMERICAN EXPRESS COMPANY		11/27/2018	KEYBANK CAPITAL MARKETS INC.		2,973,420	3,000,000	35,767
02666B-AC-0	AH4R_15-SFR2		04/27/2018	GOLDMAN SACHS & CO		250,031	240,000	0
026874-BS-5	AMERICAN INTERNATIONAL GROUP INC		05/31/2018	TRANSFER IN		1,010,000	800,000	2,907
026874-DK-0	AMERICAN INTERNATIONAL GROUP INC		03/19/2018	BANK OF AMERICA SECURITIES LLC		2,988,810	3,000,000	0
026874-DM-6	AMERICAN INTERNATIONAL GROUP INC		03/19/2018	US BANCORP		2,500,000	2,500,000	0
030288-B*-4	AMERICAN TRANSMISSION SYSTEMS INC		09/27/2018	JP MORGAN SECURITIES, LTD. - DO NOT USE		2,000,000	2,000,000	0
03028P-C*-5	AMERICAN TRANSMISSION COMPANY LLC		05/31/2018	PRIVATE DIRECT		1,544,790	1,500,000	13,205
03028P-C@-3	AMERICAN TRANSMISSION COMPANY LLC		05/31/2018	PRIVATE DIRECT		1,036,560	1,000,000	9,014
03028P-H#-6	AMERICAN TRANSMISSION COMPANY LLC		04/27/2018	PRIVATE DIRECT		7,100,000	7,100,000	0
03028P-H@-8	AMERICAN TRANSMISSION COMPANY LLC		04/27/2018	PRIVATE DIRECT		300,000	300,000	0
03040#-AJ-1	RWE AG PRVT		05/31/2018	RBS GREENWICH		3,266,415	2,900,000	8,442
03040W-AS-4	AMERICAN WATER CAPITAL CORP		08/06/2018	MIZUHO SECURITIES USA INC - DO NOT USE		1,999,620	2,000,000	0
03072S-GQ-2	AMSI_03-6 M2		09/25/2018	VARIOUS		516,791	516,698	408
03073E-AN-5	AMERISOURCEBERGEN CORPORATION		05/31/2018	TRANSFER IN		910,987	1,000,000	10,625
031162-AA-8	AMGEN INC		05/31/2018	TRANSFER IN		3,681,620	2,500,000	33,854
031162-BC-3	AMGEN INC.		05/31/2018	TRANSFER IN		3,455,478	3,000,000	36,417
032177-AE-7	AMSTED INDUSTRIES INC		05/31/2018	VARIOUS		125,000	125,000	1,319
032479-AD-9	ANADARKO FINANCE COMPANY		05/31/2018	TRANSFER IN		761,594	600,000	3,750
032510-AC-3	ANADARKO PETROLEUM CORP		05/31/2018	TRANSFER IN		2,300,742	2,000,000	26,178
032511-AY-3	ANADARKO PETROLEUM CORPORATION		05/31/2018	TRANSFER IN		2,826,636	2,400,000	32,680
035229-CG-6	ANHEUSER-BUSCH COMPANIES INC.		05/31/2018	BEAR STEARNS		1,254,085	1,000,000	25,689
035229-CM-3	ANHEUSER BUSCH		05/31/2018	MIZUHO SECURITIES USA INC		1,572,998	1,200,000	6,500
03522A-AD-2	ANHEUSER-BUSCH INBEV FINANCE INC		11/27/2018	CREDIT SUISSE SECS (USA) - DO NOT USE		1,415,895	1,500,000	17,946
035240-AL-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC		03/20/2018	DEUTSCHE BANK SECURITIES, INC.		1,984,320	2,000,000	0
035287-AH-4	ANIXTER INC		10/29/2018	WACHOVIA CAPITAL MARKETS LLC		1,500,000	1,500,000	0
03674X-AJ-5	ANTERO RESOURCES CORP		12/10/2018	VARIOUS		744,135	780,000	9,371
037735-BZ-9	APPALACHIAN POWER COMPANY		05/31/2018	TRANSFER IN		1,999,730	1,750,000	4,628
037833-BA-7	APPLE INC		05/31/2018	TRANSFER IN		3,147,714	3,500,000	37,567
037833-BH-2	APPLE INC		05/31/2018	VARIOUS		11,483,446	11,000,000	24,063
038522-AQ-1	ARAMARK SERVICES INC		10/19/2018	J.P. MORGAN SECURITIES, INC.		1,196,875	1,250,000	14,236
044209-AF-1	ASHLAND INC.		05/31/2018	VARIOUS		135,506	135,000	1,888
04774#-AA-0	ATLANTA FALCONS STADIUM CO LLC		05/31/2018	PRIVATE DIRECT		268,987	296,245	2,659
04774#-AB-8	ATLANTA FALCONS STADIUM CO LLC		05/31/2018	PRIVATE DIRECT		179,325	197,497	1,773
053611-AJ-8	AVERY DENNISON CORPORATION		11/29/2018	BANK OF AMERICA SECURITIES LLC		1,990,000	2,000,000	0
05369A-AD-3	AVIATION CAPITAL GROUP LLC		07/25/2018	MIZUHO SECURITIES USA INC		5,425,035	5,500,000	0
05491U-BJ-6	BBCMS_18-C2		12/04/2018	BARCLAYS CAPITAL INC		1,483,508	1,500,000	3,934
05523G-AL-5	BAMLL_16-ISQR		02/16/2018	BANK OF AMERICA SECURITIES LLC		4,907,156	5,100,000	10,218
05525Q-AA-5	BAMLL_14-FRR8		04/04/2018	PERFORMANCE TRUST CAPITAL PARTNERS		3,193,846	3,850,000	1,183
05526D-AR-6	BAT CAPITAL CORP		08/08/2018	THE SEAPORT GROUP LLC - DO NOT USE		1,963,760	2,000,000	22,460
05526Q-AJ-5	BAMLL_15-200P		08/08/2018	CREDIT SUISSE SECURITIES (USA) LLC		7,533,836	7,780,000	7,227
05526V-AG-0	BAMLL_15-FR11		04/04/2018	PERFORMANCE TRUST CAPITAL PARTNERS		4,158,328	4,600,000	1,746
05566S-AA-1	BURLINGTON NORTHERN AND SANTA FE R		05/31/2018	TRANSFER IN		540,506	524,427	9,569
056057-AN-2	BX_18-BIOA		03/02/2018	CITIGROUP GLOBAL MARKETS INC		4,970,195	5,000,000	0
05606#-AA-1	BIF III HOLTWOOD LLC		02/15/2018	PRIVATE DIRECT		5,300,000	5,300,000	0
056083-AL-2	BXP_17-GM		04/03/2018	MORGAN STANLEY & CO. INC.		5,492,102	5,800,000	2,207
058498-AR-7	BALL CORP		05/31/2018	BANK OF AMERICA SECURITIES LLC		108,019	105,000	1,108
060352-AX-9	BANK_17-BNK6		05/31/2018	BANK OF AMERICA SECURITIES LLC		121,236	200,000	443
06051G-HG-7	BANK OF AMERICA CORP		02/28/2018	BANK OF AMERICA SECURITIES LLC		5,000,000	5,000,000	0
06051G-HM-4	BANK OF AMERICA CORP		07/18/2018	BANK OF AMERICA SECURITIES LLC		5,000,000	5,000,000	0
06406R-AF-4	BANK OF NEW YORK MELLON CORP		01/22/2018	CITIGROUP GLOBAL MARKETS INC		249,875	250,000	0
06539L-BG-4	BANK_18-BN13		07/23/2018	WACHOVIA CAPITAL MARKETS LLC		1,002,416	1,000,000	130
06541K-AJ-7	BANK_18-BN12		05/15/2018	BANK OF AMERICA SECURITIES LLC		300,140	400,000	967
06541K-BF-4	BANK_18-BN12		08/21/2018	BANK OF AMERICA SECURITIES LLC		7,483,143	7,500,000	23,084
070101-D#-4	BASIN ELECTRIC POWER COOPERATIVE		05/31/2018	STONECASTLE SECURITIES LLC		212,192	200,000	897
070101-F#-2	BASIN ELECTRIC POWER COOPERATIVE I		05/31/2018	PRIVATE DIRECT		2,763,488	2,800,000	52,936
070101-G@-3	BASIN ELECTRIC POWER COOPERATIVE I		05/31/2018	PRIVATE DIRECT		2,758,236	2,600,000	56,827
07086*-AA-0	BATH COUNTY ENERGY LLC		05/03/2018	PRIVATE DIRECT		7,500,000	7,500,000	0
07274N-BC-6	BAYER US FINANCE II LLC		05/31/2018	TRANSFER IN		4,554,656	4,000,000	30,028
07274N-BG-7	BAYER US FINANCE II LLC		05/31/2018	TRANSFER IN		352,808	400,000	2,019
08160B-AK-0	BMARK_18-B5		07/27/2018	J.P. MORGAN SECURITIES, INC.		5,964,762	5,864,000	15,527
08160B-AL-8	BMARK_18-B5		07/27/2018	J.P. MORGAN SECURITIES, INC.		1,687,250	2,000,000	3,629
08161C-AL-5	BMARK_18-B2		02/09/2018	J.P. MORGAN SECURITIES, INC.		995,600	1,000,000	3,036
08161H-AK-6	BMARK_18-B4		06/28/2018	DEUTSCHE BANK SECURITIES, INC.		4,052,600	4,000,000	6,288
08161H-AQ-3	BMARK_18-B4		06/28/2018	DEUTSCHE BANK SECURITIES, INC.		812,293	1,000,000	989

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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
092113-AL-3	BLACK HILLS CORP		11/05/2018	VARIOUS		1,963,530	2,000,000	15,690
092113-AQ-2	BLACK HILLS CORPORATION		08/14/2018	J.P. MORGAN SECURITIES, INC.		2,986,290	3,000,000	0
097023-BK-0	BOEING CO		05/31/2018	TRANSFER IN		1,756,304	1,900,000	15,675
097023-BL-8	BOEING CO		05/31/2018	TRANSFER IN		1,196,783	1,300,000	11,375
10373Q-AC-4	BP CAPITAL MARKETS AMERICA INC.		09/18/2018	CITIGROUP GLOBAL MARKETS INC		2,500,000	2,500,000	0
10567@-AA-0	BRAVES STADIUM COMPANY LLC		05/31/2018	PRIVATE DIRECT		458,563	493,503	3,101
109043-AG-4	BRIGGS & STRATTON CORP		05/31/2018	BANK OF AMERICA SECURITIES LLC		228,975	215,000	6,816
109696-AA-2	BRINKS CO		09/04/2018	VARIOUS		938,750	1,000,000	18,436
110122-AQ-1	BRISTOL-MYERS SQUIBB CO		05/31/2018	TRANSFER IN		1,004,062	792,000	4,043
11042T-AA-1	BRITISH AIRWAYS_18-1 CLASS AA PTT		03/14/2018	CITIGROUP GLOBAL MARKETS INC		4,000,000	4,000,000	0
114259-AP-9	BROOKLYN UNION GAS CO		05/31/2018	BANK OF AMERICA SECURITIES LLC		4,117,978	3,950,000	40,029
115637-AL-4	BROWN-FORMAN CORPORATION		05/31/2018	TRANSFER IN		377,737	400,000	5,667
1248EP-BT-9	CCO HOLDINGS LLC/CCO HOLDINGS CAPI		08/07/2018	BANK OF AMERICA SECURITIES LLC		38,350	40,000	558
12508E-AF-8	CDK GLOBAL INC		05/29/2018	BANK OF AMERICA SECURITIES LLC		1,186,875	1,250,000	28,844
12513G-BC-2	CDW LLC / CDW FINANCE CORP		12/14/2018	VARIOUS		766,858	785,000	10,316
125238-AA-9	CC TUGS LLC		07/09/2018	VARIOUS		5,500,000	5,500,000	0
12524@-AA-8	CED WIND HOLDINGS LLC		09/28/2018	PRIVATE DIRECT		2,600,000	2,600,000	0
12527G-AD-5	CF INDUSTRIES INC		01/23/2018	MORGAN STANLEY & CO. INC.		1,327,700	1,420,000	10,348
12543D-AU-4	CHS/COMMUNITY HEALTH SYSTEMS INC		05/31/2018	VARIOUS		61,080	65,000	1,110
12553X-AD-5	CIM_18-INV1		09/27/2018	BANK OF AMERICA SECURITIES LLC		1,987,979	2,000,000	6,000
12592T-AN-5	COMM_15-3BP		02/28/2018	BANK OF AMERICA SECURITIES LLC		2,550,234	2,700,000	243
12593A-BD-6	COMM_15-CR23		02/08/2018	CITIGROUP GLOBAL MARKETS INC		778,814	775,000	991
12593J-BJ-4	COMM_15-CR24		02/13/2018	DEUTSCHE BANK SECURITIES, INC.		724,063	700,000	1,192
12595F-AK-8	CSAIL_17-CX9		06/08/2018	CREDIT SUISSE SECURITIES (USA) LLC		1,090,891	1,100,000	1,334
12595X-AZ-6	CSAIL_18-CX12		08/08/2018	CREDIT SUISSE SECURITIES (USA) LLC		7,150,955	7,000,000	20,122
12596D-AD-8	COLT_18-3		09/07/2018	HFD NOMURA SECURITIES INC		2,249,962	2,250,000	2,945
12624K-AH-9	COMM_12-CR2		04/17/2018	GOLDMAN SACHS & CO		306,938	300,000	749
12626L-BP-6	COMM_13-CR11		06/08/2018	BANK OF AMERICA SECURITIES LLC		5,061,563	4,800,000	7,566
126307-AS-6	CSC HOLDINGS LLC		01/12/2018	VARIOUS		1,204,500	1,200,000	0
126307-AU-1	CSC HOLDINGS LLC		07/31/2018	VARIOUS		1,275,431	1,315,000	3,235
126408-GK-3	CSX CORP		05/31/2018	TRANSFER IN		4,268,289	3,500,000	17,938
126408-GS-6	CSX CORP		05/31/2018	TRANSFER IN		734,193	598,000	3,100
126650-CX-6	CVS HEALTH CORP		05/31/2018	BANK OF AMERICA SECURITIES LLC		16,546,994	16,750,000	48,972
126650-CY-4	CVS HEALTH CORP		03/06/2018	BARCLAYS CAPITAL INC		4,900,700	5,000,000	0
126650-CZ-1	CVS HEALTH CORP		03/06/2018	BARCLAYS CAPITAL INC		7,954,400	8,000,000	0
12667G-GA-5	CWALT_05-19CB A2		09/25/2018	CAPITALIZED INTEREST		0	15	0
12668B-KM-4	CWALT_06-J1 2A1		11/26/2018	CAPITALIZED INTEREST		0	538	0
12701#-AB-9	CRG ISSUER 2017-1		06/25/2018	VARIOUS		6,250,000	6,250,000	0
131347-CA-2	CALPINE CORP		05/31/2018	VARIOUS		268,620	264,000	5,984
141781-BF-0	CARGILL INC		05/31/2018	CORPORATE ACTION		6,776,391	6,198,000	6,556
147528-D#-7	CASEYS GENERAL STORES INC. PRVT		05/31/2018	JP MORGAN		766,920	750,000	7,388
147528-E@-8	CASEYS GENERAL STORES INC. PRVT		05/31/2018	PRIVATE DIRECT		4,179,840	4,000,000	64,960
14856C-AA-7	CLAST_18-1		06/07/2018	CITIGROUP GLOBAL MRKTS INC - DO NOT USE		1,498,868	1,500,000	0
14856C-AB-5	CLAST 2018-1 B		06/07/2018	CITIGROUP GLOBAL MRKTS INC - DO NOT USE		999,362	1,000,000	0
14912L-5X-5	CATERPILLAR FINANCIAL SERVICES COR		11/30/2018	VARIOUS		2,626,442	2,600,000	2,542
15137T-AA-8	CENTENE ESCROW I CORP		05/09/2018	CITIGROUP GLOBAL MARKETS INC		500,000	500,000	0
163851-AE-8	CHEMOURS COMPANY		02/13/2018	VARIOUS		1,240,737	1,250,000	16,585
16411Q-AC-5	CHENIERE ENERGY PARTNERS LP		12/03/2018	J.P. MORGAN SECURITIES, INC.		1,231,425	1,240,000	6,431
16412X-AG-0	CHENIERE CORPUS CHRISTI HOLDINGS L		12/14/2018	VARIOUS		942,340	970,000	20,338
166754-AS-0	CHEVRON PHILLIPS CHEMICAL COMPANY		02/27/2018	J.P. MORGAN SECURITIES, INC.		5,726,483	5,750,000	0
171232-AQ-4	CHUBB CORPORATION		05/31/2018	CITI GROUP		1,855,716	1,500,000	5,000
171265-B@-9	CHUGACH ELECTRIC ASSOCIATION INC.		05/31/2018	VARIOUS		2,968,875	2,900,000	29,264
171798-AD-3	CIMAREX ENERGY CO.		08/15/2018	UBS SECURITIES LLC		1,009,071	1,050,000	10,465
17275R-AD-4	CISCO SYSTEMS INC		05/31/2018	BANK OF AMERICA		1,259,888	1,000,000	17,372
17290Y-AW-8	CGCMT_16-C1		10/05/2018	CREDIT SUISSE SECURITIES (USA) LLC		2,548,292	0	12,062
172967-LP-4	CITIGROUP INC		06/04/2018	HSBC SECURITIES, INC. - DO NOT USE		476,940	500,000	6,725
172967-MD-0	CITIGROUP INC		07/16/2018	CITIGROUP GLOBAL MRKTS INC - DO NOT USE		1,999,040	2,000,000	0
17307G-E8-7	CMLTI_05-8 1A4A		05/31/2018	CITI GROUP		443,052	493,579	1,289
17322A-AM-4	CGCMT_14-GC19		10/18/2018	MORGAN STANLEY & CO. INC.		3,150,738	3,111,000	9,486
17323M-AD-7	CMLTI_15-A		02/07/2018	AMHERST PIERPONT		829,893	796,977	797
17324D-AX-2	CGCMT_15-P1		03/08/2018	CITIGROUP GLOBAL MARKETS INC		1,035,273	1,000,000	1,310
17325H-BT-0	CGCMT_17-P7		09/11/2018	CITIGROUP GLOBAL MARKETS INC		2,987,813	3,000,000	4,341
17325H-BU-7	CGCMT_17-P7		10/05/2018	CANTOR FITZGERALD		3,010,226	0	13,409
17327G-AA-2	CGCMT_18-C6		11/19/2018	CITIGROUP GLOBAL MARKETS INC		953,153	1,000,000	1,407
184496-AL-1	CLEAN HARBORS INC.		05/31/2018	GOLDMAN SACHS & CO		15,094	15,000	384

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18539U-AA-3	CLEARWAY ENERGY OPERATING LLC		09/17/2018	RBC CAPITAL MARKETS		25,000	25,000	0
185508-A*-9	CLECO POWER LLC		05/31/2018	VARIOUS		3,949,764	3,900,000	91,520
185508-A@-7	CLECO POWER LLC		05/31/2018	PRIVATE DIRECT		1,020,560	1,000,000	1,924
185899-AB-7	CLEVELAND-CLIFFS INC		10/25/2018	CREDIT SUISSE SECURITIES (USA) LLC		731,250	750,000	10,563
195869-AQ-5	COLONIAL PIPELINE CO		03/27/2018	WACHOVIA CAPITAL MARKETS LLC		988,260	1,000,000	0
20030N-AF-8	COMCAST CORPORATION		05/31/2018	TRANSFER IN		2,245,894	2,000,000	52,106
20030N-AX-9	COMCAST CORPORATION		05/31/2018	VARIOUS		3,890,174	3,200,000	9,102
20030N-CJ-8	COMCAST CORPORATION		09/04/2018	WELLS FARGO SECURITIES LLC - DO NOT USE		462,505	500,000	271
20030N-CL-3	COMCAST CORPORATION		10/02/2018	BANK OF AMERICA SECURITIES LLC		499,670	500,000	0
20030N-CN-9	COMCAST CORPORATION		10/02/2018	BANK OF AMERICA - DO NOT USE		999,120	1,000,000	0
20030N-CT-6	COMCAST CORPORATION		10/02/2018	WACHOVIA CAPITAL MARKETS LLC		5,247,375	5,250,000	0
20048J-AG-5	COMM_18-HOME		06/01/2018	DEUTSCHE BANK SECURITIES, INC.		3,034,406	3,100,000	5,913
201723-AM-5	COMMERCIAL METALS COMPANY		05/09/2018	VARIOUS		1,250,938	1,250,000	958
20268M-AC-0	CBSLT_18-BGS		07/26/2018	GOLDMAN SACHS & CO		5,997,898	6,000,000	0
20269D-AC-9	CBSLT_18-AGS		03/09/2018	GOLDMAN SACHS & CO		999,572	1,000,000	0
20338H-AB-9	COMMSCOPE TECHNOLOGIES FINANCE LLC		10/17/2018	VARIOUS		1,591,850	1,655,000	23,539
207597-DV-4	CONNECTICUT LIGHT AND POWER CO		05/31/2018	MORGAN STANLEY & CO. INC.		654,346	508,000	16,129
20825C-AP-9	CONOCOPHILLIPS		05/31/2018	VARIOUS		7,332,138	6,000,000	15,733
20825C-AQ-7	CONOCOPHILLIPS		05/31/2018	NATWEST MARKETS		4,519,051	3,500,000	75,833
20826F-AC-0	CONOCOPHILLIPS CO		05/31/2018	CREDIT SUISSE SECURITIES (USA) LLC		5,143,275	5,000,000	9,556
209111-EU-3	CONSOLIDATED EDISON COMPANY OF NEW		05/31/2018	TRANSFER IN		13,443,200	10,000,000	112,500
209111-FD-0	CONSOLIDATED EDISON CO OF NEW YORK		05/31/2018	BANK OF AMERICA SECURITIES LLC		2,493,124	2,400,000	22,547
21036P-AL-2	CONSTELLATION BRANDS INC		05/31/2018	VARIOUS		92,358	90,000	319
21036P-AT-5	CONSTELLATION BRANDS INC		11/07/2018	CREDIT SUISSE SECURITIES (USA) LLC		1,297,263	1,425,000	0
210518-CP-9	CONSUMERS ENERGY CO		05/31/2018	TRANSFER IN		367,559	300,000	3,673
212015-AQ-4	CONTINENTAL RESOURCES INC		11/01/2018	BARCLAYS CAPITAL INC		1,408,455	1,500,000	31,442
21870K-AL-2	CORE_15-WEST		04/11/2018	BANK OF AMERICA SECURITIES LLC		1,123,375	1,100,000	1,601
21870L-AQ-9	CORE_15-CALW		12/03/2018	J.P. MORGAN SECURITIES, INC.		3,945,156	4,000,000	2,210
219350-BK-0	CORNING INC		10/30/2018	CITIGROUP GLOBAL MARKETS INC		3,994,600	4,000,000	0
22025Y-AM-2	CORRECTIONS CORP OF AMERICA		05/31/2018	VARIOUS		70,175	70,000	481
22025Y-AP-5	CORRECTIONS CORP OF AMERICA		05/31/2018	VARIOUS		68,775	70,000	270
224044-BV-8	COX COMMUNICATIONS INC 144A		05/31/2018	VARIOUS		2,383,136	1,775,000	37,164
225458-X4-5	CSFB_05-8 2A1		05/31/2018	CREDIT SUISSE FIRST BOSTON		1,069,385	1,412,449	7,062
225470-RU-9	CSFB_05-12 3A1		12/01/2018	CAPITALIZED INTEREST		0	418	0
228189-AB-2	CROWN AMERICAS LLC		05/31/2018	DEUTSCHE BANK SECURITIES, INC.		19,477	20,000	340
228227-BD-5	CROWN CASTLE INTERNATIONAL CORP		05/31/2018	VARIOUS		131,633	125,000	2,479
228227-BE-3	CROWN CASTLE INTERNATIONAL CORP		05/31/2018	VARIOUS		51,860	50,000	311
22822V-AB-7	CROWN CASTLE INTERNATIONAL CORP		05/31/2018	BANK OF AMERICA SECURITIES LLC		10,449,598	10,400,000	136,269
23305J-AL-6	DBUBS_17-BRBK		12/04/2018	J.P. MORGAN SECURITIES, INC.		3,482,227	3,750,000	1,900
23312V-AS-5	DBJPM_16-C3		02/28/2018	PERFORMANCE TRUST CAPITAL PARTNERS		590,844	700,000	68
23331A-BH-1	DR HORTON INC		05/31/2018	VARIOUS		109,136	100,000	1,693
23338V-AE-6	DTE ELECTRIC CO		05/31/2018	TRANSFER IN		2,521,202	2,650,000	20,699
235825-AE-6	DANA HOLDING CORP		07/31/2018	BANK OF AMERICA SECURITIES LLC		614,063	625,000	4,488
235851-AR-3	DANAHER CORP		05/31/2018	CITIGROUP GLOBAL MARKETS INC		4,234,672	4,000,000	36,944
23918K-AP-3	DAVITA INC		05/31/2018	J.P. MORGAN SECURITIES, INC.		25,531	25,000	423
247138-AE-6	DELOITTE & TOUCHE USA LLP PRVT		04/27/2018	BARCLAYS CAPITAL INC		6,931,560	6,000,000	191,802
247158-AK-0	DELOITTE & TOUCHE USA LLP		05/10/2018	TRANSFER IN		506,750	500,000	10,452
250847-EA-4	DETROIT EDISON		05/31/2018	TRANSFER IN		486,182	400,000	3,800
25272K-AK-9	DIAMOND 1 FINANCE CORPORATION/DIAM		05/31/2018	J.P. MORGAN SECURITIES, INC.		3,164,028	3,000,000	83,277
25278X-AH-2	DIAMONDBACK ENERGY INC		11/20/2018	VARIOUS		557,000	560,000	14,369
25466A-AP-6	DISCOVER BANK		09/10/2018	DEUTSCHE BANK SECURITIES, INC.		1,997,000	2,000,000	0
25470D-AD-1	DISCOVERY COMMUNICATIONS LLC		05/31/2018	TRANSFER IN		5,569,055	5,000,000	158,750
25470D-AL-3	DISCOVERY COMMUNICATIONS LLC		12/26/2018	VARIOUS		5,834,565	5,750,000	73,738
25755T-AG-5	DPABS_17-1A		03/05/2018	GOLDMAN SACHS & CO		1,363,888	1,393,000	5,009
25755T-AJ-9	DPABS_18-1A		04/18/2018	GUGGENHEIM CAPITAL MARKETS, LLC		1,800,000	1,800,000	0
26078J-AD-2	DOWDUPONT INC		11/14/2018	CREDIT SUISSE SECURITIES (USA) LLC		11,000,000	11,000,000	0
26078J-AE-0	DOWDUPONT INC		11/14/2018	CREDIT SUISSE SECURITIES (USA) LLC		5,000,000	5,000,000	0
26078J-AF-7	DOWDUPONT INC		11/21/2018	CREDIT SUISSE		2,056,500	2,000,000	0
26138E-AJ-8	KEURIG DR PEPPER INC		05/31/2018	TRANSFER IN		983,767	770,000	4,780
266228-C@-2	DUQUESNE LIGHT HOLDINGS INC		05/31/2018	TRANSFER IN		215,588	200,000	3,173
268571-AC-0	ELFI_18-A		04/11/2018	CITIGROUP GLOBAL MARKETS INC		294,096	300,000	0
26907Y-AA-2	ESH HOSPITALITY INC		11/19/2018	VARIOUS		1,189,788	1,250,000	20,328
26986*-AA-1	EAGLE SOLAR LLC		11/01/2018	PRIVATE DIRECT		6,300,000	6,300,000	0
277432-AW-0	EASTMAN CHEMICAL COMPANY		10/30/2018	J.P. MORGAN SECURITIES, INC.		2,478,150	2,500,000	0
278865-BA-7	ECOLAB INC		12/15/2017	CORPORATE ACTION		2,775,415	2,774,000	5,479

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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
27889*-AC-3	ECOM ATLANTIC INC		05/31/2018	PRIVATE DIRECT		434,620	400,000	3,724
27889*-AE-9	ECOM ATLANTIC INC		05/31/2018	PRIVATE DIRECT		4,115,360	4,000,000	43,767
28258#-AA-4	8POINT3 SOLAR INVESTCO 1 LLC		06/20/2018	PRIVATE DIRECT		9,200,000	9,200,000	0
28368E-AD-8	KINDER MORGAN INC		05/31/2018	BANK OF AMERICA SECURITIES LLC		756,061	610,000	15,860
28501*-AB-1	ELECTRIC TRANSMISSION TEXAS LLC PRVT		05/31/2018	PRIVATE DIRECT		884,451	850,000	6,071
28501*-AC-9	ELECTRIC TRANSMISSION TEXAS LLC PRVT		05/31/2018	PRIVATE DIRECT		748,188	700,000	11,413
286857-B*-7	ELIZABETHTOWN GAS CO		12/20/2018	BANK OF AMERICA - DO NOT USE		1,000,000	1,000,000	0
29273V-AC-4	ENERGY TRANSFER LP		05/31/2018	VARIOUS		624,950	580,000	5,558
29336U-AD-9	ENLINK MIDSTREAM PARTNERS LP		11/07/2018	J.P. MORGAN SECURITIES, INC.		1,018,750	1,250,000	6,663
29336U-AF-4	ENLINK MIDSTREAM PARTNERS LP		12/14/2018	VARIOUS		1,184,863	1,250,000	21,314
29379V-BR-3	ENTERPRISE PRODUCTS OPERATING LLC		02/01/2018	J.P. MORGAN SECURITIES, INC.		500,000	500,000	0
29429E-AF-8	CGCMT_16-P4		10/05/2018	CANTOR FITZGERALD		2,476,542	0	12,110
29429E-AK-7	CGCMT_16-P4		06/25/2018	CITIGROUP GLOBAL MARKETS INC		2,406,348	2,500,000	7,177
29444U-AM-8	EQUINIX INC		05/31/2018	VARIOUS		127,813	125,000	1,120
29444U-AR-7	EQUINIX INC		10/10/2018	BANK OF AMERICA SECURITIES LLC		654,925	670,000	14,705
294751-DV-1	EQABS_04-1 M1		05/31/2018	GREENWICH CAPITAL MARKETS INC		268,146	271,901	1,109
29736R-AF-7	ESTEE LAUDER CO INC		05/31/2018	SUNTRUST		1,140,632	1,200,000	13,073
29736R-AG-5	ESTEE LAUDER CO INC		05/31/2018	CITIGROUP GLOBAL MARKETS INC		105,157	100,000	2,017
30231G-AN-2	EXXON MOBIL CORP		05/31/2018	TRANSFER IN		1,631,375	1,750,000	14,739
30306V-AA-7	FLNG LIQUEFACTION 3 LLC		07/03/2018	GOLDMAN SACHS & CO		18,300,000	18,300,000	0
30307W-AA-4	FRR_18-C1		10/19/2018	BANK OF AMERICA SECURITIES LLC		4,101,245	5,000,000	3,049
303250-AE-4	FAIR ISAAC CORP		05/02/2018	WACHOVIA CAPITAL MARKETS LLC		1,254,375	1,250,000	0
30711X-AF-1	CAS_14-C02		05/31/2018	VARIOUS		4,054,918	3,820,000	2,903
30711X-AK-0	CAS_14-C03		12/07/2018	VARIOUS		6,445,609	6,115,137	14,249
30711X-AM-6	CAS_14-C03		05/31/2018	BANK OF AMERICA SECURITIES LLC		941,248	885,369	708
30711X-AT-1	CAS_2015_C01		03/28/2018	HFD NOMURA SECURITIES INC		44,053	40,008	48
30711X-AX-2	CAS_2015-C02		11/29/2018	VARIOUS		4,602,317	4,238,151	8,157
30711X-BB-9	CAS_15-C03		11/29/2018	BNP PARIBAS SECURITIES CORP		3,222,581	2,878,609	4,094
30711X-BF-0	CAS_15-C04		06/21/2018	BANK OF AMERICA SECURITIES LLC		6,445,888	5,504,527	0
30711X-DS-0	CAS_16-C06		05/31/2018	J.P. MORGAN SECURITIES, INC.		2,276,554	2,000,000	2,070
30711X-EP-5	CAS_17-C01		05/04/2018	BANK OF AMERICA SECURITIES LLC		10,895,117	10,000,000	22,044
30711X-JX-3	CAS_17-C03		11/29/2018	J.P. MORGAN SECURITIES, INC.		7,178,753	6,732,000	4,501
30711X-NU-4	CAS_17-C05		03/08/2018	VARIOUS		8,779,737	8,573,000	13,990
30711X-NX-8	CAS_17-C05		12/07/2018	VARIOUS		38,432,394	37,667,980	46,199
313747-AV-9	FEDERAL REALTY INVESTMENT TRUST		05/31/2018	TRANSFER IN		813,675	800,000	18,000
3137G0-AM-1	STACR_14-DN1		05/31/2018	VARIOUS		5,916,550	5,125,000	11,328
3137G0-GW-3	STACR_15-DNA3		05/31/2018	BANK OF AMERICA SECURITIES LLC		1,192,987	1,000,000	1,110
3137G0-KG-3	STACR_16-HQA2		02/14/2018	BARCLAYS CAPITAL INC		1,685,215	1,500,000	5,006
3137G0-TP-4	STACR_18-DNA1		05/07/2018	BANK OF AMERICA SECURITIES LLC		4,366,277	4,292,500	6,612
31428X-BA-3	FEDEX CORP		08/29/2018	VARIOUS		2,372,120	2,500,000	2,708
31740L-AA-1	FINANCIAL & RISK US HOLDINGS INC		09/18/2018	VARIOUS		2,008,395	2,000,000	0
32055R-B*-7	FIRST INDUSTRIAL LP		02/15/2018	PRIVATE DIRECT		600,000	600,000	0
32055R-B@-5	FIRST INDUSTRIAL LP		02/15/2018	PRIVATE DIRECT		3,600,000	3,600,000	0
33850B-AG-2	FSMT_17-1		09/28/2018	J.P. MORGAN SECURITIES, INC.		1,053,968	1,135,015	110
33850T-AG-3	FSMT_18-1		02/09/2018	J.P. MORGAN SECURITIES, INC.		2,704,700	2,800,000	5,989
33851F-AG-2	FSMT_18-6RR		10/24/2018	BANK OF AMERICA SECURITIES LLC		4,833,747	5,000,000	16,111
33851H-AC-7	FSMT_18-2		04/13/2018	J.P. MORGAN SECURITIES, INC.		1,517,344	1,500,000	4,333
33972P-AA-7	FLNG LIQUEFACTION 2 LLC		05/31/2018	GOLDMAN SACHS & CO		603,638	700,000	4,813
341081-ET-0	FLORIDA POWER AND LIGHT CO		11/21/2018	GOLDMAN SACHS & CO		2,131,300	2,000,000	48,125
341081-FC-6	FLORIDA POWER AND LIGHT CO		05/31/2018	TRANSFER IN		18,435,900	15,000,000	213,375
341099-CN-7	DUKE ENERGY FLORIDA LLC		05/31/2018	TRANSFER IN		12,294,770	10,000,000	94,167
344868-AA-2	NFL TRUST V PRVT		05/31/2018	BANK OF AMERICA SECURITIES LLC		6,250,440	6,000,000	212,217
34489*-AE-9	FOOTBALL CLUB TERM NOTES 2033 TRUS		08/15/2018	BANK OF AMERICA - DO NOT USE		1,000,000	1,000,000	0
345397-VM-2	FORD MOTOR CREDIT CO LLC		05/31/2018	GOLDMAN SACHS & CO		139,948	130,000	3,990
345397-VR-1	FORD MOTOR CREDIT CO LLC		05/31/2018	DEUTSCHE BANK SECURITIES, INC.		400,368	380,000	7,283
345838-AA-4	FOREST LABORATORIES INC		05/31/2018	VARIOUS		138,141	133,000	3,066
34984V-AB-6	FORUM ENERGY TECHNOLOGIES INC CORPORATE		05/31/2018	VARIOUS		65,244	65,000	677
361841-AD-1	GLP CAPITAL LP / GLP FINANCING II		05/31/2018	VARIOUS		65,975	65,000	264
361841-AF-6	GLP CAPITAL LP / GLP FINANCING II		05/31/2018	VARIOUS		46,350	45,000	202
361841-AK-5	GLP CAPITAL LP / GLP FINANCING II		05/07/2018	WACHOVIA CAPITAL MARKETS LLC		750,000	750,000	0
36250W-AN-0	GSMS_15-590M		05/29/2018	GOLDMAN SACHS & CO		1,309,875	1,400,000	4,503
36251F-BB-1	GSMS_15-GC28		11/01/2018	CREDIT SUISSE SECURITIES (USA) LLC		1,948,750	2,000,000	884
36251P-AF-1	GSMS_16-GS3		10/05/2018	BANK OF AMERICA SECURITIES LLC		2,485,569	0	11,773
36251X-AA-5	GSMSC_16-GS4		01/19/2018	GOLDMAN SACHS & CO		917,125	1,100,000	2,173
36252W-BC-1	GSMS_14-GC20		01/25/2018	GOLDMAN SACHS & CO		973,748	957,000	3,371

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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
36417J-BU-2	GFMT_18-1		01/25/2018	DEUTSCHE BANK SECURITIES, INC.		796,567	800,000	2,449
364725-BE-0	GANNETT CO INC		05/31/2018	VARIOUS		113,850	110,000	896
369550-BD-9	GENERAL DYNAMICS CORP		11/30/2018	VARIOUS		2,988,400	3,000,000	5,156
369604-BH-5	GENERAL ELECTRIC CO		12/19/2018	VARIOUS		9,808,790	11,773,000	144,253
370334-CG-7	GENERAL MILLS INC		04/03/2018	GOLDMAN SACHS & CO		1,995,960	2,000,000	0
370334-CH-5	GENERAL MILLS INC		04/03/2018	GOLDMAN SACHS & CO		2,995,320	3,000,000	0
370334-CJ-1	GENERAL MILLS INC		04/03/2018	GOLDMAN SACHS & CO		998,080	1,000,000	0
37045V-AE-0	GENERAL MOTORS CO		05/31/2018	VARIOUS		2,820,342	2,720,000	21,732
37045V-AF-7	GENERAL MOTORS CO		05/31/2018	VARIOUS		155,752	145,000	1,485
37045X-CK-0	GENERAL MOTORS FINANCIAL CO INC		04/05/2018	J.P. MORGAN SECURITIES, INC.		4,997,300	5,000,000	0
373298-CF-3	GEORGIA-PACIFIC LLC		05/31/2018	GOLDMAN SACHS & CO		158,315	130,000	3,929
37331N-AB-7	GEORGIA-PACIFIC LLC		05/31/2018	J.P. MORGAN SECURITIES, INC.		263,273	250,000	1,125
377316-AM-6	PH GLATFELTER CO		05/31/2018	J.P. MORGAN SECURITIES, INC.		20,100	20,000	137
377372-AE-7	GLAXOSMITHKLINE CAPITAL INC		05/31/2018	TRANSFER IN		4,875,563	3,750,000	10,625
382550-BF-7	GOODYEAR TIRE & RUBBER COMPANY (TH		03/14/2018	BANK OF AMERICA SECURITIES LLC		491,875	500,000	7,361
382550-BG-5	GOODYEAR TIRE & RUBBER COMPANY (TH		03/14/2018	VARIOUS		488,131	500,000	6,827
38406H-AN-2	GRCE_14-GRCE		12/04/2018	VARIOUS		1,569,246	1,600,000	1,135
384637-AA-2	GRAHAM HOLDINGS CO		05/24/2018	J.P. MORGAN SECURITIES, INC.		1,250,000	1,250,000	0
387328-A#-4	GRANITE CONSTR INC PRVT		05/31/2018	BANK OF AMERICA		1,107,140	1,080,000	30,978
38869P-AK-0	GRAPHIC PACKAGING INTERNATIONAL IN		05/31/2018	VARIOUS		100,500	100,000	607
39121J-B@-8	GREAT RIVER ENERGY		04/26/2018	SEAPORT GROUP		4,926,350	5,000,000	14,271
39539G-AB-8	GPMF_06-OH1 A2		11/30/2018	CAPITALIZED INTEREST		0	6,983	0
39808C-A*-6	GRIDIRON FUNDING LLC		05/31/2018	PRIVATE DIRECT		2,290,155	2,100,000	19,740
404119-BN-8	HCA INC		05/31/2018	J.P. MORGAN SECURITIES, INC.		125,900	125,000	1,319
404119-BV-0	HCA INC		10/24/2018	BARCLAYS CAPITAL INC		1,106,000	1,120,000	22,416
404121-AJ-4	HCA INC		08/15/2018	GOLDMAN SACHS & CO		1,248,750	1,250,000	0
40415R-AS-4	HD SUPPLY INC		10/01/2018	BANK OF AMERICA SECURITIES LLC		1,750,000	1,750,000	0
40462#-AA-1	HA FEDERAL FUNDING II TRUST		05/31/2018	PRIVATE DIRECT		4,500,000	4,500,000	128,625
40573L-AS-5	HALFMOON PARENT INC		09/06/2018	MORGAN STANLEY & CO. INC.		1,997,340	2,000,000	0
40573L-AU-0	HALFMOON PARENT INC		09/06/2018	VARIOUS		3,993,560	4,000,000	0
406216-AW-1	HALLIBURTON CO		09/25/2018	BARCLAYS - DO NOT USE		1,237,840	1,000,000	2,233
41242*-BJ-0	HARDWOOD FUNDING LLC		06/07/2018	PRIVATE DIRECT		2,200,000	2,200,000	0
419866-D@-4	HAWAIIAN ELECTRIC CO		05/31/2018	PRIVATE DIRECT		5,373,648	4,800,000	43,120
419870-F@-4	HAWAIIAN ELECTRIC CO		10/04/2018	PRIVATE DIRECT		2,700,000	2,700,000	0
422418-AK-5	HEARST COMMUNICATIONS INC		05/31/2018	PRIVATE DIRECT		12,000,000	12,000,000	0
422418-AL-3	HEARST COMMUNICATIONS INC		05/31/2018	PRIVATE DIRECT		10,000,000	10,000,000	0
428040-CN-7	HDTFS		05/31/2018	BARCLAYS CAPITAL INC		8,900	10,000	80
42981C-AA-6	HIGH STREET FUNDING TRUST I		03/08/2018	CREDIT SUISSE SECURITIES (USA) LLC		1,200,000	1,200,000	0
42981D-AA-4	HIGH STREET FUNDING TRUST II		03/08/2018	CREDIT SUISSE SECURITIES (USA) LLC		5,000,000	5,000,000	0
431318-AS-3	HILCORP ENERGY I LP/HILCORP FINANC		10/01/2018	J.P. MORGAN SECURITIES, INC.		250,000	250,000	0
431475-AB-8	HILL-ROM HOLDINGS INC		11/16/2018	J.P. MORGAN SECURITIES, INC.		721,875	750,000	9,896
432833-AC-5	HILTON DOMESTIC OPERATING COMPANY		10/10/2018	VARIOUS		1,726,525	1,740,000	12,486
432891-AK-5	HILTON WORLDWIDE FINANCE LLC		11/20/2018	VARIOUS		472,474	500,000	3,521
437076-AS-1	HOME DEPOT INC		05/31/2018	GOLDMAN SACHS & CO		1,879,939	1,500,000	40,391
438516-AT-3	HONEYWELL INTERNATIONAL INC		05/31/2018	TRANSFER IN		24,949,340	20,000,000	240,667
44106M-AV-4	HOSPITALITY PROPERTIES TRUST		09/13/2018	CANTOR FITZGERALD - DO NOT USE		1,011,210	1,000,000	4,667
44107T-AS-5	HOST HOTELS & RESORTS LP		05/31/2018	TRANSFER IN		73,306	70,000	776
44107T-AT-3	HOST HOTELS & RESORTS LP		05/31/2018	VARIOUS		108,082	105,000	1,247
44217N-AN-6	HGMT_15-HGLR		04/11/2018	J.P. MORGAN SECURITIES, INC.		1,090,934	1,100,000	1,460
44569*-BQ-3	HUNT OIL CO		04/27/2018	PRIVATE DIRECT		11,329,074	15,800,000	295,460
44974A-BE-6	IMTT_17-APTS		03/08/2018	GOLDMAN SACHS & CO		1,604,109	1,700,000	1,816
449934-AD-0	QUINTILES IMS INC		10/10/2018	VARIOUS		978,000	1,000,000	7,806
45138L-BD-4	IDAHO POWER CO		07/31/2018	VARIOUS		3,025,765	3,250,000	42,026
45378Y-AS-3	IPT_18-INDP		06/21/2018	GOLDMAN SACHS & CO. - DO NOT USE		1,499,927	1,500,000	5,621
455434-BU-3	INDIANAPOLIS POWER & LIGHT CO		11/06/2018	US BANCORP		3,997,560	4,000,000	0
45687A-AJ-1	INGERSOLL RAND GLOBAL HOLDING CO L		05/31/2018	BANK OF AMERICA SECURITIES LLC		5,169,110	5,000,000	97,986
45688C-AA-5	INGEVITY CORP		10/12/2018	BANK OF AMERICA SECURITIES LLC		709,688	750,000	7,000
45866F-AH-7	INTERCONTINENTAL EXCHANGE INC		08/06/2018	BANK OF AMERICA SECURITIES LLC		2,978,640	3,000,000	0
459200-HU-8	INTERNATIONAL BUSINESS MACHINES CO		11/06/2018	CITIGROUP GLOBAL MARKETS INC		4,936,800	5,000,000	43,299
46284P-AQ-7	IRON MOUNTAIN INC		05/31/2018	VARIOUS		77,250	75,000	1,325
46627M-BY-2	JPALT_05-A2		12/01/2018	CAPITALIZED INTEREST		0	46	0
466313-AF-0	JABIL CIRCUIT INC		05/31/2018	J.P. MORGAN SECURITIES, INC.		261,675	250,000	6,484
466313-AG-8	JABIL CIRCUIT INC		05/31/2018	CITIGROUP GLOBAL MARKETS INC		20,562	20,000	198
46639J-AJ-9	JPMCC_13-C10		04/06/2018	BANK OF AMERICA SECURITIES LLC		1,788,469	1,800,000	1,653
46642C-AK-6	JPMCC_14-C20		10/05/2018	J.P. MORGAN SECURITIES, INC.		1,133,754	1,275,000	1,506

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46644U-BF-4	JPMBB_15-C30		04/05/2018	J.P. MORGAN SECURITIES, INC.		707,000	700,000	670
46645W-BE-2	JPMCC_18-WPT		07/18/2018	J.P. MORGAN SECURITIES, INC.		1,544,997	1,500,000	6,688
46646R-AP-8	JPMDB_16-C4		03/07/2018	J.P. MORGAN SECURITIES, INC.		1,176,938	1,200,000	970
46646R-AQ-6	JPMDB_16-C4		04/23/2018	SANDLER O'NEILL & PARTNERS		1,535,777	1,700,000	3,533
46647P-AR-7	JPMORGAN CHASE & CO		04/16/2018	J.P. MORGAN SECURITIES, INC.		4,000,000	4,000,000	0
46647P-AV-8	JPMORGAN CHASE & CO		07/16/2018	JP MORGAN SECURITIES, LTD. - DO NOT USE		500,000	500,000	0
46647S-AN-0	JPMMT_17-3		09/28/2018	J.P. MORGAN SECURITIES, INC.		2,182,462	2,346,241	228
46648R-AG-6	JPMMT_18-1		01/18/2018	J.P. MORGAN SECURITIES, INC.		1,484,745	1,500,000	4,375
46649T-AG-1	JPMMT_18-3		09/28/2018	J.P. MORGAN SECURITIES, INC.		2,871,386	3,000,000	6,854
46649X-AN-7	JPMCC_18-AON		06/15/2018	J.P. MORGAN SECURITIES, INC.		4,994,090	5,000,000	17,940
46650J-AG-9	JPMMT_18-6		09/28/2018	J.P. MORGAN SECURITIES, INC.		4,622,070	5,000,000	486
46650M-AU-1	JPMMT_18-8		08/16/2018	J.P. MORGAN SECURITIES, INC.		996,468	1,000,000	3,222
46651T-AA-9	HENDR_18-1A		03/13/2018	BARCLAYS CAPITAL INC		2,497,997	2,500,000	0
478160-BJ-2	JOHNSON & JOHNSON		05/31/2018	TRANSFER IN		592,340	550,000	11,764
478160-CF-9	JOHNSON & JOHNSON		05/31/2018	MORGAN STANLEY & CO. INC.		600,327	610,000	5,405
48128K-AY-7	JPMCC_17-JP6		03/07/2018	J.P. MORGAN SECURITIES, INC.		702,215	700,000	614
48661E-A#-5	KAYNE ANDERSON KYE FUND		05/31/2018	PRIVATE DIRECT		1,473,807	1,470,000	14,373
491674-BL-0	KENTUCKY UTILITIES CO		05/31/2018	J.P. MORGAN SECURITIES, INC.		1,771,546	1,700,000	12,396
49307W-AD-8	KCM_18-S1		09/27/2018	PERFORMANCE TRUST CAPITAL PARTNERS		3,089,997	3,000,000	6,053
49307W-AF-3	KCM_18-S1		09/27/2018	PERFORMANCE TRUST CAPITAL PARTNERS		999,911	1,000,000	2,083
494550-AW-6	KINDER MORGAN ENERGY PARTNERS LP		05/31/2018	TRANSFER IN		1,184,085	1,000,000	26,256
50075N-AT-1	KRAFT FOODS INC		05/31/2018	TRANSFER IN		2,567,527	2,050,000	46,979
501044-BZ-3	KROGER CO. (THE)		05/31/2018	BANK OF AMERICA SECURITIES LLC		240,719	192,000	2,400
501044-DC-2	KROGER CO		10/16/2018	SEAPORT GROUP		1,891,120	2,000,000	14,972
501708-AA-5	LAFC STADIUMCO LLC		08/30/2018	PRIVATE DIRECT		12,000,000	12,000,000	0
50200X-AA-8	LCSS_2018-A		11/02/2018	STIFEL, NICHOLAS & COMPANY, INC		3,500,000	3,500,000	0
50540R-AS-1	LABORATORY CORP OF AMERICA		05/31/2018	TRANSFER IN		883,858	900,000	14,100
50587K-A#-8	LAFARGEHOLCIM FINANCE US LLC		09/26/2018	MITSUBISHI UFJ SECS, USA - DO NOT USE		1,000,000	1,000,000	0
513075-BH-3	LAMAR MEDIA CORP		05/31/2018	VARIOUS		65,813	65,000	1,320
513272-AA-2	LAMB WESTON HOLDINGS INC		09/05/2018	BANK OF AMERICA SECURITIES LLC		735,000	750,000	12,141
513272-AB-0	LAMB WESTON HOLDINGS INC		06/27/2018	BANK OF AMERICA SECURITIES LLC		614,063	625,000	4,909
514666-AJ-5	LAND O LAKES INC		05/31/2018	BANK OF AMERICA SECURITIES LLC		5,350	5,000	13
526057-CD-4	LENNAR CORPORATION		10/19/2018	CREDIT SUISSE SECURITIES (USA) LLC		1,213,125	1,300,000	16,137
526057-CH-5	LENNAR CORPORATION		05/31/2018	CORPORATE ACTION		2,085,688	2,080,000	39,833
526057-CT-9	LENNAR CORPORATION		12/04/2018	MARKET AXESS		154,101	160,000	117
526057-CV-4	LENNAR CORPORATION		02/20/2018	CORPORATE ACTION		120,000	120,000	1,083
527298-BM-4	LEVEL 3 FINANCING INC		10/19/2018	VARIOUS		1,195,900	1,240,000	4,218
532457-BA-5	ELI LILLY & COMPANY		05/31/2018	TRANSFER IN		1,678,981	1,383,000	16,204
532457-BJ-6	ELI LILLY AND COMPANY		05/31/2018	TRANSFER IN		958,494	1,000,000	9,250
532716-AS-6	LIMITED BRANDS INC		05/31/2018	BANK OF AMERICA SECURITIES LLC		111,038	105,000	613
53359#-AF-9	LINCOLN ELECTRIC HOLDINGS INC.		05/31/2018	PRIVATE DIRECT		266,724	300,000	1,035
536797-AC-7	LITHIA MOTORS INC.		04/11/2018	J.P. MORGAN SECURITIES, INC.		1,555,000	1,555,000	16,328
537008-C*-3	LITTELFUSE INC		01/16/2018	PRIVATE DIRECT		200,000	200,000	0
537008-C@-1	LITTELFUSE INC		01/16/2018	PRIVATE DIRECT		1,000,000	1,000,000	0
539830-BK-4	LOCKHEED MARTIN CORP		10/31/2018	BANK OF AMERICA - DO NOT USE		1,154,227	1,140,000	23,798
546676-AX-5	LOUISVILLE GAS AND ELECTRIC COMPAN		05/31/2018	J.P. MORGAN SECURITIES, INC.		1,458,469	1,400,000	10,208
548661-CL-9	LOWES COMPANIES INC		05/31/2018	BARCLAYS CAPITAL INC		359,916	300,000	2,223
55282M-AL-8	MAD_17-330M		12/04/2018	BANK OF AMERICA SECURITIES LLC		1,807,375	1,900,000	1,099
552953-CD-1	MGM RESORTS INTERNATIONAL		10/10/2018	VARIOUS		4,052,900	4,250,000	55,125
55305B-AQ-4	M/I HOMES INC		10/24/2018	CREDIT SUISSE SECURITIES (USA) LLC		370,000	400,000	5,313
55336V-AM-2	MPLX LP		02/05/2018	BANK OF AMERICA SECURITIES LLC		988,110	1,000,000	0
55336V-AR-1	MPLX LP		02/05/2018	MIZUHO SECURITIES USA INC		995,510	1,000,000	0
55342U-AH-7	MPT OPERATING PARTNERSHIP LP / MPT		10/10/2018	VARIOUS		451,724	480,000	7,979
55354G-AF-7	MSCI INC		05/15/2018	J.P. MORGAN SECURITIES, INC.		500,000	500,000	0
559080-AC-0	MAGELLAN MIDSTREAM PARTNERS LP		05/31/2018	TRANSFER IN		2,421,356	2,000,000	10,667
559080-AJ-5	MAGELLAN MIDSTREAM PARTNERS LP		05/31/2018	TRANSFER IN		927,092	1,000,000	8,867
565122-AB-4	KEURIG DR PEPPER		05/14/2018	VARIOUS		916,325	915,000	0
565122-AE-8	KEURIG DR PEPPER		05/14/2018	J.P. MORGAN SECURITIES, INC.		1,000,000	1,000,000	0
56540#-AA-3	MAPLELEAF MIDSTREAM INVESTMENTS LL		09/28/2018	PRIVATE DIRECT		3,600,000	3,600,000	0
56585A-AQ-5	TESORO CORP		05/31/2018	VARIOUS		46,638	45,000	384
58013M-EH-3	MCDONALDS CORPORATION		05/31/2018	TRANSFER IN		2,354,098	2,000,000	38,000
585055-BD-7	MEDTRONIC INC		05/31/2018	US BANCORP		6,385,700	6,000,000	58,583
585498-AM-0	MELLO_18-MTG1		04/05/2018	CREDIT SUISSE SECURITIES (USA) LLC		1,642,679	1,700,000	1,488
58933Y-AT-2	MERCK SHARP & DOHME CORP		05/31/2018	TRANSFER IN		1,438,638	1,500,000	17,113
59001A-AQ-5	MERITAGE HOMES CORP		05/31/2018	CITIGROUP GLOBAL MARKETS INC		103,906	95,000	1,108

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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
59022C-AJ-2	MERRILL LYNCH & CO INC		05/31/2018	TRANSFER IN		2,335,256	2,000,000	41,412
59156R-BD-9	METLIFE INC		08/14/2018	MORGAN STANLEY - DO NOT USE		1,440,525	1,500,000	516
59156R-BL-1	METLIFE INC		09/12/2018	MORGAN STANLEY - DO NOT USE		1,035,670	1,000,000	11,671
59447#-AD-5	MICHIGAN ELECTRIC TRANSMISSION CO PRVT		05/31/2018	PRIVATE DIRECT		600,280	500,000	11,750
594918-BC-7	MICROSOFT CORP		05/31/2018	TRANSFER IN		2,736,784	2,800,000	29,672
594918-BD-5	MICROSOFT CORP		05/31/2018	TRANSFER IN		2,445,939	2,500,000	28,385
59980C-AF-0	MCMLT_17-3		11/29/2018	CAPITALIZED INTEREST		39	39	0
60040#-AA-0	MILLENNIUM PIPELINE CO LLC PRVT		05/31/2018	PRIVATE DIRECT		622,725	588,976	5,232
60040#-AB-8	MILLENNIUM PIPELINE CO LLC PRVT		05/31/2018	PRIVATE DIRECT		1,355,426	1,204,031	12,040
61690F-AS-2	MSBAM_15-C22		06/20/2018	BANK OF AMERICA SECURITIES LLC		893,263	920,000	2,274
61744Y-AP-3	MORGAN STANLEY		10/29/2018	BANK OF AMERICA SECURITIES LLC		4,997,213	5,250,000	53,358
617458-BA-1	MSC_11-C1		09/20/2018	MORGAN STANLEY & CO. INC.		2,508,691	2,500,000	6,697
61745M-PM-9	MSDWC_03-NC3 M1		05/31/2018	MORGAN STANLEY		2,085,022	2,079,463	1,147
61761Q-AH-6	MSBAM_13-C8		05/24/2018	BANK OF AMERICA SECURITIES LLC		9,370,151	9,420,000	25,445
61763B-AC-8	MSBAM_13-C13		10/10/2018	BMO CAPITAL MARKETS		1,002,891	1,000,000	1,543
61763K-AE-4	MSBAM_14-C15		05/01/2018	BROWNSTONE INVESTMENT GROUP LLC		576,164	600,000	168
61763Q-AU-5	MSC_14-CPT		12/04/2018	BANK OF AMERICA SECURITIES LLC		486,172	500,000	247
61763U-BE-1	MSBAM_14-C17		06/27/2018	CANTOR FITZGERALD		4,893,359	5,000,000	17,332
61764R-BJ-6	MSBAM_15-C20		04/09/2018	J.P. MORGAN SECURITIES, INC.		1,104,813	1,100,000	1,271
61767E-AK-0	MSBAM_17-C34		11/01/2018	CANTOR FITZGERALD		954,219	1,000,000	465
61946F-AA-3	MSAIC_18-1A		04/11/2018	DEUTSCHE BANK SECURITIES, INC.		1,099,943	1,100,000	0
624758-AE-8	MUELLER WATER PRODUCTS INC		06/07/2018	BANK OF AMERICA SECURITIES LLC		500,000	500,000	0
626738-AC-2	MURPHY OIL USA INC		05/31/2018	VARIOUS		113,025	110,000	1,943
626738-AD-0	MURPHY OIL USA INC		10/29/2018	VARIOUS		529,975	535,000	4,852
62886E-AJ-7	NCR CORP		05/31/2018	J.P. MORGAN SECURITIES, INC.		19,700	20,000	378
62886E-AR-9	NCR CORP		05/31/2018	VARIOUS		25,323	25,000	677
62886E-AS-7	NCR CORP		05/31/2018	VARIOUS		82,281	80,000	2,352
631005-BC-8	NARRAGANSETT ELECTRIC COMPANY 144A		05/31/2018	TRANSFER IN		6,086,080	5,000,000	59,512
637432-NQ-4	NATIONAL RURAL UTILITIES COOPERATI		10/24/2018	MITSUBISHI UFJ SECURITIES		11,492,410	11,500,000	0
63940P-AD-7	NAVSL_18-A		02/13/2018	BARCLAYS CAPITAL INC		1,299,676	1,300,000	0
64079*-AA-0	NEPTUNE REG TRANS PRVT		05/31/2018	VARIOUS		4,078,519	3,673,018	38,016
641062-AD-6	NESTLE HOLDINGS INC.		11/27/2018	JPM SECURITIES		2,981,820	3,000,000	18,146
641062-AJ-3	NESTLE HOLDINGS INC.		09/17/2018	JP MORGAN SECURITIES, LTD. - DO NOT USE		1,999,260	2,000,000	0
641062-AL-8	NESTLE HOLDINGS INC.		09/17/2018	VARIOUS		3,462,585	3,500,000	0
641062-AN-4	NESTLE HOLDINGS INC.		09/17/2018	J.P. MORGAN SECURITIES, INC.		2,466,425	2,500,000	0
64110L-AQ-9	NETFLIX INC		12/10/2018	VARIOUS		2,204,169	2,230,000	52,540
64110L-AR-7	NETFLIX INC		10/23/2018	MORGAN STANLEY & CO. INC.		750,000	750,000	0
645869-E#-1	NEW JERSEY NATURAL GAS CO		05/31/2018	PRIVATE DIRECT		264,795	300,000	4,840
651290-AQ-1	NEWFIELD EXPLORATION CO		05/31/2018	VARIOUS		89,781	85,000	1,992
65339K-AV-2	NEXTERA ENERGY CAPITAL HOLDINGS IN		08/27/2018	MORGAN STANLEY & CO. INC.		2,836,500	3,000,000	35,200
65364U-AE-6	NIAGARA MOHAWK POWER CORP		05/31/2018	GOLDMAN SACHS & CO		4,972,380	5,000,000	1,716
65364U-AH-9	NIAGARA MOHAWK POWER CORP		05/31/2018	J.P. MORGAN SECURITIES, INC.		5,150,213	5,000,000	35,650
65409Q-BA-9	NIELSEN FINANCE LLC/NIELSEN FINANC		05/31/2018	J.P. MORGAN SECURITIES, INC.		30,038	30,000	225
65540F-BS-4	NMRR_14-2R		10/01/2018	VARIOUS		5,276,950	5,922,845	19,689
655844-BV-9	NORFOLK SOUTHERN CORP		05/31/2018	CORPORATE ACTION		5,220,412	5,554,000	66,231
665228-C#-7	NORTHERN ILLINOIS GAS COMPANY		05/31/2018	PRIVATE DIRECT		357,044	400,000	5,206
665228-C8-9	NORTHERN ILLINOIS GAS COMPANY		05/31/2018	PRIVATE DIRECT		92,955	100,000	1,190
665228-E#-5	NORTHERN ILLINOIS GAS COMPANY		08/03/2018	CITIGROUP GLOBAL MRKTS INC - DO NOT USE		2,000,000	2,000,000	0
665501-AL-6	NORTHERN NATURAL GAS COMPANY		07/12/2018	BARCLAYS - DO NOT USE		1,399,762	1,400,000	0
66989H-AD-0	NOVARTIS CAPITAL CORP		05/31/2018	J.P. MORGAN SECURITIES, INC.		4,867,943	4,722,000	21,354
67020Y-AD-2	NUANCE COMMUNICATIONS INC		05/31/2018	MORGAN STANLEY & CO. INC.		8,030	8,000	127
67073Y-AA-4	NV ENERGY INC		05/31/2018	CREDIT SUISSE SECURITIES (USA) LLC		128,789	120,000	333
670877-AA-7	OMX TIMBER FINANCE INVESTMENTS I L 144A		05/31/2018	VARIOUS		7,364,151	7,173,410	32,400
674599-CL-7	OCCIDENTAL PETROLEUM CORP		10/12/2018	J.P. MORGAN SECURITIES, INC.		3,061,216	3,200,000	22,231
675232-AB-8	OCEANEERING INTERNATIONAL INC.		02/01/2018	CREDIT SUISSE SECURITIES (USA) LLC		245,000	245,000	0
680665-AK-2	OLIN CORP		02/14/2018	VARIOUS		1,102,500	1,125,000	2,813
68233J-BE-3	ONCOR ELECTRIC DELIVERY COMPANY LL		08/07/2018	RBC CAPITAL MARKETS - DO NOT USE		999,530	1,000,000	0
68389X-AE-5	ORACLE CORP		05/31/2018	VARIOUS		2,869,311	2,200,000	18,272
684065-BH-7	ORANGE AND ROCKLAND UTILITIES INC 144A		05/31/2018	CITIGROUP GLOBAL MARKETS INC		1,150,893	1,000,000	16,194
69337H-AT-8	PHHAM_07-2 2PO		05/31/2018	DEUTSCHE BANK SECURITIES		18,630	30,415	0
69371V-AM-9	PSMC_18-1A		03/08/2018	CREDIT SUISSE SECURITIES (USA) LLC		2,699,669	2,800,000	4,083
69374J-AA-9	PSTAT_18-3		09/10/2018	CREDIT SUISSE SECURITIES (USA) LLC		1,995,313	2,000,000	2,889
69374K-AA-6	PSMC_18-4		10/09/2018	CREDIT SUISSE SECURITIES (USA) LLC		2,964,844	3,000,000	3,667
69385@-AA-6	THE PFM GROUP		04/27/2018	PRIVATE DIRECT		2,289,540	2,200,000	13,200
694308-GE-1	PACIFIC GAS AND ELECTRIC COMPANY		05/31/2018	MERRILL LYNCH		1,158,094	1,000,000	15,125

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694308-HD-2	PACIFIC GAS AND ELECTRIC CO		11/19/2018	VARIOUS		2,194,938	2,825,000	55,270
694308-HF-7	PACIFIC GAS AND ELECTRIC CO		11/20/2018	MORGAN STANLEY & CO. INC.		1,336,875	1,550,000	1,765
694308-HH-3	PACIFIC GAS AND ELECTRIC CO		11/19/2018	JEFFERIES & COMPANY, INC.		539,436	667,000	8,449
70109H-AJ-4	PARKER HANNIFIN CORP		05/31/2018	MORGAN STANLEY		514,141	400,000	1,111
70109H-AM-7	PARKER-HANNIFIN CORPORATION		05/31/2018	MORGAN STANLEY & CO. INC.		10,401,365	10,000,000	11,667
706451-BG-5	PEMEX PROJECT FUNDING MASTER TRUST		05/31/2018	TRANSFER IN		772,625	799,000	24,261
713448-DD-7	PEPSICO INC		05/31/2018	BANK OF AMERICA SECURITIES LLC		3,696,049	3,500,000	20,334
717081-CY-7	PFIZER INC.		05/31/2018	BARCLAYS		565,827	400,000	6,080
717081-EN-9	PFIZER INC		11/27/2018	U.S. BANCORP INVESTMENTS INC		2,973,420	3,000,000	21,867
718172-AC-3	PHILIP MORRIS INTERNATIONAL INC		05/31/2018	VARIOUS		1,855,793	1,500,000	3,984
718546-AL-8	PHILLIPS 66		05/31/2018	TRANSFER IN		3,187,212	3,000,000	6,500
718549-AC-2	PHILLIPS 66 PARTNERS LP		05/31/2018	TRANSFER IN		966,769	1,000,000	13,780
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE LP /		09/20/2018	BARCLAYS CAPITAL INC		4,958,203	5,300,000	28,134
73020*-AC-7	PNG COMPANIES LLC PRVT		05/31/2018	VARIOUS		1,285,063	1,250,000	18,241
731068-B*-2	POLARIS INDUSTRIES INC.		07/02/2018	PRIVATE DIRECT		3,000,000	3,000,000	0
73179P-AK-2	POLYONE CORPORATION		05/31/2018	VARIOUS		25,344	25,000	277
737679-DF-4	POTOMAC ELECTRIC POWER CO		05/31/2018	TRANSFER IN		276,744	250,000	550
74005P-BD-5	PRAXAIR INC		05/31/2018	TRANSFER IN		1,800,100	1,900,000	4,497
740189-AH-8	PRECISION CASTPARTS CORP.		05/31/2018	CREDIT SUISSE SECURITIES (USA) LLC		8,005,545	8,190,000	120,666
74151#-AJ-7	PRICEWATERHOUSECOOPERS LLP		04/27/2018	PRIVATE DIRECT		5,023,350	5,000,000	41,815
74340X-BH-3	PROLOGIS LP		06/11/2018	CITIGROUP GLOBAL MRKTS INC - DO NOT USE		2,979,600	3,000,000	0
744448-CK-5	PUBLIC SERVICE CO OF COLORADO		05/31/2018	BANK OF AMERICA SECURITIES LLC		1,668,897	1,600,000	14,524
745867-AM-3	PULTE HOMES INC		05/31/2018	BARCLAYS CAPITAL INC		115,000	100,000	3,631
74733V-AB-6	QEP RESOURCES INC		05/31/2018	WACHOVIA CAPITAL MARKETS LLC		142,408	140,000	1,254
74736K-AE-1	QORVO INC		07/10/2018	BANK OF AMERICA SECURITIES LLC		750,000	750,000	0
74837H-B@-4	QUESTAR GAS CO		05/31/2018	PRIVATE DIRECT		89,431	100,000	1,810
74992*-AA-3	RXR REALTY LLC		04/27/2018	PRIVATE DIRECT		4,132,160	4,000,000	15,600
75281A-BA-6	RANGE RESOURCES CORP		05/31/2018	VARIOUS		87,300	90,000	950
75508E-AA-6	RAYONIER AM PRODUCTS INC		05/31/2018	VARIOUS		94,500	100,000	2,750
75886A-AJ-7	REGENCY ENERGY PARTNERS LP		05/31/2018	VARIOUS		226,908	225,000	844
759468-AB-7	RELIANCE HOLDINGS USA INC		05/31/2018	CITIGROUP GLOBAL MARKETS INC		3,455,134	2,935,000	21,401
760759-AK-6	REPUBLIC SERVICES INC		05/31/2018	TRANSFER IN		3,762,957	3,000,000	46,500
761118-JH-2	RALI_05-QS14 2A1		05/31/2018	RBS GREENWICH		321,537	457,749	2,289
76169#-AM-5	REYES HOLDINGS LLC		12/13/2018	PRIVATE DIRECT		500,000	500,000	0
76169#-AP-8	REYES HOLDINGS LLC		12/13/2018	PRIVATE DIRECT		4,100,000	4,100,000	0
76169#-AQ-6	REYES HOLDINGS LLC		12/13/2018	PRIVATE DIRECT		2,000,000	2,000,000	0
761713-BG-0	REYNOLDS AMERICAN INC		05/31/2018	J.P. MORGAN SECURITIES, INC.		3,034,774	3,000,000	62,671
761735-AD-1	REYNOLDS GROUP LLC		05/31/2018	TRANSFER IN		45,500	45,050	912
772739-AL-2	ROCK-TENN CO		05/31/2018	BANK OF AMERICA SECURITIES LLC		36,712	35,000	429
774341-AF-8	ROCKWELL COLLINS INC		05/31/2018	TRANSFER IN		1,378,715	1,350,000	29,880
78408L-AC-1	SC JOHNSON & SON INC		05/31/2018	VARIOUS		3,534,788	3,513,000	25,469
78471F-AB-8	SCLP_2016-3		01/31/2018	GOLDMAN SACHS & CO		517,109	500,000	437
78471W-AC-9	SCLP_2018-2		04/10/2018	J.P. MORGAN SECURITIES, INC.		1,099,841	1,100,000	0
78490D-AC-8	SOFI_18-C		08/07/2018	DEUTSCHE BANK SECURITIES, INC.		5,249,479	5,250,000	0
816851-AP-4	SEMPRA ENERGY		05/31/2018	TRANSFER IN		4,836,760	4,000,000	30,667
816851-BH-1	SEMPRA ENERGY		11/02/2018	DEUTSCHE BANK AG - DO NOT USE		353,464	405,000	4,061
816851-BJ-7	SEMPRA ENERGY		01/09/2018	RBC		789,232	800,000	0
81746K-AN-4	SEMT_17-2		09/28/2018	J.P. MORGAN SECURITIES, INC.		2,311,711	2,502,000	243
81746Q-AG-6	SEMT_18-2		01/16/2018	WACHOVIA CAPITAL MARKETS LLC		1,396,607	1,400,000	3,267
81746W-AN-8	SEMT_18-CH3		07/19/2018	WACHOVIA CAPITAL MARKETS LLC		3,053,541	3,000,000	9,375
81747D-AN-9	SEMT_18-CH1		02/08/2018	WACHOVIA CAPITAL MARKETS LLC		806,289	800,000	2,400
81747E-AQ-0	SEMT_18-CH2		05/10/2018	WACHOVIA CAPITAL MARKETS LLC		1,892,978	1,900,000	4,856
81747J-AD-8	SEMT_18-6		06/07/2018	WACHOVIA CAPITAL MARKETS LLC		2,516,016	2,500,000	5,278
81748H-AG-4	SEMT_18-8		10/04/2018	WACHOVIA CAPITAL MARKETS LLC		1,929,508	2,000,000	3,778
817565-BW-3	SERVICE CORP INTERNATIONAL		05/31/2018	J.P. MORGAN SECURITIES, INC.		40,100	40,000	80
817565-CD-4	SERVICE CORP INTERNATIONAL		06/11/2018	VARIOUS		1,091,013	1,130,000	17,481
82340*-AA-5	SHEPHERDS FLAT FUNDING TRUST I		05/31/2018	PRIVATE DIRECT		841,162	700,000	4,054
82340*-AB-3	SHEPHERDS FLAT FUNDING TRUST I		05/31/2018	PRIVATE DIRECT		3,127,423	2,901,000	10,830
824348-AQ-9	SHERWIN-WILLIAMS CO		05/31/2018	TRANSFER IN		546,314	600,000	11,067
824348-BH-8	SHERWIN-WILLIAMS COMPANY (THE)		05/31/2018	TRANSFER IN		807,072	850,000	12,467
827048-AU-3	SILGAN HOLDINGS INC		07/17/2018	VARIOUS		599,116	625,000	6,837
82967N-BA-5	SIRIUS XM RADIO INC		10/11/2018	VARIOUS		3,038,106	3,130,000	18,403
83401A-AC-2	SOFI_18-D		09/18/2018	MORGAN STANLEY & CO. INC.		2,999,708	3,000,000	0
83402Q-AC-6	SCLP_2016-2A		01/31/2018	GOLDMAN SACHS & CO		416,156	400,000	371
83404J-AB-2	SCLP_17-3		01/31/2018	J.P. MORGAN SECURITIES, INC.		725,062	716,000	536

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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
83404R-AC-2	SOFI_18-B		03/13/2018	BANK OF AMERICA SECURITIES LLC		2,499,754	2,500,000	0
83405R-AC-1	SCLP_2018-1		01/30/2018	DEUTSCHE BANK SECURITIES, INC.		3,499,551	3,500,000	0
83406E-AD-7	SOFI_18-A		01/18/2018	GOLDMAN SACHS & CO		1,399,084	1,400,000	0
83406H-AC-2	SCLP_18-4		11/05/2018	MIZUHO SECURITIES USA INC		2,999,481	3,000,000	0
83546D-AF-5	SONIC_18-1A		01/23/2018	GUGGENHEIM CAPITAL MARKETS, LLC		300,000	300,000	0
837004-BV-1	SOUTH CAROLINA ELECTRIC & GAS		11/21/2018	SEAPORT GROUP		1,169,470	1,000,000	21,163
842400-FA-6	SOUTHERN CALIFORNIA EDISON COMPANY		11/20/2018	JEFFERIES & COMPANY, INC.		1,886,924	1,870,000	35,572
842400-FT-5	SOUTHERN CAL EDISON		11/19/2018	BARCLAYS CAPITAL INC		1,170,612	1,430,000	26,336
84265V-AA-3	SOUTHERN PERU COPPER		05/31/2018	VARIOUS		2,029,500	1,640,000	42,025
84265V-AE-5	SOUTHERN COPPER CORP		05/31/2018	VARIOUS		3,415,485	2,923,000	24,663
844741-BE-7	SOUTHWEST AIRLINES CO		01/17/2018	MORGAN STANLEY & CO. INC.		197,594	200,000	1,208
845331-C*-6	SOUTHWEST WATER COMPANY		05/17/2018	PRIVATE DIRECT		900,000	900,000	0
845331-C@-4	SOUTHWEST WATER COMPANY		05/17/2018	PRIVATE DIRECT		2,800,000	2,800,000	0
852060-AD-4	SPRINT CAPITAL CORPORATION		05/31/2018	BEAR STEARNS		124,475	130,000	397
85208N-AD-2	SPRINT SPECTRUM CO I/ II /III/ LLC		03/14/2018	GOLDMAN SACHS & CO		5,000,000	5,000,000	0
85208N-AE-0	SPRINT SPECTRUM CO I/ II /III/ LLC		03/14/2018	GOLDMAN SACHS & CO		5,000,000	5,000,000	0
853496-AC-1	STANDARD INDUSTRIES INC		11/19/2018	VARIOUS		73,119	80,000	985
853496-AD-9	STANDARD INDUSTRIES INC		07/17/2018	DEUTSCHE BANK SECURITIES, INC.		688,125	750,000	396
855244-AR-0	STARBUCKS CORP		08/08/2018	MORGAN STANLEY & CO. INC.		5,993,280	6,000,000	0
857477-BA-0	STATE STREET CORP		09/20/2018	GOLDMAN SACHS & CO		4,000,000	4,000,000	0
857477-BC-6	STATE STREET CORP		11/28/2018	BAML		3,000,000	3,000,000	0
858119-AZ-3	STEEL DYNAMICS INC		05/31/2018	VARIOUS		96,544	95,000	637
858271-A*-0	STEELRIVER TRANSMISSION CO LLC		05/31/2018	PRIVATE DIRECT		183,173	193,013	1,229
86360F-AB-5	SFS_06-A B 144A		05/31/2018	SUNTRUST CAPITAL MARKETS INC		492,370	476,467	1,443
864486-AH-8	SUBURBAN PROPANE PARTNERS LP		05/31/2018	VARIOUS		120,400	125,000	3,438
86745J-AA-5	SNVA_18-1A		10/26/2018	CREDIT SUISSE SECURITIES (USA) LLC		1,999,574	2,000,000	0
86765B-AH-2	SUNOCO LOGISTICS PARTNERS L.P.		05/31/2018	TRANSFER IN		16,579,365	15,000,000	302,542
86765L-AL-1	SUNOCO LP / SUNOCO FINANCE CORP		01/09/2018	CREDIT SUISSE SECURITIES (USA) LLC		35,000	35,000	0
86765L-AN-7	SUNOCO LP / SUNOCO FINANCE CORP		01/09/2018	CREDIT SUISSE SECURITIES (USA) LLC		35,000	35,000	0
87243Q-AB-2	TENET HEALTHCARE CORPORATION		05/31/2018	VARIOUS		242,638	235,000	2,350
87264A-AJ-4	T-MOBILE USA INC		05/31/2018	VARIOUS		67,925	65,000	1,596
87264A-AV-7	T-MOBILE USA INC		07/19/2018	VARIOUS		4,372,138	4,560,000	39,469
87265H-AF-6	TRI POINTE GROUP INC		10/12/2018	VARIOUS		596,550	645,000	10,519
87305Q-CJ-8	TTX CO		05/31/2018	TRANSFER IN		864,295	915,000	11,895
87342R-AE-4	BELL_18-1A		11/14/2018	BARCLAYS CAPITAL INC		1,000,000	1,000,000	0
87470L-AD-3	TALLGRASS ENERGY PARTNERS LP /TALL		12/14/2018	VARIOUS		704,878	710,000	15,999
87612B-AM-4	TARGA RESOURCES PARTNERS LP		05/31/2018	BANK OF AMERICA SECURITIES LLC		5,038	5,000	22
87612E-AR-7	TARGET CORPORATION		05/31/2018	TRANSFER IN		6,454,700	5,000,000	41,528
87612E-AU-0	TARGET CORP		05/31/2018	RBC CAPITAL MARKETS-MERGED WITH DAIN R		640,853	470,000	12,429
877249-AC-6	TAYLOR MORRISON COMMUNITIES INC/MO		05/31/2018	VARIOUS		100,375	100,000	671
879369-AD-8	TELEFLEX INCORPORATED		05/31/2018	VARIOUS		81,000	80,000	1,937
879369-AF-3	TELEFLEX INC		11/20/2018	VARIOUS		839,294	900,000	12,119
88033G-CA-6	TENET HEALTHCARE CORPORATION		05/31/2018	VARIOUS		237,600	240,000	4,375
88033G-CS-7	TENET HEALTHCARE CORPORATION		03/23/2018	BARCLAYS CAPITAL INC		480,000	500,000	4,625
88104#-AA-4	TERRAFORM UTILITY SOLAR XIX HOLDIN		06/06/2018	PRIVATE DIRECT		3,678,000	3,678,000	0
883556-BG-6	THERMO FISHER SCIENTIFIC INC		05/31/2018	TRANSFER IN		1,002,458	900,000	15,900
887317-AD-7	WARNER MEDIA LLC		05/31/2018	TRANSFER IN		1,166,178	1,000,000	2,889
889175-BD-6	TOLEDO EDISON COMPANY (THE)		05/31/2018	WACHOVIA CAPITAL MARKETS LLC		307,039	250,000	683
88947E-AK-6	TOLL BROTHERS FINANCE CORP		05/31/2018	TRANSFER IN		36,292	35,000	605
89255#-AA-9	VANDERBILT TRADEMARK ROYALTY 18-1		07/03/2018	VARIOUS		45,900,000	45,900,000	0
89307#-AA-7	TRANS BAY CABLE LLC		05/31/2018	PRIVATE DIRECT		173,240	193,422	941
89407#-AD-0	TRANSWESTERN HOLDING COMPANY LLC PRVT		05/31/2018	JP MORGAN CHASE		2,550,672	2,400,000	2,749
89469A-AB-0	TREEHOUSE FOODS INC		05/31/2018	VARIOUS		49,750	50,000	515
89679H-AN-5	TCF_18-2A A		06/13/2018	RBC CAPITAL MARKETS - DO NOT USE		999,644	1,000,000	0
90117P-AQ-8	AOTA_15-1211		03/02/2018	J.P. MORGAN SECURITIES, INC.		2,680,344	2,800,000	1,611
90131H-BL-8	21ST CENTURY FOX AMERICA INC		05/31/2018	TRANSFER IN		1,271,804	1,000,000	2,956
902055-AG-7	LBTY_16-225L		05/01/2018	J.P. MORGAN SECURITIES, INC.		1,126,168	1,100,000	294
90265U-A@-3	UBM PLC		05/31/2018	PRIVATE DIRECT		407,192	400,000	8,208
90270Y-AG-4	UBSBB_13-C5		05/24/2018	BANK OF AMERICA SECURITIES LLC		989,766	1,000,000	2,838
90276T-AM-6	UBSCM_17-C5		02/01/2018	CANTOR FITZGERALD		1,300,000	1,300,000	624
90349G-AQ-8	UBSBB_13-C6		08/30/2018	SANDLER O'NEILL & PARTNERS		1,967,500	2,000,000	697
907818-DT-2	UNION PACIFIC CORPORATION		05/31/2018	TRANSFER IN		585,294	539,000	8,662
907818-DZ-8	UNION PACIFIC CORP		05/31/2018	BANK OF AMERICA SECURITIES LLC		3,491,404	3,500,000	54,872
907818-EB-0	UNION PACIFIC CORP		05/31/2018	TRANSFER IN		1,749,345	1,900,000	21,375
911365-BG-8	UNITED RENTALS (NORTH AMERICA) INC		11/16/2018	VARIOUS		6,799,175	7,045,000	55,047

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911365-BK-9	UNITED RENTALS (NORTH AMERICA) INC		10/24/2018	WACHOVIA CAPITAL MARKETS LLC		705,000	705,000	0
913017-BP-3	UNITED TECHNOLOGIES CORPORATION		05/31/2018	CITI GROUP		1,068,363	900,000	20,825
913017-BS-7	UNITED TECHNOLOGIES CORPORATION		05/31/2018	TRANSFER IN		17,190,978	15,000,000	109,250
913017-CW-7	UNITED TECHNOLOGIES CORP		08/13/2018	BANK OF AMERICA - DO NOT USE		497,060	500,000	0
91324P-BE-1	UNITEDHEALTH GROUP INC		05/31/2018	JP MORGAN CHASE CORPORATE		2,648,070	2,000,000	5,889
92047W-AB-7	VALVOLINE INC		05/21/2018	CITIGROUP GLOBAL MARKETS INC		938,025	990,000	11,791
92343E-AF-9	VERISIGN INC		05/31/2018	VARIOUS		65,488	65,000	251
92343E-AL-6	VERISIGN INC		08/03/2018	BANK OF AMERICA SECURITIES LLC		304,800	320,000	929
92343V-AK-0	VERIZON COMMUNICATIONS INC		05/31/2018	TRANSFER IN		3,520,029	3,000,000	56,533
92344G-AX-4	VERIZON COMMUNICATIONS INC		05/31/2018	LEHMAN BROTHERS CORPORATE		1,112,891	1,000,000	12,350
92535V-AA-0	VBTOW_16-2A		05/31/2018	GUGGENHEIM CAPITAL MARKETS, LLC		996,197	983,123	2,269
92535V-AB-8	VBTOW_16-2A		05/31/2018	GUGGENHEIM CAPITAL MARKETS, LLC		101,982	100,000	307
925524-AX-8	VIACOM INC		05/31/2018	VARIOUS		1,593,552	1,422,000	8,147
92553P-AC-6	VIACOM INC (NEW)		05/31/2018	TRANSFER IN		5,557,695	5,000,000	52,500
927804-FE-9	VIRGINIA ELECTRIC AND POWER CO		05/31/2018	MORGAN STANLEY		1,914,555	1,500,000	0
92826C-AF-9	VISA INC		05/31/2018	BANK OF AMERICA SECURITIES LLC		1,054,113	1,000,000	19,947
92840V-AA-0	VISTRA OPERATIONS COMPANY LLC		08/07/2018	CITIGROUP GLOBAL MARKETS INC		630,000	630,000	0
92938E-BJ-1	WFRBS_13-C16		11/26/2018	BANK OF AMERICA SECURITIES LLC		1,718,129	1,700,000	6,423
931142-CB-7	WALMART INC		05/31/2018	VARIOUS		27,924,169	23,668,000	310,643
931142-EK-5	WALMART INC		11/27/2018	MILLENNIUM ADVISORS, LLC		2,995,530	3,000,000	43,067
94973V-AL-1	WELLPOINT INC		05/31/2018	JP MORGAN CHASE CORPORATE		2,277,196	2,000,000	44,200
94974B-GK-0	WELLS FARGO & CO		05/31/2018	TRANSFER IN		932,739	1,000,000	3,250
94978S-AA-7	WELLS FARGO CAPITAL X		03/14/2018	STIFEL, NICHOLAS & COMPANY, INC		3,221,250	3,000,000	45,121
94989E-AL-1	WFCM_15-LC20		06/26/2018	VARIOUS		3,840,703	4,000,000	12,168
94989H-BJ-8	WFCM_15-NXS1		09/26/2018	CREDIT SUISSE SECURITIES (USA) LLC		6,967,751	7,200,000	17,880
94989J-BE-5	WFCM_15-C28		10/31/2018	WACHOVIA CAPITAL MARKETS LLC		2,453,809	2,500,000	287
94989N-BK-2	WFCM_15-C30		02/13/2018	BANK OF AMERICA SECURITIES LLC		928,582	900,000	1,540
94989T-BE-3	WFCM_15-LC22		06/08/2018	BANK OF AMERICA SECURITIES LLC		2,480,813	2,400,000	3,331
94989U-AA-9	WFMBS_18-1		10/16/2018	WACHOVIA CAPITAL MARKETS LLC		2,885,156	3,000,000	7,000
94989V-AK-5	WFCM_15-NXS3		11/28/2018	WACHOVIA CAPITAL MARKETS LLC		2,447,559	2,500,000	9,341
94989W-AY-3	WFCM_15-C31		02/13/2018	J.P. MORGAN SECURITIES, INC.		2,266,516	2,200,000	3,835
95001N-AC-2	WFCM_18-C45		06/28/2018	WACHOVIA CAPITAL MARKETS LLC		609,215	750,000	1,000
95001N-BD-9	WFCM_18-C45		06/28/2018	WACHOVIA CAPITAL MARKETS LLC		2,999,778	3,000,000	6,303
95058X-AE-8	WEN_18-1A		02/02/2018	GUGGENHEIM CAPITAL MARKETS, LLC		1,062,811	1,070,000	2,193
955306-B#-1	WEST PHARMACEUTICAL SERVICES INC		05/31/2018	PRIVATE DIRECT		1,593,968	1,600,000	24,788
955306-B@-3	WEST PHARMACEUTICAL SERVICES INC		05/31/2018	PRIVATE DIRECT		1,998,400	2,000,000	29,768
95709T-AM-2	WESTAR ENERGY INC		05/31/2018	WACHOVIA CAPITAL MARKETS LLC		616,085	600,000	12,750
958102-AM-7	WESTERN DIGITAL CORPORATION		11/19/2018	VARIOUS		2,426,875	2,500,000	29,523
962166-AW-4	WEYERHAEUSER COMPANY		05/31/2018	TRANSFER IN		1,205,481	1,000,000	11,583
969133-AG-2	WILLAMETTE INDUSTRIES INC		05/31/2018	EOI CONVERSION		5,794,310	5,000,000	75,000
96926J-AA-5	WILLIAM CARTER CO		05/31/2018	VARIOUS		137,025	135,000	2,087
969457-BG-4	WILLIAMS COMPANIES INC		05/31/2018	LEHMAN BROTHERS CORPORATE		192,683	172,000	3,386
969457-BM-1	WILLIAMS COMPANIES INC		05/31/2018	CITI GROUP HIGH YIELD		59,800	46,000	850
97314@-AA-3	WIND ENERGY TRANSMISSION TEXAS LLC		05/31/2018	VARIOUS		1,959,467	2,075,706	12,696
976656-CJ-5	WISCONSIN ELECTRIC POWER CO		05/31/2018	MORGAN STANLEY & CO. INC.		4,073,908	4,000,000	79,311
978097-AD-5	WOLVERINE WORLD WIDE INC		06/05/2018	VARIOUS		722,725	745,000	5,697
980745-F#-5	WOODWARD INC		05/31/2018	PRIVATE DIRECT		1,200,000	1,200,000	0
980745-F@-7	WOODWARD INC		05/31/2018	PRIVATE DIRECT		1,200,000	1,200,000	0
983024-AG-5	WYETH		05/31/2018	CREDIT SUISSE SECURITIES (USA) LLC		449,348	350,000	7,583
983024-AL-4	WYETH		05/31/2018	TRANSFER IN		7,428,480	6,000,000	106,000
98311A-AA-3	WYNDHAM HOTELS & RESORTS INC		03/29/2018	BARCLAYS CAPITAL INC		440,000	440,000	0
983130-AU-9	WYNN LAS VEGAS LLC / WYNN LAS VEGA		05/31/2018	VARIOUS		143,438	150,000	0
98385X-AM-8	XTO ENERGY INC		05/31/2018	VARIOUS		7,386,346	5,500,000	123,750
98385X-AQ-9	XTO ENERGY INC		05/31/2018	TRANSFER IN		5,039,228	3,667,000	107,795
98581*-AA-9	YELLOWSTONE ENERGY LTD		05/31/2018	TRANSFER IN		82,936	77,504	1,857
98849B-AD-3	YUM! BRANDS INC		05/31/2018	TRANSFER IN		1,035,000	1,000,000	3,056
BINOYZ-B5-7	COSO GEOTHERMAL POWER HOLDINGS		05/31/2018	DIRECT		439,404	439,404	8,949
BIN14R-MY-1	AMERICAN TRANSMISSION COMPANY LLC		07/18/2018	PRIVATE DIRECT		200,000	200,000	0
BIN14R-N1-2	AMERICAN TRANSMISSION COMPANY LLC		07/18/2018	PRIVATE DIRECT		3,000,000	3,000,000	0
C9716#-AC-3	WASTE CONNECTIONS INC		05/31/2018	PRIVATE DIRECT		140,802	150,000	2,273
E14385-72-6	RELIANCE HOLDING USA INC		05/31/2018	HSBC SECURITIES (USA) INC.		254,182	250,000	1,281
G2890*-AB-8	ED&F TREASURY MANAGEMENT LTD		05/31/2018	PRIVATE DIRECT		204,616	200,000	133
G2890*-AC-6	ED&F TREASURY MANAGEMENT LTD		05/31/2018	PRIVATE DIRECT		831,584	800,000	566
008474-A@-7	AGNICO-EAGLE MINES LIMITED PRVT	A	05/31/2018	PRIVATE DIRECT		1,555,515	1,500,000	15,008
09784Y-B*-8	BONAVISTA ENERGY CORP	A	05/31/2018	DIRECT		810,560	800,000	2,816

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11271L-AB-8	BROOKFIELD FINANCE INC	A	05/31/2018	VARIOUS		7,084,204	7,000,000	105,619
136375-BD-3	CANADIAN NATIONAL RAILWAY COMPANY	A	05/31/2018	RBC CAPITAL MARKETS-MERGED WITH DAIN R		250,783	200,000	5,213
136375-BQ-4	CANADIAN NATIONAL RAILWAY CO	A	05/31/2018	TRANSFER IN		2,594,560	2,000,000	5,667
136375-CV-2	CANADIAN NATIONAL RAILWAY COMPANY	A	10/31/2018	WELLS FARGO SECURITIES LLC - DO NOT USE		999,860	1,000,000	0
146900-AM-7	CASCADES INC	A	12/11/2018	VARIOUS		1,492,889	1,490,000	28,909
15135U-AF-6	CENOVUS ENERGY INC	A	05/07/2018	RBC CAPITAL MARKETS		3,502,256	3,100,000	101,138
20825V-AB-8	CONOCOPHILLIPS CANADA	A	05/31/2018	WACHOVIA		1,627,488	1,330,000	10,112
284902-AC-7	ELDORADO GOLD CORPORATION	A	05/31/2018	J.P. MORGAN SECURITIES, INC.		24,000	25,000	706
292766-A#-9	ENERPLUS CORP	A	05/31/2018	PRIVATE DIRECT		1,295,879	1,300,000	2,542
292766-A@-1	ENERPLUS CORP	A	10/30/2018	VARIOUS		498,463	500,000	2,799
29357#-AC-8	ENSIGN ENERGY SERVICES INC	A	05/31/2018	PRIVATE DIRECT		3,779,476	3,700,000	0
303901-BA-9	FAIRFAX FINANCIAL HOLDINGS LTD	A	10/18/2018	BARCLAYS CAPITAL INC		6,858,730	7,000,000	45,940
448055-AD-5	HUSKY ENERGY INC.	A	05/31/2018	TRANSFER IN		5,724,764	4,600,000	66,036
575385-AB-5	MASONITE INTERNATIONAL CORPORATION	A	12/07/2018	VARIOUS		855,725	865,000	5,681
59151K-AG-3	METHANEX CORPORATION	A	05/31/2018	NATWEST MARKETS		46,520	45,000	591
65334H-AA-0	NEXEN INC.	A	05/31/2018	TRANSFER IN		771,352	570,000	9,476
65334H-AG-7	NEXEN INC	A	05/31/2018	CITIGROUP GLOBAL MARKETS INC		368,014	300,000	853
66977W-AN-9	NOVA CHEMICALS CORP	A	05/31/2018	VARIOUS		64,675	65,000	1,138
66977W-AR-0	NOVA CHEMICALS CORP	A	12/14/2018	VARIOUS		429,995	470,000	5,822
683715-AB-2	OPEN TEXT CORPORATION	A	11/02/2018	CITIGROUP GLOBAL MARKETS INC		191,188	190,000	4,806
71644E-AJ-1	PETRO-CANADA	A	05/31/2018	TRANSFER IN		3,911,936	3,000,000	9,067
74819R-AP-1	QUEBECOR MEDIA INC	A	05/31/2018	BANK OF AMERICA SECURITIES LLC		25,438	25,000	663
775109-AL-5	ROGERS COMMUNICATIONS INC	A	05/31/2018	TRANSFER IN		814,249	600,000	13,250
775109-BG-5	ROGERS COMMUNICATIONS INC	A	12/31/2018	WACHOVIA CAPITAL MARKETS LLC		4,029,654	4,240,000	69,889
891160-MJ-9	TORONTO-DOMINION BANK/THE	A	06/04/2018	HSBC SECURITIES, INC. - DO NOT USE		472,310	500,000	4,078
893526-DJ-9	TRANSCANADA PIPELINES LTD	A	06/28/2018	JP MORGAN SECURITIES, LTD. - DO NOT USE		1,137,880	1,000,000	5,253
89352H-AD-1	TRANS-CANADA PIPELINES	A	05/31/2018	JP MORGAN CHASE CORPORATE		2,344,564	2,000,000	15,844
895945-G@-6	TRICAN WELL SERVICE LTD	A	05/31/2018	VARIOUS		1,340	14,421	75
91911K-AN-2	BAUSCH HEALTH COMPANIES INC	A	10/10/2018	J.P. MORGAN SECURITIES, INC.		1,229,688	1,250,000	30,747
92658T-AQ-1	VIDEOTRON LTD	A	05/31/2018	BANK OF AMERICA SECURITIES LLC		126,875	125,000	2,361
C0445#-AK-2	ARC RESOURCES LTD PRVT	A	05/31/2018	PRIVATE DIRECT		1,676,512	1,600,000	953
C0445#-AM-8	ARC RESOURCES LTD	A	05/31/2018	PRIVATE DIRECT		1,312,831	1,300,000	13,483
C4111#-AG-6	GRAYMONT LTD	A	05/31/2018	PRIVATE DIRECT		5,612,106	5,485,715	114,590
00192R-AL-2	ARES_15-35RA	D	06/15/2018	DEUTSCHE BANK AG - DO NOT USE		1,000,000	1,000,000	0
00388W-AG-6	ABU DHABI NATIONAL ENERGY CO PJSC	D	04/16/2018	CITIGROUP GLOBAL MARKETS INC		5,797,390	5,800,000	0
00507U-AU-5	ALLERGAN FUNDING SCS	D	05/31/2018	TRANSFER IN		129,382	134,000	1,344
00774M-AE-5	AERCAP IRELAND CAPITAL DAC / AERCA	D	02/07/2018	RBC CAPITAL MARKETS		1,930,620	2,000,000	3,444
00787C-AC-6	AEROPUERTO INTERNACIONAL DE TOCUME	D	11/14/2018	CITIGROUP GLOBAL MARKETS INC		1,069,233	1,100,000	33,917
013822-AC-5	ALCOA NEDERLAND HOLDING BV	D	05/14/2018	J.P. MORGAN SECURITIES, INC.		220,000	220,000	0
02109T-AC-6	ALROSA FINANCE SA	D	05/31/2018	UBS SECURITIES LLC		322,500	300,000	1,808
02364W-AJ-4	AMXLMM 6 3/8 03/01/35	D	05/31/2018	VARIOUS		590,411	495,000	7,801
02364W-AV-7	AMERICA MOVIL SAB DE CV	D	05/31/2018	TRANSFER IN		910,072	883,000	7,358
03512T-AA-9	ANGLOGOLD HOLDINGS PLC	D	05/31/2018	VARIOUS		197,194	195,000	1,310
03762Y-AK-3	APID_16-25A	D	10/24/2018	J.P. MORGAN SECURITIES, INC.		4,800,000	4,800,000	0
03938L-AP-9	ARCELORMITTAL	D	05/31/2018	TRANSFER IN		5,800,000	5,000,000	46,319
044286-93-9	DOLPHIN ENERGY LTD REGS	D	05/31/2018	VARIOUS		349,384	344,560	9,299
045230-04-0	TAQA ABU DHABI NATIONAL REGS	D	05/31/2018	NATWEST MARKETS		330,400	320,000	4,111
046353-AM-0	ASTRAZENECA PLC	D	05/31/2018	MORGAN STANLEY & CO. INC.		2,519,873	2,500,000	4,557
055451-AR-9	BHP BILLITON FINANCE (USA) LTD	D	05/31/2018	J.P. MORGAN SECURITIES, INC.		15,116,130	15,000,000	166,719
05583J-AE-2	BPCE SA	D	09/05/2018	J.P. MORGAN SECURITIES, INC.		3,976,600	4,000,000	0
056752-AK-4	BAIDU INC	D	03/22/2018	GOLDMAN SACHS & CO		4,795,296	4,800,000	0
056752-AL-2	BAIDU INC	D	03/22/2018	GOLDMAN SACHS & CO		3,579,552	3,600,000	0
05890P-ZA-7	BANCO DE CREDITO E INVERSIONES-SD	D	02/27/2018	VARIOUS		2,255,978	2,390,000	32,298
059895-AS-1	BANGKOK BANK PCL /HONG KONG	D	09/12/2018	MORGAN STANLEY & CO. INC.		3,351,398	3,360,000	0
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABLES L	D	03/19/2018	PRIVATE DIRECT		2,100,000	2,100,000	0
09626R-BA-2	BLUEM_12-2A	D	11/09/2018	CITIGROUP GLOBAL MARKETS INC		3,250,000	3,250,000	0
09630A-AJ-5	BLUEM_18-3A	D	10/03/2018	CITIGROUP GLOBAL MARKETS INC		2,000,000	2,000,000	0
12117#-AB-7	BUREAU VERITAS HOLDINGS INC	D	07/16/2018	VARIOUS		3,100,000	3,100,000	0
12232K-AL-4	BURNH_16-1A	D	11/07/2018	WACHOVIA CAPITAL MARKETS LLC		1,250,000	1,250,000	0
12545R-AA-5	CREDOMATIC INTERNATIONAL CORP	D	05/31/2018	TRANSFER IN		98,641	97,080	316
12549Q-BG-9	CIFC_14-3A	D	10/10/2018	J.P. MORGAN SECURITIES, INC.		1,750,000	1,750,000	0
12552F-AJ-2	CIFC_14-4RA	D	10/12/2018	J.P. MORGAN SECURITIES, INC.		2,000,000	2,000,000	0
14214X-B#-6	CARILLION PLC	D	05/31/2018	VARIOUS		116,000	5,800,000	0
143109-AQ-9	CGMS_16-4A	D	10/05/2018	CITIGROUP GLOBAL MARKETS INC		1,000,000	1,000,000	0
14312E-AS-2	CGMS_12-3A	D	11/28/2018	CITIGROUP GLOBAL MARKETS INC		2,000,000	2,000,000	0

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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
14316C-AL-7	CGMS _14-4RA C	D	06/15/2018	CITIGROUP GLOBAL MRKTS INC - DO NOT USE		1,000,000	1,000,000	0
19329L-AS-6	CLPK_15-1A	D	12/03/2018	DEUTSCHE BANK SECURITIES, INC.		1,500,000	1,500,000	0
200447-A*-1	COMISION FEDERAL DE ELECTRICIDAD	D	05/31/2018	PRIVATE DIRECT		97,129	95,000	718
202712-BJ-3	COMMONWEALTH BANK OF AUSTRALIA	D	01/03/2018	GOLDMAN SACHS & CO		8,500,000	8,500,000	0
21684A-AD-8	COOPERATIEVE RABOBANK UA	D	08/21/2018	MORGAN STANLEY - DO NOT USE		1,089,990	1,000,000	2,771
21684A-AF-3	COOPERATIEVE RABOBANK UA	D	11/20/2018	HSBC SECURITIES, INC. - DO NOT USE		233,418	250,000	3,177
22303Q-AL-4	COVIDIEN INTERNATIONAL FINANCE SA	D	05/31/2018	MORGAN STANLEY & CO. INC.		10,273,060	10,000,000	193,667
225401-AF-5	CREDIT SUISSE GROUP AG	D	01/05/2018	CREDIT SUISSE SECURITIES (USA) LLC		7,000,000	7,000,000	0
225401-AG-3	CREDIT SUISSE GROUP AG	D	06/06/2018	CREDIT SUISSE SECURITIES (USA) LLC		5,000,000	5,000,000	0
235822-AA-1	DANA FINANCING LUXEMBOURG SARL	D	10/11/2018	BANK OF AMERICA SECURITIES LLC		480,200	490,000	10,617
235822-AB-9	DANA FINANCING LUXEMBOURG SARL	D	07/17/2018	BARCLAYS CAPITAL INC		123,438	125,000	1,877
24718P-AA-5	DELPHI JERSEY HOLDINGS PLC	D	03/14/2018	BANK OF AMERICA SECURITIES LLC		727,294	745,000	16,294
25156P-BB-8	DEUTSCHE TELEKOM INTERNATIONAL FIN	D	08/15/2018	DEUTSCHE BANK SECURITIES, INC.		1,060,983	1,050,000	7,146
26139P-AB-9	DP WORLD CRESCENT LTD	D	09/18/2018	CITIGROUP GLOBAL MARKETS INC		2,640,000	2,640,000	0
26244M-AS-1	DRSLF_16-45A	D	10/05/2018	GOLDMAN SACHS & CO		1,000,000	1,000,000	1,866
268317-AU-8	ELECTRICITE DE FRANCE SA	D	09/18/2018	CITIGROUP GLOBAL MARKETS INC		1,728,790	1,750,000	0
26874R-AE-8	ENI SPA	D	09/05/2018	CITIGROUP GLOBAL MARKETS INC		1,487,985	1,500,000	0
26876F-AA-0	ENN ENERGY HOLDINGS LTD	D	05/31/2018	VARIOUS		472,924	450,000	1,275
29278D-AA-3	ENEL CHILE SA	D	06/07/2018	J.P. MORGAN SECURITIES, INC.		3,162,368	3,200,000	0
29278G-AK-4	ENEL FINANCE INTERNATIONAL NV	D	09/11/2018	J.P. MORGAN SECURITIES, INC.		2,975,730	3,000,000	0
29446M-AB-8	EQUINOR ASA	D	09/05/2018	BANK OF AMERICA SECURITIES LLC		4,991,700	5,000,000	0
33938E-AQ-0	FLEXTRONICS INTERNATIONAL LTD.	D	05/31/2018	VARIOUS		142,798	140,000	1,907
33938E-AS-6	FLEXTRONICS INTERNATIONAL LTD.	D	05/31/2018	VARIOUS		117,875	115,000	1,693
35803Q-AA-5	FRESENIUS MEDICAL CARE US FINANCE	C	05/31/2018	DEUTSCHE BANK SECURITIES, INC.		378,792	360,000	6,095
368266-AF-9	GAZ CAPITAL (GAZPROM)	D	05/31/2018	NATWEST MARKETS		132,188	125,000	1,876
368266-AH-5	GAZ CAPITAL SA	D	05/31/2018	BNP PARIBAS SECURITIES CORP		307,800	270,000	5,685
40049J-AT-4	GRUPO TELEVISA S.A. DE C.V.	D	05/31/2018	CITI GROUP		397,347	320,000	5,969
40049J-AV-9	GRUPO TELEVISA SA	D	05/31/2018	VARIOUS		1,122,368	996,000	13,197
404280-AJ-8	HSBC HOLDINGS PLC	D	05/31/2018	HONG KONG SHANGHAI BANK		990,108	800,000	27,200
404280-AW-9	HSBC HOLDINGS PLC	D	05/31/2018	HSBC SECURITIES (USA) INC.		5,044,205	5,000,000	49,569
404280-BP-3	HSBC HOLDINGS PLC	D	03/19/2018	HSBC SECURITIES (USA) INC.		2,500,000	2,500,000	0
404280-BX-6	HSBC HOLDINGS PLC	D	09/05/2018	HSBC SECURITIES (USA) INC.		2,500,000	2,500,000	0
43133A-AB-3	HITR_18-1A	D	08/13/2018	BANK OF AMERICA - DO NOT USE		10,000,000	10,000,000	0
45672B-B#-3	INFORMA PLC	D	01/04/2018	PRIVATE DIRECT		1,000,000	1,000,000	0
45672B-C*-6	INFORMA PLC	D	01/04/2018	PRIVATE DIRECT		1,000,000	1,000,000	0
460599-AD-5	INTERNATIONAL GAME TECHNOLOGY PLC	D	09/17/2018	BANK OF AMERICA SECURITIES LLC		200,000	200,000	0
46128M-AC-5	INVERSIONES CMPC SA 144A	D	05/31/2018	CREDIT SUISSE SECURITIES (USA) LLC		103,500	100,000	442
465077-AL-9	ISRAEL ELECTRIC CORP LTD	D	07/30/2018	VARIOUS		12,356,092	12,509,000	58,039
47032F-AB-5	JAMES HARDIE INTERNATIONAL FINANCE	D	08/21/2018	VARIOUS		776,250	800,000	9,306
48661T-AG-0	KAYNE_18-2A	D	09/13/2018	BARCLAYS - DO NOT USE		1,000,000	1,000,000	0
50064Y-AC-7	KOREA HYDRO & NUCLEAR POWER CO LTD	D	05/31/2018	BARCLAYS CAPITAL INC		258,765	250,000	4,552
50189G-AH-5	LCM_22A	D	11/01/2018	NATIXIS		1,500,000	1,500,000	0
50200W-AD-4	LCM_28A	D	10/16/2018	BANK OF AMERICA SECURITIES LLC		2,000,000	2,000,000	0
50247V-AC-3	LYB INTERNATIONAL FINANCE BV	D	05/31/2018	TRANSFER IN		608,971	600,000	6,175
539439-AR-0	LLOYDS BANKING GROUP PLC	D	03/15/2018	MORGAN STANLEY & CO. INC.		5,978,820	6,000,000	0
549876-AD-2	LUKOIL INTERNATIONAL FINANCE BV 144A	D	05/31/2018	TRANSFER IN		791,806	755,000	3,953
552081-AM-3	LYONDELLBASELL INDUSTRIES NV	D	05/31/2018	TRANSFER IN		1,177,841	1,250,000	15,256
55608J-AP-3	MACQUARIE BANK LTD	D	10/04/2018	VARIOUS		3,500,000	3,500,000	0
55818R-BC-9	MDPK _14-14A	D	10/12/2018	MORGAN STANLEY & CO. INC.		1,000,000	1,000,000	0
55819D-AJ-5	MDPK_18-31A	D	11/08/2018	BANK OF AMERICA SECURITIES LLC		1,000,000	1,000,000	0
58516N-AA-2	MEGA ADVANCE INVESTMENTS	D	05/31/2018	HSBC SECURITIES (USA) INC.		102,875	100,000	250
58516N-AB-0	MEGA ADVANCE INVESTMENTS	D	05/31/2018	HSBC SECURITIES (USA) INC.		250,750	200,000	638
58517#-AA-8	MEGGITT HOLDINGS (USA) INC	D	05/31/2018	PRIVATE DIRECT		1,546,950	1,500,000	34,722
58517#-AB-6	MEGGITT HOLDINGS (USA) INC	D	05/31/2018	PRIVATE DIRECT		1,038,210	1,000,000	8,042
60687Y-AT-6	MIZUHO FINANCIAL GROUP INC	D	09/05/2018	MIZUHO SECURITIES USA INC		3,000,000	3,000,000	0
63254A-AS-7	NATIONAL AUSTRALIA BANK LIMITED (N	D	10/19/2018	MIZUHO SECURITIES USA INC		987,351	1,105,000	7,750
63861V-AB-3	NATIONWIDE BUILDING SOCIETY	D	03/01/2018	CITIGROUP GLOBAL MARKETS INC		4,000,000	4,000,000	0
65557F-AH-9	NORDEA BANK AB	D	09/06/2018	BANK OF AMERICA SECURITIES LLC		2,000,000	2,000,000	0
67590B-AY-6	OCT16_13-1A	D	06/15/2018	BANK OF AMERICA - DO NOT USE		1,000,000	1,000,000	0
68278#-AB-4	ARRIUM LTD PRVT	D	04/27/2018	BANK OF AMERICA		0	1	0
71567P-AK-6	PERUSAHAAN PENERBIT SBSN INDONESIA	D	02/22/2018	CITIGROUP GLOBAL MARKETS INC		5,450,000	5,450,000	0
71647N-AA-7	PETROBRAS GLOBAL FINANCE BV	D	05/31/2018	VARIOUS		142,375	170,000	266
71647N-AF-6	PETROBRAS GLOBAL FINANCE BV	D	05/31/2018	TRANSFER IN		368,091	389,000	473
71654Q-CK-6	PETROLEOS MEXICANOS	D	02/01/2018	CITIGROUP GLOBAL MARKETS INC		9,000,000	9,000,000	0
71654Q-CL-4	PETROLEOS MEXICANOS	D	02/01/2018	CITIGROUP GLOBAL MARKETS INC		2,500,000	2,500,000	0

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74733L-AD-4	QTEL INTERNATIONAL FINANCE LTD	D	05/31/2018	TRANSFER IN		923,625	900,000	12,469
780641-AH-9	KONINKLIJKE KPN NV	D	05/31/2018	TRANSFER IN		1,066,008	800,000	11,167
78448T-AD-4	SMBC AVIATION CAPITAL FINANCE DAC	D	07/23/2018	GOLDMAN SACHS & CO		499,320	500,000	0
78520L-AB-6	SABIC CAPITAL II BV	D	10/02/2018	CITIGROUP GLOBAL MARKETS INC		7,438,050	7,500,000	0
801060-AD-6	SANOFI SA	D	06/12/2018	MORGAN STANLEY & CO. INC.		2,978,100	3,000,000	0
803070-AB-7	SAPPI PAPIER HOLDING AG 144A	D	05/31/2018	CITI GROUP HIGH YIELD		69,063	65,000	2,234
806854-AD-7	SCHLUMBERGER INVESTMENT SA	D	07/06/2018	CREDIT SUISSE SECS (USA) - DO NOT USE		1,923,940	2,000,000	21,200
81881C-AG-2	SHACK_18-12A	D	06/15/2018	BNP PAIRBAS - DO NOT USE		1,000,000	1,000,000	0
822582-AM-4	SHELL INTERNATIONAL FINANCE BV	D	05/31/2018	BARCLAYS CAPITAL INC		10,283,520	10,000,000	80,208
82650N-AA-0	SIGMA FINANCE NETHERLANDS B.V.	D	03/22/2018	CITIGROUP GLOBAL MARKETS INC		4,326,083	4,355,000	0
853254-AK-6	STANDARD CHARTERED PLC	D	02/08/2018	WACHOVIA CAPITAL MARKETS LLC		2,146,740	2,000,000	9,717
85572R-AA-7	STARR_18-1	D	06/15/2018	DEUTSCHE BANK AG - DO NOT USE		1,981,520	2,000,000	0
857006-AM-2	STATE GRID OVERSEAS INVESTMENT (20	D	04/24/2018	CITIGROUP GLOBAL MARKETS INC		14,348,880	14,400,000	0
86964W-AC-6	SUZANO AUSTRIA GMBH	D	09/17/2018	J.P. MORGAN SECURITIES, INC.		653,822	660,000	0
87164K-AC-8	SYNGENTA FINANCE NV	D	04/17/2018	HSBC SECURITIES (USA) INC.		1,000,000	1,000,000	0
87164K-AH-7	SYNGENTA FINANCE NV	D	04/17/2018	CREDIT SUISSE SECURITIES (USA) LLC		1,500,000	1,500,000	0
87249A-AE-5	TICP_17-9A	D	03/06/2018	JPM SECURITIES		4,000,000	4,000,000	16,446
874060-AU-0	TAKEDA PHARMACEUTICAL CO LTD	D	11/19/2018	J.P. MORGAN SECURITIES, INC.		3,236,350	3,250,000	0
87938W-AC-7	TELEFONICA EMISIONES SAU	D	05/31/2018	TRANSFER IN		4,007,264	3,250,000	102,397
88166J-AA-1	TEVA PHARMACEUTICAL FINANCE COMPAN	D	05/31/2018	BARCLAYS CAPITAL INC		377,168	400,000	811
88322Y-AC-5	THAIOIL TREASURY CENTER CO LTD	D	11/15/2018	CITIGROUP GLOBAL MARKETS INC		2,376,528	2,400,000	0
88322Y-AD-3	THAIOIL TREASURY CENTER CO LTD	D	11/15/2018	CITIGROUP GLOBAL MARKETS INC		3,558,744	3,600,000	0
88433B-AS-6	WINDR_2016-2A	D	11/16/2018	MORGAN STANLEY & CO. INC.		1,360,000	1,360,000	0
88433B-AU-1	WINDR_2016-2A	D	11/16/2018	MORGAN STANLEY & CO. INC.		2,000,000	2,000,000	0
892725-AM-4	TRFIG_18-1A	D	09/19/2018	SOCIETE GENERALE		1,499,901	1,500,000	0
89387Y-AC-5	TRANSPORTADORA DE GAS INTERNACIONA	D	10/19/2018	VARIOUS		2,379,025	2,375,000	0
902674-XN-5	UBS AG (LONDON BRANCH)	D	06/21/2018	UBS SECURITIES LLC		5,991,660	6,000,000	0
91832V-AA-2	VOC ESCROW LTD	D	01/31/2018	VARIOUS		1,250,000	1,250,000	0
91911T-AE-3	VALEBZ 8 1/4 01/17/34	D	05/31/2018	BANK OF AMERICA SECURITIES LLC		188,250	150,000	4,572
91911T-AH-6	VALE OVERSEAS LIMITED	D	05/31/2018	VARIOUS		819,060	730,000	1,255
92908V-AA-9	VOTORANTIM OVERSEAS IV 144A	D	05/31/2018	TRANSFER IN		771,563	750,000	9,109
961214-DW-0	WESTPAC BANKING CORP	D	01/17/2018	GOLDMAN SACHS & CO		1,370,146	1,375,000	0
98420E-AD-7	XLIT LTD	D	08/27/2018	WACHOVIA CAPITAL MARKETS LLC		4,332,480	4,000,000	91,056
AN0814-74-8	INVERSIONES CMPC SA	D	03/07/2018	VARIOUS		4,873,017	4,850,000	90,883
AP4306-74-6	COLBUN SA	D	02/27/2018	VARIOUS		2,351,478	2,416,000	37,112
AQ3405-59-6	INFRAESTRUCTURA ENERGETICA NOVA SA	D	03/02/2018	BANK OF AMERICA SECURITIES LLC		980,500	1,060,000	11,770
AS1961-93-5	LLOYDS BANK PLC	D	07/31/2018	BARCLAYS CAPITAL INC		5,679,500	7,400,000	185,000
BIN118-PS-6	GREENFIELD SPV I SAPI DE CV	D	04/02/2018	PRIVATE DIRECT		100,000	100,000	0
BIN118-PT-4	GREENFIELD SPV I SAPI DE CV	D	08/01/2018	PRIVATE DIRECT		800,000	800,000	0
BIN14W-VB-0	EOLICA MESA LA PAZ S DE RL DE CV	D	11/30/2018	PRIVATE DIRECT		2,901,384	2,901,384	0
D2736#-AH-2	FRITZ DRAXLMAIER GMBH & CO KG	D	05/31/2018	PRIVATE DIRECT		1,045,170	1,000,000	10,233
EC4529-23-5	PRINCIPAL FINANCIAL GLOBAL FUNDING	D	07/26/2018	VARIOUS		9,050,000	10,000,000	14,653
EF0492-75-3	RAS LAFFAN LIQUEFIED NATURAL GAS C	D	05/31/2018	BARCLAYS CAPITAL INC		117,354	114,912	1,015
EG5180-95-5	LUKOIL INTERNATIONAL FINANCE BV REGS	D	05/31/2018	VARIOUS		403,125	375,000	11,995
EH8543-60-3	QTEL INTERNATIONAL FINANCE LTD	D	05/31/2018	VARIOUS		386,650	370,000	13,759
EI0125-50-6	ODEBRECHT FINANCE LTD REGS	D	05/31/2018	VARIOUS		168,000	420,000	3,185
EI0320-72-7	EMPRESAS CMPC SA	D	05/31/2018	NATWEST MARKETS		258,750	250,000	1,063
EI2462-36-0	LI & FUNG LTD	D	05/31/2018	VARIOUS		558,253	545,000	1,351
EI3062-94-6	GRUPO BIMBO SAB DE CV	D	05/31/2018	MORGAN STANLEY & CO. INC.		102,900	100,000	2,031
EI4218-26-5	HONGKONG LAND FINANCE (CAYMAN ISLA	D	05/31/2018	VARIOUS		470,786	450,000	2,981
EI4567-62-5	CHINA OVERSEAS FINANCE (CAYMAN I L	D	05/31/2018	VARIOUS		208,073	200,000	642
EI9005-45-1	ABU DHABI NATIONAL ENERGY CO	D	05/31/2018	VTB CAPITAL PLC		213,000	200,000	5,451
EI9925-36-9	GRUPO BIMBO SAB DE CV	D	05/31/2018	TRANSFER IN		459,680	450,000	7,031
EK1651-47-1	BBVA BANCOMER SA DE CV	D	03/06/2018	VARIOUS		10,804,800	10,560,000	188,125
EK5851-40-8	ISRAEL ELECTRIC CORPORATION LTD	D	05/31/2018	TRANSFER IN		204,500	200,000	500
G0754#-AD-9	BABCOCK INTERNATIONAL GROUP PLC	D	05/31/2018	TRANSFER IN		4,279,293	4,100,000	47,533
G1591#-AN-2	BRITVIC PLC	D	05/31/2018	PRIVATE DIRECT		1,319,201	1,300,000	23,926
G1696#-AW-6	BUNZL FINANCE PLC	D	05/31/2018	NATWEST MARKETS		1,842,804	1,800,000	7,667
G1696#-AX-4	BUNZL FINANCE PLC	D	05/31/2018	NATWEST MARKETS		1,237,740	1,200,000	5,225
G1737@-AA-7	BUUK INFRASTRUCTURE ISSUER PLC	B	03/14/2018	PRIVATE DIRECT		1,394,550	1,273,600	0
G1846@-AG-2	CAPITA GROUP PLC PRVT	D	05/31/2018	PRIVATE DIRECT		7,910,800	8,000,000	160,000
G2765@-AA-0	DIONYSUS AVIATION LIMITED	D	05/31/2018	PRIVATE DIRECT		101,387	100,000	1,385
G3076*-AE-6	ENVOL INVESTMENTS LIMITED	B	06/28/2018	PRIVATE DIRECT		2,778,720	2,743,560	0
G4162#-AB-1	GREENSANDS FINANCING PLC	B	11/29/2018	PRIVATE DIRECT		5,877,650	5,858,560	0
G4162#-AD-7	GREENSANDS FINANCING PLC	D	11/29/2018	PRIVATE DIRECT		300,000	300,000	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
G4162#-AE-5	GREENSANDS FINANCING PLC	D	11/29/2018	PRIVATE DIRECT		1,400,000	1,400,000	0
G4803#-AE-0	INFORMA GROUP HOLDINGS	D	05/31/2018	PRIVATE DIRECT		3,586,555	3,500,000	75,530
G4910#-AD-2	INTERSERVE PLC	D	05/31/2018	CORPORATE ACTION		4,484,000	6,200,000	22,577
G4910#-AE-0	INTERSERVE PLC	D	05/31/2018	CORPORATE ACTION		7,294,000	10,000,000	38,745
G4910#-AF-7	INTERSERVE PLC	D	05/31/2018	CORPORATE ACTION		6,055,000	8,200,000	31,525
G4910#-AK-6	INTERSERVE PLC PIK	D	12/28/2018	CORPORATE ACTION		84,608	84,608	2
G4910#-AL-4	INTERSERVE PLC PIK	D	12/28/2018	CORPORATE ACTION		136,465	136,465	4
G4910#-AM-2	INTERSERVE PLC PIK	D	12/28/2018	CORPORATE ACTION		111,901	111,901	3
G6164#-AC-2	MITIE TREASURY MANAGEMENT	D	05/31/2018	PRIVATE DIRECT		2,587,322	3,100,000	54,702
G6390@-AA-4	NAMPAK LTD	D	05/31/2018	TRANSFER IN		202,480	200,000	77
G7737#-AC-8	SGN MIDCO LTD	B	03/14/2018	PRIVATE DIRECT		4,880,925	4,457,600	0
G8401*-AE-1	SSP FINANCING LTD	D	10/15/2018	PRIVATE DIRECT		700,000	700,000	0
G8401*-AF-8	SSP FINANCING LTD	D	10/15/2018	PRIVATE DIRECT		1,200,000	1,200,000	0
G87810-AC-3	THAMES WATER UTILITIES LTD	D	03/22/2018	PRIVATE DIRECT		4,900,000	4,900,000	0
G9284#-BD-8	VITOL FINANCE LTD	D	05/31/2018	VARIOUS		8,584,745	8,500,000	159,989
K3752#-AE-8	COPENHAGEN ARPTS A/S SR NT SER B	D	05/31/2018	PRIVATE DIRECT		2,100,980	2,000,000	50,667
K7017#-AA-8	MERIDIAN SPIRIT APS	D	05/31/2018	VARIOUS		80,511	79,083	544
L8038*-AA-4	SBM BALEAI AZUL	D	05/31/2018	TRANSFER IN		148,894	145,940	1,695
L9031*-AA-9	TERMINAL INVESTMENT LIMITED HOLDIN	D	04/19/2018	PRIVATE DIRECT		500,000	500,000	0
L9031*-AB-7	TERMINAL INVESTMENT LIMITED HOLDIN	D	04/19/2018	PRIVATE DIRECT		1,100,000	1,100,000	0
L9031*-AC-5	TERMINAL INVESTMENT LIMITED HOLDIN	D	04/19/2018	PRIVATE DIRECT		2,600,000	2,600,000	0
L9082*-AE-9	TRAFIGURA FUNDING SA	D	05/31/2018	TRANSFER IN		101,825	100,000	734
L9082*-AM-1	TRAFIGURA FUNDING SA	D	05/29/2018	PRIVATE DIRECT		1,500,000	1,500,000	0
L9082*-AN-9	TRAFIGURA FUNDING SA	D	05/29/2018	PRIVATE DIRECT		1,200,000	1,200,000	0
M2512*-AC-7	COCA COLA ICECEK	D	05/31/2018	CRT CAPITAL GROUP LLC		1,535,925	1,500,000	0
N42810-BX-2	ROYAL VOPAK N.V.	D	05/31/2018	TRANSFER IN		205,230	200,000	4,545
N8084*-AD-9	SLIGRO FOOD GROUP NEDERLAND BV	D	05/31/2018	BARCLAYS CAPITAL INC		1,532,415	1,500,000	30,088
N9146#-AB-3	VAN OORD NV	D	05/31/2018	TRANSFER IN		526,480	500,000	3,081
N9146#-AC-1	VAN OORD NV	D	05/31/2018	TRANSFER IN		539,970	500,000	3,149
P4001#-AA-8	EOLICA MESA LA PAZ S DE RL DE CV	D	08/31/2018	PRIVATE DIRECT		5,102,174	5,102,174	0
P4920#-AA-6	GREENFIELD SPV I SAPI DE CV	D	04/02/2018	PRIVATE DIRECT		680,000	680,000	0
P9208#-AA-8	TRABAJOS MARITIMOS SA	D	03/15/2018	PRIVATE DIRECT		3,200,000	3,200,000	0
Q1842#-AE-8	BROOKFIELD WA RAIL PTY LTD	D	05/31/2018	PRIVATE DIRECT		2,237,158	2,200,000	17,131
Q2759@-AA-7	CONSOLIDATED PRESS FINANCE LTD	D	05/31/2018	PRIVATE DIRECT		498,840	500,000	9,531
Q3079#-AB-4	DALRYMPLE BAY COAL TERMINAL PTY LT	D	05/31/2018	TRANSFER IN		2,476,180	2,300,000	27,045
Q3629#-AN-3	ETSA UTILITIES FINANCE PTY LTD	D	05/31/2018	PRIVATE DIRECT		90,451	100,000	1,021
Q3915#-AB-2	FLETCHER BUILDING LIMITED PRVT	D	04/27/2018	VARIOUS		6,139,658	5,900,000	38,991
Q3915*-AD-2	FLETCHER BUILDING LIMITED	D	05/31/2018	PRIVATE DIRECT		3,595,554	3,800,000	41,061
Q6077#-AA-1	MIGHTY RIVER POWER	D	05/31/2018	PRIVATE DIRECT		4,791,650	4,700,000	95,991
Q6077#-AB-9	MIGHTY RIVER POWER	D	05/31/2018	PRIVATE DIRECT		2,362,169	2,300,000	48,080
Q6518#-AE-0	NSW PORTS FINANCE CO PTY LTD	D	05/31/2018	PRIVATE DIRECT		1,452,885	1,500,000	4,343
Q6518#-AG-5	NSW PORTS FINANCE CO PTY LTD	D	04/11/2018	PRIVATE DIRECT		3,000,000	3,000,000	0
Q6518@-AB-8	NSW ELECTRICITY NETWORKS FINANCE P	D	05/31/2018	PRIVATE DIRECT		272,121	300,000	1,988
Q6518@-AC-6	NSW ELECTRICITY NETWORKS FINANCE P	D	05/31/2018	PRIVATE DIRECT		178,922	200,000	1,388
Q6568@-AA-9	NETWORK FINANCE COMPANY PTY LTD	D	02/14/2018	PRIVATE DIRECT		1,500,000	1,500,000	0
Q6568@-AB-7	NETWORK FINANCE COMPANY PTY LTD	D	02/14/2018	PRIVATE DIRECT		900,000	900,000	0
Q8513#-AF-8	SKYCITY AUCKLAND HOLDINGS LIMITED	D	03/15/2018	PRIVATE DIRECT		1,900,000	1,900,000	0
Q8513*-AA-3	SKYCITY AUSTRALIA PTY LTD	B	03/15/2018	PRIVATE DIRECT		2,043,804	1,841,242	0
Q8513@-AD-5	SKYCITY AUCKLAND	D	05/31/2018	TRANSFER IN		2,894,640	2,800,000	33,930
Q8718#-AD-6	STAR ENTERTAINMENT FINANCE LTD	D	05/31/2018	PRIVATE DIRECT		593,754	600,000	14,580
Q8806#-AA-5	TABCORP FINANCE PTY LTD	D	06/12/2018	PRIVATE DIRECT		2,500,000	2,500,000	0
Q8806#-AB-3	TABCORP FINANCE PTY LTD	D	06/12/2018	PRIVATE DIRECT		4,000,000	4,000,000	0
Q8806#-AC-1	TABCORP FINANCE PTY LTD	D	06/12/2018	PRIVATE DIRECT		9,500,000	9,500,000	0
Q8852@-AB-8	TATTS GROUP LTD	D	05/31/2018	BANK OF AMERICA SECURITIES LLC		4,250,306	4,100,000	93,662
Q9389#-AD-2	VECTOR LTD	D	05/31/2018	TRANSFER IN		19,417,810	19,000,000	359,433
Q9582*-AB-5	WELLINGTON ELECTRICITY DISTRIBUTIO	D	05/31/2018	TRANSFER IN		100,560	100,000	524
R1894#-AE-4	E-CO ENERGI HOLDING AS	D	05/31/2018	TRANSFER IN		2,198,049	2,100,000	5,843
R1895#-AA-1	E-CO ENERGI HOLDING AS	D	05/31/2018	PRIVATE DIRECT		621,117	700,000	6,472
R2284#-AJ-9	STATNETT SF	D	05/31/2018	PRIVATE DIRECT		173,064	200,000	1,225
T8677*-AA-2	SOGEFI SPA	D	05/31/2018	TRANSFER IN		176,870	171,429	2,571
Y8564*-AB-0	TEEKAY SHUTTLE TANKER FINANCE LLC	D	05/31/2018	TRANSFER IN		329,491	316,718	6,611
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,190,838,784	2,140,013,179	13,225,292
01039X-AA-8	ALABAMA POWER COMPANY		10/17/2018	MORGAN STANLEY & CO. INC.		6,007,500	6,000,000	16,488
69352P-AC-7	PPL CAPITAL FUNDING INC		05/31/2018	MORGAN STANLEY		299,625	300,000	2,566

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
4899999. Subtotal - Bonds - Hybrid Securities						6,307,125	6,300,000	19,054
92911U-AG-3	VOYA_16-2A	D	04/27/2018	CITIGROUP GLOBAL MARKETS INC		63,176	63,000	92
92912V-AU-9	VOYA_14-2A	D	04/27/2018	J.P. MORGAN SECURITIES, INC.		512,227	508,000	833
92913B-AG-3	VOYA_14-2A	D	04/27/2018	J.P. MORGAN SECURITIES, INC.		398,523	395,000	949
92913B-AJ-7	VOYA_14-2A	D	04/27/2018	J.P. MORGAN SECURITIES, INC.		154,991	163,000	455
92914N-AQ-4	VOYA_15-1A	D	04/27/2018	CREDIT SUISSE SECURITIES (USA) LLC		23,512	24,000	28
92914R-BC-5	VOYA_14-4A	D	07/10/2018	J.P. MORGAN SECURITIES, INC.		7,964,800	8,000,000	0
92915C-AN-4	VOYA_16-1A	D	01/23/2018	J.P. MORGAN SECURITIES, INC.		22,000	22,000	0
92915C-AQ-7	VOYA_16-1A	D	01/23/2018	J.P. MORGAN SECURITIES, INC.		3,596,000	3,596,000	0
92915C-AS-3	VOYA_16-1A	D	01/23/2018	J.P. MORGAN SECURITIES, INC.		700,000	700,000	0
92915C-AU-8	VOYA_16-1A	D	01/23/2018	J.P. MORGAN SECURITIES, INC.		438,000	438,000	0
92915C-AW-4	VOYA_16-1A	D	01/23/2018	J.P. MORGAN SECURITIES, INC.		312,000	312,000	0
92915E-AG-5	VOYA_16-1A	D	01/23/2018	J.P. MORGAN SECURITIES, INC.		255,000	255,000	0
92915H-AS-2	VOYA_16-3A	D	10/23/2018	MIZUHO SECURITIES USA INC		2,000,000	2,000,000	0
92915P-AF-2	INGIM_14-1A	D	03/29/2018	CITIGROUP GLOBAL MARKETS INC		55,000	55,000	0
92915P-AH-8	INGIM_14-1A	D	03/29/2018	CITIGROUP GLOBAL MARKETS INC		3,160,000	3,160,000	0
92915P-AK-1	INGIM_14-1A	D	03/29/2018	CITIGROUP GLOBAL MARKETS INC		368,000	368,000	0
92915P-AM-7	INGIM_14-1A	D	03/29/2018	CITIGROUP GLOBAL MARKETS INC		658,000	658,000	0
92915P-AP-0	INGIM_14-1A	D	03/29/2018	CITIGROUP GLOBAL MARKETS INC		319,000	319,000	0
92915P-AR-6	INGIM_14-1A	D	03/29/2018	CITIGROUP GLOBAL MARKETS INC		354,000	354,000	0
92915Q-AL-7	VOYA_17-3A	D	04/27/2018	CITIGROUP GLOBAL MARKETS INC		529,416	526,000	604
92915U-AE-4	VOYA CLO LTD VOYA_17-2A	D	04/27/2018	NATIXIS		41,330	41,000	83
92915X-AE-8	VOYA CLO LTD VOYA_17-2A	D	04/27/2018	NATIXIS		832,250	944,000	0
92916M-AD-3	VOYA_17-1A	D	04/27/2018	NATIXIS		153,451	153,000	242
92916N-AA-7	VOYA_17-1A	D	04/27/2018	NATIXIS		345,761	343,346	806
92916N-AB-5	VOYA_17-1A	D	04/27/2018	NATIXIS		693,484	856,649	0
92916P-AA-2	VOYA_17-3A	D	04/27/2018	CITIGROUP GLOBAL MARKETS INC		381,925	381,000	634
92916Q-AE-2	VOYA_17-4A	D	04/27/2018	BARCLAYS CAPITAL INC		111,597	112,000	198
92916W-AA-7	INGIM_13-2A	D	03/15/2018	CREDIT SUISSE SECURITIES (USA) LLC		3,967,000	3,967,000	0
92916W-AC-3	INGIM_13-2A	D	03/15/2018	CREDIT SUISSE SECURITIES (USA) LLC		384,000	384,000	0
92916W-AE-9	INGIM_13-2A	D	03/15/2018	CREDIT SUISSE SECURITIES (USA) LLC		384,000	384,000	0
92916W-AG-4	INGIM_13-2A	D	03/15/2018	CREDIT SUISSE SECURITIES (USA) LLC		374,000	374,000	0
92916W-AJ-8	INGIM_13-2A	D	03/15/2018	CREDIT SUISSE SECURITIES (USA) LLC		339,000	339,000	0
92916Y-AA-3	INGIM_13-2A	D	03/15/2018	CREDIT SUISSE SECURITIES (USA) LLC		246,510	249,000	0
92916Y-AC-9	INGIM_13-2A	D	03/15/2018	CREDIT SUISSE SECURITIES (USA) LLC		117,500	125,000	0
92916Y-AE-5	VOYA_13-2	D	03/15/2018	CREDIT SUISSE SECURITIES (USA) LLC		397,095	776,000	0
92917A-AA-4	VOYA_18-1A	D	02/23/2018	J.P. MORGAN SECURITIES, INC.		5,599,000	5,599,000	0
92917A-AC-0	VOYA_18-1A	D	02/23/2018	J.P. MORGAN SECURITIES, INC.		932,000	932,000	0
92917A-AE-6	VOYA_18-1A	D	02/23/2018	J.P. MORGAN SECURITIES, INC.		815,000	815,000	0
92917A-AG-1	VOYA_18-1A	D	02/23/2018	J.P. MORGAN SECURITIES, INC.		555,000	555,000	0
92917B-AA-2	VOYA_18-1A	D	02/23/2018	J.P. MORGAN SECURITIES, INC.		362,000	362,000	0
92917B-AC-8	VOYA_18-1A	D	02/23/2018	J.P. MORGAN SECURITIES, INC.		869,465	901,000	0
92917C-AN-2	INGIM_13-1A	D	04/27/2018	CITIGROUP GLOBAL MARKETS INC		43,171	43,000	76
92917E-AA-6	INGIM_14-1A	D	03/29/2018	CITIGROUP GLOBAL MARKETS INC		208,000	208,000	0
92917E-AC-2	INGIM_14-1A	D	03/29/2018	CITIGROUP GLOBAL MARKETS INC		122,880	128,000	0
92917J-AA-5	VOYA_18-2A	D	05/17/2018	MORGAN STANLEY & CO. INC.		4,988,000	4,988,000	0
92917J-AC-1	VOYA_18-2A	D	05/17/2018	MORGAN STANLEY & CO. INC.		417,000	417,000	0
92917J-AE-7	VOYA_18-2A	D	05/17/2018	MORGAN STANLEY & CO. INC.		915,000	915,000	0
92917J-AJ-6	VOYA_18-2A	D	05/17/2018	MORGAN STANLEY & CO. INC.		499,000	499,000	0
92917J-AN-7	VOYA_18-2A	D	05/17/2018	MORGAN STANLEY & CO. INC.		499,000	499,000	0
92917T-AA-3	VOYA_18-2A	D	05/17/2018	MORGAN STANLEY & CO. INC.		312,000	312,000	0
92917T-AC-9	VOYA_18-2A	D	05/17/2018	MORGAN STANLEY & CO. INC.		138,700	146,000	0
92917T-AE-5	VOYA_18-2A	D	05/17/2018	MORGAN STANLEY & CO. INC.		679,680	708,000	0
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						48,607,444	49,371,995	5,000
45938B-AB-3	INTERNATIONAL CRUISE & EXCURSION G		08/03/2018	PRIVATE DIRECT		4,752,000	4,800,000	0
48770T-AJ-2	KELLERMEYER BERGENSONS SERVICES LL		12/07/2018	BNP PARIBAS SECURITIES CORP		798,000	800,000	0
68218X-AC-6	ON LOCATION EVENTS LLC - TL		01/02/2018	PRIVATE DIRECT		551,405	555,556	0
68218X-AF-9	ON LOCATION EVENTS LLC - TL		01/02/2018	PRIVATE DIRECT		1,433,653	1,444,444	0
70466#-AA-4	POLYMER SOLUTIONS GROUP		02/01/2018	PRIVATE DIRECT		3,000,000	3,000,000	0
75114Y-AB-6	RALEYS INC - TL		01/01/2018	CAPITALIZED INTEREST		30,376	30,376	0
78423X-AB-8	SH130 CONCESSION CO LLC		08/08/2018	GOLDMAN SACHS & CO		3,500,000	3,500,000	0
83083V-AG-2	JAB WIRELESS INC - TL		04/02/2018	CAPITALIZED INTEREST		27,378	27,378	0
87284@-AA-0	TCFC FINANCE CO LLC - TL		02/01/2018	CAPITALIZED INTEREST		12,381	12,381	0
94847A-AB-3	WEDGEWOOD VILLAGE PHARMACY LLC		07/16/2018	PRIVATE DIRECT		3,959,056	4,000,000	0

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
BINORM-06-6	PSKW LLC - TL		05/16/2018	PRIVATE DIRECT		411,270	419,663	0
BINOZS-V1-9	ISLAND MEDICAL MANAGEMENT HOLDINGS - TL		04/27/2018	PRIVATE DIRECT		863,156	891,000	0
BIN186-6T-2	META SPECIAL AEROSPACE LLC		12/14/2018	PRIVATE DIRECT		995,000	1,000,000	0
C7236#-AA-2	PET SUPERMARKET INC - TL		04/27/2018	VARIOUS		2,564,001	2,558,209	5
46071V-AA-6	INTERSERVE PLC	D	12/31/2018	VARIOUS		8,247,405	8,247,405	75,378
8299999. Subtotal - Bonds - Bank Loans						31,145,081	31,286,412	75,383
8399997. Total - Bonds - Part 3						2,590,905,384	2,431,899,577	15,599,656
8399998. Total - Bonds - Part 5						162,470,940	162,026,584	719,118
8399999. Total - Bonds						2,753,376,324	2,593,926,161	16,318,774
29364@-10-7	ENTERGY UTILITY HOLDING CO		05/31/2018	PRIVATE DIRECT	1,500.000	1,643,861	0.00	0
29364@-12-3	ENTERGY UTILITY HOLDING CO		11/28/2018	PRIVATE DIRECT	18,000.000	18,000,000	0.00	0
486606-7#-7	KAYNE ANDERSON KYN FUND		05/31/2018	PRIVATE DIRECT	2,000.000	48,646	0.00	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						19,692,507	XXX	0
8999997. Total - Preferred Stocks - Part 3						19,692,507	XXX	0
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						19,692,507	XXX	0
BINOYZ-B7-3	COSO GEOTHERMAL POWER HOLDINGS		05/31/2018	DIRECT	96.997	1,550,691		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						1,550,691	XXX	0
92913T-70-3	VOYA RUSSELL LRGCAP VALUE IND CL A		05/11/2018	DIRECT	1.417	31		0
92913T-87-7	VOYA RUSSELL LRGCAP GROWTH IND CL A		05/11/2018	DIRECT	0.751	27		0
92914L-28-7	VOYA SOLUTION 2060 PORTFOLIO CL T		08/03/2018	DIRECT	16.698	198		0
G49105-13-6	INTERSERVE PLC	B	04/30/2018	DIRECT	911,090.000	616,832		0
9299999. Subtotal - Common Stocks - Mutual Funds						617,088	XXX	0
9799997. Total - Common Stocks - Part 3						2,167,779	XXX	0
9799998. Total - Common Stocks - Part 5						3,629	XXX	0
9799999. Total - Common Stocks						2,171,408	XXX	0
9899999. Total - Preferred and Common Stocks						21,863,915	XXX	0
9999999 - Totals						2,775,240,239	XXX	16,318,774

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
36202D-KL-4	GNMA2 30YR		12/01/2018	MBS PAYDOWN		2,347	2,347	2,347	2,347	0	0	0	0	0	2,347	0	0	0	94	11/20/2030
36202D-T6-8	GNMA2 30YR		12/01/2018	MBS PAYDOWN		16,018	16,018	16,304	16,038	0	(20)	0	(20)	0	16,018	0	0	0	488	08/20/2032
36202F-BA-3	GNMA II 30YR SF - JUMBO-CONFORMING		12/01/2018	MBS PAYDOWN		18,975	18,975	20,315	19,004	0	(29)	0	(29)	0	18,975	0	0	0	352	09/20/2039
36202F-HX-7	GNMA2 30YR		12/01/2018	MBS PAYDOWN		70,180	70,180	73,524	70,469	0	(289)	0	(289)	0	70,180	0	0	0	1,586	07/20/2040
36217Q-FN-0	GNMA 30YR		12/01/2018	MBS PAYDOWN		250	250	250	0	0	0	0	0	0	250	0	0	0	6	01/15/2020
36220H-S7-6	GNMA 30YR		12/01/2018	MBS PAYDOWN		146	146	147	0	0	0	0	0	0	146	0	0	0	5	09/15/2019
36220U-NW-7	GNMA 30YR		12/01/2018	MBS PAYDOWN		867	867	870	0	0	(1)	0	(1)	0	867	0	0	0	29	06/15/2020
36294Y-QS-6	GNMA 30YR		05/28/2018	VARIOUS		216,968	200,708	204,212	243,792	0	92	0	92	0	243,884	0	(26,917)	(26,917)	5,396	03/15/2037
880591-EH-1	TENN VALLEY AUTHORITY		05/28/2018	BARCLAYS CAPITAL INC		3,508,638	2,779,000	2,747,931	2,752,378	0	221	0	221	0	2,752,598	0	756,039	756,039	102,534	09/15/2039
912803-EH-2	TREASURY STRIP (PRIN)		05/24/2018	HSBC SECURITIES (USA) INC.		30,656,211	68,682,000	24,944,845	27,899,383	0	381,296	0	381,296	0	28,280,678	0	2,375,532	2,375,532	0	05/15/2044
912810-QK-7	TREASURY BOND (OTR)		05/28/2018	HSBC SECURITIES (USA) INC.		10,128,817	8,945,000	8,696,217	8,732,659	0	1,917	0	1,917	0	8,734,576	0	1,394,241	1,394,241	270,975	08/15/2040
912828-3C-2	TREASURY NOTE		02/09/2018	BNP PARIBAS SECURITIES CORP		14,677,148	15,000,000	14,964,258	14,965,427	0	792	0	792	0	14,966,219	0	(289,070)	(289,070)	86,188	10/31/2022
0599999. Subtotal - Bonds - U.S. Governments						59,296,565	95,715,491	51,671,220	54,701,497	0	383,979	0	383,979	0	55,086,738	0	4,209,825	4,209,825	467,653	XXX
642869-AC-5	NEW BRUNSWICK (PROVINCE OF)	A	06/15/2018	MATURITY		4,700,000	4,700,000	4,938,995	4,724,875	0	(24,875)	0	(24,875)	0	4,700,000	0	0	0	64,625	06/15/2018
455780-CD-6	INDONESIA (REPUBLIC OF)	D	02/22/2018	VARIOUS		4,578,606	4,800,000	4,779,648	4,779,755	0	365	0	365	0	4,780,120	0	(201,514)	(201,514)	35,000	01/11/2028
71654Q-CD-2	PETROLEOS MEXICANOS	D	02/07/2018	VARIOUS		6,570,830	6,425,000	6,425,000	6,425,000	0	0	0	0	0	6,425,000	0	145,830	145,830	113,499	09/21/2023
80413T-AA-7	SAUDI INTERNATIONAL BOND	D	03/07/2018	BANK OF AMERICA SECURITIES LLC		3,711,400	3,850,000	3,811,770	3,820,363	0	1,398	0	1,398	0	3,821,761	0	(110,361)	(110,361)	33,781	10/26/2021
900123-CK-4	TURKEY (REPUBLIC OF)	D	09/19/2018	J.P. MORGAN SECURITIES, INC.		7,515,000	9,000,000	8,907,930	8,920,934	0	5,289	0	5,289	0	8,926,222	0	(1,411,222)	(1,411,222)	416,813	10/09/2026
1099999. Subtotal - Bonds - All Other Governments						27,075,836	28,775,000	28,863,343	28,670,927	0	(17,823)	0	(17,823)	0	28,653,103	0	(1,577,267)	(1,577,267)	663,718	XXX
032556-CH-3	ANAHEIM CALIF HSG & PUB IMPT A		02/02/2018	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	(56)	10/01/2027
032556-CJ-9	ANAHEIM CALIF HSG & PUB IMPT A		02/02/2018	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	(49)	10/01/2028
033177-XU-5	ANCHORAGE ALASKA ELEC UTIL REV		05/28/2018	MORGAN KEEGAN RAYMOND JAMES		146,770	140,000	160,353	149,457	0	(1,600)	0	(1,600)	0	147,857	0	(1,086)	(1,086)	4,376	12/01/2029
23542J-BN-4	DALLAS TEX WTRWKS & SWR SYS RE		05/28/2018	VARIOUS		1,678,018	1,800,000	1,800,000	1,800,000	0	0	0	0	0	1,800,000	0	(121,983)	(121,983)	23,060	10/01/2027
246380-7R-4	DELAWARE ST		03/21/2018	WELLS FARGO		533,699	495,000	581,486	567,701	0	(1,215)	0	(1,215)	0	566,487	0	(32,788)	(32,788)	16,391	07/01/2029
25477G-ER-2	DISTRICT COLUMBIA INCOME TAX REV		05/24/2018	CITIGROUP		2,169,407	1,980,000	2,263,912	2,241,307	0	(10,443)	0	(10,443)	0	2,230,864	0	(61,457)	(61,457)	48,911	12/01/2026
270618-DZ-1	EAST BATON ROUGE LA SEW COMMN		05/23/2018	MORGAN KEEGAN RAYMOND JAMES		1,155,773	1,150,000	1,225,256	1,213,263	0	(3,217)	0	(3,217)	0	1,210,046	0	(54,273)	(54,273)	37,567	02/01/2031
29270C-L3-7	ENERGY NORTHWEST WASH ELEC REV		05/28/2018	VARIOUS		2,203,319	2,210,000	2,285,493	2,268,390	0	(57,294)	0	(57,294)	0	2,266,559	0	(63,240)	(63,240)	101,626	07/01/2024
345102-LT-2	FOOTHILL-DE ANZA CALIF CMNTY C		05/24/2018	STIFEL NICOLAUS & CO		2,940,235	3,240,000	3,209,638	3,211,280	0	804	0	804	0	3,212,084	0	(271,849)	(271,849)	86,441	08/01/2038
373384-NZ-5	GEORGIA ST		11/01/2018	SINKING FUND REDEMPTION		1,020,000	1,020,000	1,020,000	1,020,000	0	0	0	0	0	1,020,000	0	0	0	45,931	11/01/2025
419792-KM-7	HAWAII ST		05/23/2018	VARIOUS		576,674	610,000	610,000	610,000	0	0	0	0	0	610,000	0	(33,326)	(33,326)	8,046	10/01/2028
438670-5Y-3	HONOLULU HAWAII CITY & CNTY		05/28/2018	BANK OF AMERICA		492,624	530,000	530,000	530,000	0	0	0	0	0	530,000	0	(37,376)	(37,376)	8,786	10/01/2026
438701-F8-2	HONOLULU HAWAII CITY & CNTY WA		05/28/2018	BANK OF AMERICA		333,144	360,000	360,000	360,000	0	0	0	0	0	360,000	0	(26,856)	(26,856)	8,502	07/01/2027
462590-LF-5	IOWA STUDENT LN LIQUIDITY CORP		05/23/2018	STIFEL NICOLAUS & CO		1,709,147	1,770,000	1,770,000	1,770,000	0	0	0	0	0	1,770,000	0	(60,853)	(60,853)	28,018	12/01/2024
46613P-XS-0	JEA FLA WTR & SWR SYS REV		05/23/2018	MORGAN KEEGAN RAYMOND JAMES		623,274	520,000	708,718	692,681	0	(3,201)	0	(3,201)	0	689,480	0	(66,206)	(66,206)	17,140	10/01/2033
47770V-AY-6	JOBSOHIO BEVERAGE SYS OHIO STA		05/28/2018	WELLS FARGO		2,076,832	2,030,000	2,320,960	2,283,132	0	(8,832)	0	(8,832)	0	2,274,301	0	(197,468)	(197,468)	73,480	01/01/2029
485424-NF-8	KANSAS ST DEPT TRANSN HWY REV		05/23/2018	MORGAN STANLEY		2,281,838	2,110,000	2,488,209	2,462,221	0	(6,728)	0	(6,728)	0	2,455,494	0	(173,655)	(173,655)	71,115	09/01/2035
592041-XT-9	MET GOVT NASHVILLE & DAVIDSON		05/23/2018	VARIOUS		640,839	690,000	690,000	690,000	0	0	0	0	0	690,000	0	(49,161)	(49,161)	10,756	10/01/2030
592041-XU-6	MET GOVT NASHVILLE & DAVIDSON		03/21/2018	MORGAN KEEGAN RAYMOND JAMES		259,165	280,000	280,000	280,000	0	0	0	0	0	280,000	0	(20,835)	(20,835)	4,000	10/01/2031
59259Y-GE-3	METROPOLITAN TRANSN AUTH N Y REV F		05/23/2018	VARIOUS		1,803,499	1,450,000	2,010,715	1,956,273	0	(10,883)	0	(10,883)	0	1,945,390	0	(141,891)	(141,891)	39,820	11/15/2030
59333P-V5-4	MIAMI-DADE CNTY FLA AVIATION R		05/28/2018	VARIOUS		973,739	1,040,000	1,057,420	1,055,325	0	(392)	0	(392)	0	1,054,932	0	(81,194)	(81,194)	15,231	10/01/2026
60534W-BL-1	MISSISSIPPI DEV BK SPL OBLIG		05/28/2018	MORGAN STANLEY		956,320	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(43,680)	(43,680)	17,795	08/01/2022
60534W-BM-9	MISSISSIPPI DEV BK SPL OBLIG		05/28/2018	MORGAN STANLEY		947,050	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(52,950)	(52,950)	19,445	08/01/2023
63968A-L7-8	NEBRASKA PUB PWR DIST REV		05/28/2018	MORGAN STANLEY		187,416	200,000	200,000	200,000	0	0	0	0	0	200,000	0	(12,584)	(12,584)	4,818	01/01/2025
646066-ZA-1	NEW JERSEY ST EDL FACS AUTH RE		05/23/2018	SAMUEL A RAMIREZ & CO., INC.		1,184,320	1,280,000	1,278,781	1,278,871	0	33	0	33	0	1,278,904	0	(94,584)	(94,584)	37,083	07/01/2029
64966J-AN-6	NEW YORK N Y		04/19/2018	LOOP CAPITAL MARKETS LLC		840,301	770,000	918,849	869,616	0	(5,929)	0	(5,929)	0	863,687	0	(23,386)	(23,386)	16,665	12/01/2022

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
64966L-M7-3	NEW YORK N Y		05/23/2018	VARIOUS		2,179,666	2,160,000	2,309,429	2,291,203	0	(3,887)	0	(3,887)	0	2,287,316	0	(107,649)	(107,649)	26,450	06/01/2028
64971W-J6-8	NEW YORK N Y CITY TRANSITIONAL		05/28/2018	DO NOT USE - RBC CAPITAL MARKETS		2,578,744	2,800,000	2,763,516	2,768,928	0	1,299	0	1,299	0	2,770,228	0	(191,484)	(191,484)	34,615	05/01/2025
64971W-VF-4	NEW YORK N Y CITY TRANSITIONAL		05/23/2018	VARIOUS		1,787,888	1,800,000	1,906,830	1,889,431	0	(2,591)	0	(2,591)	0	1,886,840	0	(98,952)	(98,952)	41,572	08/01/2027
64985H-WX-1	NEW YORK ST ENVIRONMENTAL FACS		05/28/2018	MORGAN KEEGAN RAYMOND JAMES		328,619	360,000	363,784	363,454	0	(86)	0	(86)	0	363,367	0	(34,749)	(34,749)	8,357	07/15/2029
64990C-JT-9	NEW YORK ST DORM AUTH REVS NON		05/23/2018	MORGAN KEEGAN RAYMOND JAMES		498,793	520,000	520,000	520,000	0	0	0	0	0	520,000	0	(21,207)	(21,207)	12,261	07/01/2024
64990C-JU-6	NEW YORK ST DORM AUTH REVS NON		05/23/2018	MORGAN KEEGAN RAYMOND JAMES		537,796	565,000	565,000	565,000	0	0	0	0	0	565,000	0	(27,204)	(27,204)	13,963	07/01/2025
650116-AY-2	NEW YORK TRANSN DEV CORP SPL F		05/24/2018	VARIOUS		1,708,048	1,800,000	1,835,658	1,830,297	0	(1,153)	0	(1,153)	0	1,829,144	0	(121,096)	(121,096)	44,555	01/01/2025
650116-AZ-9	NEW YORK TRANSN DEV CORP SPL F		05/24/2018	VARIOUS		1,708,982	1,800,000	1,837,350	1,832,112	0	(1,271)	0	(1,271)	0	1,830,841	0	(121,859)	(121,859)	48,130	07/01/2025
650116-BA-3	NEW YORK TRANSN DEV CORP SPL F		05/24/2018	VARIOUS		2,399,683	2,540,000	2,587,414	2,580,681	0	(1,493)	0	(1,493)	0	2,579,189	0	(179,505)	(179,505)	68,964	01/01/2026
650116-BB-1	NEW YORK TRANSN DEV CORP SPL F		03/21/2018	MORGAN KEEGAN RAYMOND JAMES		170,579	180,000	180,000	180,000	0	0	0	0	0	180,000	0	(9,421)	(9,421)	4,353	07/01/2026
67756A-2N-1	OHIO ST HIGHER EDL FAC COMMN R		05/28/2018	MORGAN STANLEY		203,302	200,000	217,964	212,301	0	(1,340)	0	(1,340)	0	210,960	0	(7,658)	(7,658)	6,684	01/01/2021
67756A-2P-6	OHIO ST HIGHER EDL FAC COMMN R		05/28/2018	MORGAN STANLEY		204,766	200,000	221,304	215,891	0	(1,284)	0	(1,284)	0	214,608	0	(9,842)	(9,842)	6,992	01/01/2022
68189T-BA-3	OMAHA NEB SPL OBLIG		05/23/2018	VARIOUS		496,879	460,000	531,599	512,191	0	(10,778)	0	(10,778)	0	509,923	0	(13,043)	(13,043)	31,032	02/01/2026
683042-AJ-4	ONTARIO CALIF INTL ARPT AUTH R		05/23/2018	VARIOUS		929,716	980,000	980,000	980,000	0	0	0	0	0	980,000	0	(50,284)	(50,284)	9,953	05/15/2025
68607L-XQ-5	OREGON ST		05/28/2018	VARIOUS		2,431,749	2,085,000	2,704,635	2,607,916	0	(18,719)	0	(18,719)	0	2,589,197	0	(157,448)	(157,448)	52,352	06/01/2027
68607V-J9-7	OREGON ST DEPT ADMINISTRATIVE		05/28/2018	WELLS FARGO		153,118	155,000	156,951	156,070	0	(106)	0	(106)	0	155,964	0	(2,845)	(2,845)	2,490	04/01/2021
68607V-K2-0	OREGON ST DEPT ADMINISTRATIVE		05/28/2018	WELLS FARGO		137,980	140,000	141,830	141,132	0	(85)	0	(85)	0	141,047	0	(3,067)	(3,067)	2,433	04/01/2022
68607V-K3-8	OREGON ST DEPT ADMINISTRATIVE		05/28/2018	WELLS FARGO		73,588	75,000	75,770	75,517	0	(31)	0	(31)	0	75,486	0	(1,899)	(1,899)	1,348	04/01/2023
718814-ZZ-2	PHOENIX AZ SERIES A		05/28/2018	WELLS FARGO		899,752	800,000	952,240	932,459	0	(3,322)	0	(3,322)	0	929,137	0	(29,385)	(29,385)	38,288	07/01/2034
79642B-LT-8	SAN ANTONIO TEX WTR REV		04/19/2018	WELLS FARGO		743,407	700,000	805,861	755,549	0	(7,022)	0	(7,022)	0	748,527	0	(5,120)	(5,120)	19,109	05/15/2034
812643-GE-8	SEATTLE WASH MUN LT & PWR REV		05/28/2018	MORGAN KEEGAN RAYMOND JAMES		821,939	710,000	924,583	897,899	0	(6,185)	0	(6,185)	0	891,714	0	(69,775)	(69,775)	33,681	02/01/2027
837151-RW-1	SOUTH CAROLINA ST PUB SVCS AUT		05/28/2018	BARCLAYS / BARCAP		1,387,900	1,480,000	1,485,314	1,484,331	0	(229)	0	(229)	0	1,484,102	0	(96,202)	(96,202)	17,377	12/01/2023
880541-XZ-5	TENNESSEE ST		05/28/2018	VARIOUS		821,822	900,000	900,000	900,000	0	0	0	0	0	900,000	0	(78,179)	(78,179)	13,642	08/01/2027
880541-YA-9	TENNESSEE ST		05/28/2018	VARIOUS		895,629	990,000	990,000	990,000	0	0	0	0	0	990,000	0	(94,371)	(94,371)	15,627	08/01/2028
88213A-GE-9	TEXAS A & M UNIV REV		05/24/2018	VARIOUS		1,670,087	1,800,000	1,800,000	1,800,000	0	0	0	0	0	1,800,000	0	(129,913)	(129,913)	20,576	05/15/2029
914072-J8-7	UNIVERSITY ARK UNIV REV		02/21/2018	MORGAN KEEGAN RAYMOND JAMES		297,146	320,000	320,000	320,000	0	0	0	0	0	320,000	0	(22,854)	(22,854)	3,814	09/15/2027
91412G-QK-4	UNIVERSITY CALIF REVS FOR PREV		05/23/2018	VARIOUS		1,201,499	1,230,000	1,284,514	1,278,075	0	(1,114)	0	(1,114)	0	1,276,961	0	(75,462)	(75,462)	16,936	05/15/2028
914440-LJ-9	UNIVERSITY MASS BLDG AUTH PROJ REV		05/23/2018	MORGAN KEEGAN RAYMOND JAMES		1,736,406	1,490,000	2,023,599	1,994,532	0	(5,582)	0	(5,582)	0	1,988,950	0	(252,545)	(252,545)	36,348	11/01/2040
914460-FT-2	UNIVERSITY MINN		05/24/2018	VARIOUS		1,420,403	1,290,000	1,600,993	1,568,292	0	(5,983)	0	(5,983)	0	1,562,309	0	(141,907)	(141,907)	43,644	08/01/2030
915137-5E-9	UNIVERSITY TEX UNIV REVS		05/23/2018	VARIOUS		1,818,231	1,610,000	1,993,454	1,952,438	0	(5,436)	0	(5,436)	0	1,947,002	0	(128,771)	(128,771)	47,782	08/15/2030
93730P-AJ-5	WASHINGTON BIOMEDICAL RESH FACS 3		05/24/2018	MORGAN KEEGAN RAYMOND JAMES		2,469,413	2,080,000	2,746,741	2,677,972	0	(22,435)	0	(22,435)	0	2,655,537	0	(186,124)	(186,124)	120,892	07/01/2030
955116-BG-2	W PALM BEACH FL		05/28/2018	MORGAN STANLEY		259,227	280,000	280,000	280,000	0	0	0	0	0	280,000	0	(20,773)	(20,773)	4,831	10/01/2024
977100-AC-0	WISCONSIN ST GEN FD ANNUAL APPROPR		05/28/2018	VARIOUS		1,773,015	1,585,000	1,896,689	1,825,863	0	(8,799)	0	(8,799)	0	1,817,064	0	(44,049)	(44,049)	35,937	05/01/2026
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						64,479,175	63,760,000	69,672,812	68,889,051	0	(216,529)	0	(216,529)	0	68,736,498	0	(4,257,323)	(4,257,323)	1,629,886	XXX
040484-DX-2	ARIZONA BRD REGENTS UNIV ARIZ SYS		03/21/2018	WELLS FARGO		1,081,501	1,005,000	1,165,754	1,092,388	0	(7,426)	0	(7,426)	0	1,084,962	0	(3,461)	(3,461)	41,600	08/01/2035
072863-AB-9	BAYLOR SCOTT & WHITE HOLDINGS		03/21/2018	MORGAN KEEGAN RAYMOND JAMES		138,697	145,000	145,000	145,000	0	0	0	0	0	145,000	0	(6,303)	(6,303)	1,596	11/15/2025
088281-BG-4	BEXAR CNTY TEX		04/19/2018	WELLS FARGO		1,759,080	1,680,000	1,905,070	1,769,993	0	(13,167)	0	(13,167)	0	1,756,827	0	2,253	2,253	29,152	06/15/2039
11502R-AB-6	BROWARD CNTY FLA HALF-CENT SALES T		04/19/2018	STIFEL NICOLAUS & CO		476,715	445,000	519,239	486,318	0	(4,519)	0	(4,519)	0	481,800	0	(5,085)	(5,085)	15,496	10/01/2030
15504R-ET-2	CENTRAL PUGET SOUND REGL AUTH		05/23/2018	BANK OF AMERICA		311,399	260,000	347,218	343,127	0	(1,147)	0	(1,147)	0	341,980	0	(30,581)	(30,581)	8,090	11/01/2039
235241-LT-1	DALLAS TX AREA RAPID TRAN		05/28/2018	VARIOUS		1,667,733	1,600,000	1,792,000	1,675,935	0	(11,168)	0	(11,168)	0	1,664,767	0	2,966	2,966	32,911	12/01/2034
235308-RA-3	DALLAS TEX INDPT SCH DIST		04/19/2018	VARIOUS		1,405,552	1,280,000	1,516,723	1,418,825	0	(8,624)	0	(8,624)	0	1,410,201	0	(4,649)	(4,649)	47,974	02/15/2035
341507-ZP-9	FLORIDA ST BRD ED LOTTERY REV		04/19/2018	MORGAN KEEGAN RAYMOND JAMES		670,772	640,000	727,744	676,406	0	(4,791)	0	(4,791)	0	671,615	0	(843)	(843)	29,635	07/01/2029
342814-DS-6	FLORIDA ST MID-BAY BRIDGE AUTH		10/01/2018	SINKING FUND REDEMPTION		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	2,649	10/01/2021
442435-5B-5	HOUSTON TEX UTIL SYS REV		05/28/2018	VARIOUS		2,568,030	2,515,000	2,727,328	2,688,009	0	(3,859)	0	(3,859)	0	2,684,150	0	(116,120)	(116,120)	37,774	05/15/2028
574218-A9-4	MARYLAND ST HEALTH & HIGHER ED		05/28/2018	JEFFERIES & CO		68,200	70,000	70,000	70,000	0	0	0	0	0	70,000	0	(1,800)	(1,800)	1,467	07/01/2022

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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
574218-B3-6	MARYLAND ST HEALTH & HIGHER ED		05/28/2018	JEFFERIES & CO		67,729	70,000	70,000	70,000	0	0	0	0	0	70,000	0	(2,271)	(2,271)	1,698	07/01/2024
57582P-UR-9	MASSACHUSETTS ST		04/19/2018	VARIOUS		851,315	780,000	904,745	877,260	0	(2,095)	0	(2,095)	0	875,165	0	(23,850)	(23,850)	13,494	05/01/2026
73474T-AC-4	PORT MORROW ORE TRANSMISSION F		02/12/2018	MORGAN KEEGAN RAYMOND JAMES		806,712	800,000	830,960	823,445	0	(325)	0	(325)	0	823,120	0	(16,408)	(16,408)	12,211	09/01/2025
73474T-AH-3	PORT MORROW ORE TRANSMISSION F		04/19/2018	VARIOUS		795,703	800,000	800,000	800,000	0	0	0	0	0	800,000	0	(4,298)	(4,298)	12,609	09/01/2022
743755-AJ-9	PROVIDENCE HEALTH & SERVICES		03/21/2018	MORGAN KEEGAN RAYMOND JAMES		469,773	450,000	491,387	481,024	0	(1,125)	0	(1,125)	0	479,899	0	(10,126)	(10,126)	9,415	10/01/2023
76222R-HN-5	RHODE ISLAND ST & PROVIDENCE PLANT		05/28/2018	MORGAN KEEGAN RAYMOND JAMES		144,003	140,000	152,660	146,270	0	(905)	0	(905)	0	145,365	0	(1,362)	(1,362)	4,298	04/01/2021
76222R-HP-0	RHODE ISLAND ST & PROVIDENCE PLANT		05/28/2018	MORGAN KEEGAN RAYMOND JAMES		154,976	150,000	164,879	157,369	0	(1,064)	0	(1,064)	0	156,305	0	(1,329)	(1,329)	4,802	04/01/2022
76222R-HQ-8	RHODE ISLAND ST & PROVIDENCE PLANT		05/28/2018	MORGAN KEEGAN RAYMOND JAMES		212,526	205,000	226,683	215,739	0	(1,551)	0	(1,551)	0	214,188	0	(1,662)	(1,662)	6,765	04/01/2023
80168N-EP-0	SANTA CLARA VY CALIF TRANSN AUTH S		05/23/2018	BANK OF AMERICA		520,790	450,000	573,597	559,318	0	(3,660)	0	(3,660)	0	555,658	0	(34,869)	(34,869)	17,187	04/01/2032
88283L-HU-3	TEXAS TRANSN COMMN ST HWY FD REV		05/28/2018	VARIOUS		3,542,207	3,085,000	3,855,404	3,763,220	0	(12,214)	0	(12,214)	0	3,751,006	0	(208,799)	(208,799)	83,174	04/01/2030
889251-BE-3	TOLEDO LUCAS CNTY OHIO PORT AUTH D 144A		11/15/2018	VARIOUS		470,000	470,000	470,000	470,000	0	0	0	0	0	470,000	0	0	0	17,919	11/15/2018
914026-LZ-0	UNIVERSITY ALA GEN REV		04/19/2018	VARIOUS		1,846,336	1,735,000	1,981,891	1,868,206	0	(13,593)	0	(13,593)	0	1,854,613	0	(8,277)	(8,277)	80,888	07/01/2038
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						20,099,749	18,845,000	21,508,282	20,667,852	0	(91,233)	0	(91,233)	0	20,576,621	0	(476,874)	(476,874)	512,804	XXX
31287V-3T-5	FGOLD 30YR		12/01/2018	MBS PAYDOWN		41	41	42	41	0	0	0	0	0	41	0	0	0	1	08/01/2032
31287V-GR-5	FGOLD 30YR		12/01/2018	MBS PAYDOWN		8	8	8	8	0	0	0	0	0	8	0	0	0	0	07/01/2032
31287X-NM-4	FGOLD 30YR		12/01/2018	MBS PAYDOWN		295	295	305	295	0	0	0	0	0	295	0	0	0	6	08/01/2032
3128M6-M6-2	FGOLD 30YR GIANT		12/01/2018	MBS PAYDOWN		52,600	52,600	57,047	53,092	0	(519)	0	(519)	0	52,573	0	0	0	1,717	08/01/2038
3128MM-GH-0	FGOLD 15YR GIANT		12/01/2018	MBS PAYDOWN		33,331	33,331	32,638	33,269	0	108	0	108	0	33,377	0	0	0	554	08/01/2022
3128PS-GU-5	FGOLD 15YR		07/26/2018	VARIOUS		500,351	488,211	511,248	508,940	0	(2,458)	0	(2,458)	0	506,482	0	(6,131)	(6,131)	9,193	09/01/2025
312905-VE-9	FHLMC_197 Z		11/15/2018	VARIOUS		1,157	1,157	1,091	1,137	0	19	0	19	0	1,157	0	0	0	64	07/15/2022
312908-TA-4	FHLMC_1208 E		12/01/2018	MBS PAYDOWN		389	389	1,752	604	0	(214)	0	(214)	0	389	0	0	0	569	02/15/2022
312910-6W-7	FHLMC_1345 S		12/15/2018	INTEREST ONLY PAYMENT		0	0	1,893	346	0	(346)	0	(346)	0	0	0	0	0	803	07/15/2022
312929-FS-6	FGOLD 30YR		12/01/2018	MBS PAYDOWN		22,279	22,279	23,567	22,312	0	(33)	0	(33)	0	22,279	0	0	0	482	11/01/2038
31292G-BQ-8	FGOLD 30YR		12/01/2018	MBS PAYDOWN		20	20	20	20	0	0	0	0	0	20	0	0	0	1	07/01/2021
31292K-2X-4	FGOLD 30YR		12/01/2018	VARIOUS		547,132	538,010	560,968	548,665	0	(1,977)	0	(1,977)	0	546,688	0	444	444	12,968	08/01/2040
312939-WA-5	FGOLD 30YR		12/01/2018	VARIOUS		573,086	560,066	583,079	555,231	0	(2,111)	0	(2,111)	0	568,121	0	4,964	4,964	15,295	03/01/2040
312941-5R-4	FGOLD 30YR		12/01/2018	VARIOUS		39,137	39,002	40,763	39,180	0	(42)	0	(42)	0	39,138	0	(1)	(1)	1,673	08/01/2040
312941-K7-1	FGOLD 30YR		12/01/2018	VARIOUS		216,868	212,762	226,392	217,864	0	(1,065)	0	(1,065)	0	216,799	0	69	69	6,144	07/01/2040
312941-UW-5	FGOLD 30YR		12/01/2018	VARIOUS		187,728	180,904	192,691	189,034	0	(1,306)	0	(1,306)	0	187,728	0	0	0	5,375	08/01/2040
312941-VL-8	FGOLD 30YR		12/01/2018	MBS PAYDOWN		240,768	240,768	255,665	241,958	0	(1,191)	0	(1,191)	0	240,768	0	0	0	4,622	08/01/2040
312941-ZQ-3	FGOLD 30YR		07/26/2018	VARIOUS		219,063	210,316	219,895	219,895	0	(672)	0	(672)	0	219,223	0	(160)	(160)	6,089	08/01/2040
312942-M2-8	FGOLD 30YR		12/01/2018	MBS PAYDOWN		6,100	6,100	6,360	6,103	0	(3)	0	(3)	0	6,100	0	0	0	150	09/01/2040
31294K-UM-5	FGOLD 15YR		10/01/2018	VARIOUS		13,607	13,607	13,983	13,621	0	(14)	0	(14)	0	13,607	0	0	0	268	10/01/2018
31297A-ZR-8	FGOLD 30YR		12/01/2018	MBS PAYDOWN		10,578	10,578	10,822	10,597	0	(19)	0	(19)	0	10,578	0	0	0	431	06/01/2034
31325U-PC-4	FHSTR_304		12/15/2018	INTEREST ONLY PAYMENT		0	0	444,641	27,475	0	(27,475)	0	(27,475)	0	0	0	0	0	45,173	02/15/2042
31325U-RK-4	FHSTR_311		12/15/2018	INTEREST ONLY PAYMENT		0	0	382,385	27,195	0	(27,195)	0	(27,195)	0	0	0	0	0	37,987	08/15/2043
3132GF-BF-3	FREDDIE MAC GOLD		12/01/2018	MBS PAYDOWN		15,286	15,286	15,460	15,291	0	(5)	0	(5)	0	15,286	0	0	0	325	06/01/2041
3132HT-M9-4	FHSTR_308		12/01/2018	MBS PAYDOWN		1,499,524	1,499,524	1,064,662	1,479,369	0	20,155	0	20,155	0	1,499,524	0	0	0	0	07/15/2043
3132HT-QK-5	FHSTR_309		12/15/2018	MBS PAYDOWN		866,394	866,394	1,022,345	879,694	0	(13,300)	0	(13,300)	0	866,394	0	0	0	31,953	08/15/2043
3132HT-ZX-7	FHSTR_321		12/15/2018	MBS PAYDOWN		3,692,283	3,692,283	4,265,741	3,740,178	0	(47,895)	0	(47,895)	0	3,692,283	0	0	0	135,523	12/15/2043
3132HU-BW-2	FHSTR_333		12/15/2018	MBS PAYDOWN		688,825	688,825	815,074	699,611	0	(10,785)	0	(10,785)	0	688,825	0	0	0	26,320	08/15/2044
3132HU-CJ-0	FHSTR_332		12/15/2018	MBS PAYDOWN		2,269,254	2,269,254	2,630,916	2,297,784	0	(28,530)	0	(28,530)	0	2,269,254	0	0	0	80,730	08/15/2044
3132WF-DH-9	FHLMC GOLD 30YR		05/17/2018	VARIOUS		13,092,535	13,273,801	14,018,378	13,989,477	0	(23,712)	0	(23,712)	0	13,965,765	0	(873,231)	(873,231)	215,369	07/01/2046
31335H-5U-3	FGOLD 20YR		12/01/2018	MBS PAYDOWN		105,745	105,745	108,223	105,959	0	(214)	0	(214)	0	105,745	0	0	0	2,846	10/01/2024
313399-AL-1	FHLMC_2344 QO		12/15/2018	MBS PAYDOWN		53,492	53,492	47,853	0	0	1,329	0	1,329	0	53,492	0	0	0	0	08/15/2031
31339D-YW-2	FHLMC_2412 GS		12/15/2018	MBS PAYDOWN		92,079	92,079	101,056	90,023	0	2,055	0	2,055	0	92,079	0	0	0	7,990	02/15/2032
31339L-S9-2	FHLMC_2390 SD		12/15/2018	INTEREST ONLY PAYMENT		0	0	2,711	267	0	(267)	0	(267)	0	0	0	0	0	1,290	12/15/2031
31339M-EX-2	FHLMC_2389 SI		12/15/2018	INTEREST ONLY PAYMENT		0	0	4,243	312	0	(312)	0	(312)	0	0	0	0	0	1,362	06/15/2031
31339M-LE-6	FHLMC_2408 SM		12/15/2018	INTEREST ONLY PAYMENT		0	0	1,635	194	0	(194)	0	(194)	0	0	0	0	0	983	01/15/2032
3133T2-RJ-1	FHLMC_1609 IC		12/01/2018	MBS PAYDOWN		82,174	82,174	83,817	82,075	0	99	0	99	0	82,174	0	0	0	4,439	11/15/2023
3133T4-YU-4	FHLMC_1689 S		12/15/2018	INTEREST ONLY PAYMENT		0	0	11,313	1,120	0	(1,120)	0	(1,120)	0	0	0	0	0	4,487	03/15/2024
3133TD-PX-8	FSPC_T-11		12/01/2018	MBS PAYDOWN		123,643	123,643	135,726	124,704	0	(1,061)	0	(1,061)	0	123,643	0	0	0	4,501	01/25/2028

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
3133TJ-SA-2	FHLMC_2137 Z		12/01/2018	MBS PAYDOWN		51,775	51,775	54,267	51,842	0	(67)	0	(67)	0	51,775	0	0	0	1,516	03/15/2029
3133TN-WV-2	FHLMC_2232 S		12/17/2018	VARIOUS		0	0	5,615	650	0	(923)	0	(923)	0	0	0	0	0	2,027	05/17/2030
3133TP-L7-2	FHLMC_2245 VE		12/01/2018	MBS PAYDOWN		113,383	113,383	92,349	109,679	0	3,704	0	3,704	0	113,383	0	0	0	7,206	05/15/2023
3133TP-TY-5	FHLMC_2254 S		12/15/2018	VARIOUS		0	0	772	46	0	(101)	0	(101)	0	0	0	0	0	344	09/15/2030
3133TR-E8-4	FHLMC_2290 SJ		12/17/2018	INTEREST ONLY PAYMENT		0	0	9,731	1,466	0	(1,466)	0	(1,466)	0	0	0	0	0	3,634	11/17/2021
3133TS-BH-5	FHLMC_2293 S		12/15/2018	INTEREST ONLY PAYMENT		0	0	3,409	311	0	(311)	0	(311)	0	0	0	0	0	1,534	03/15/2031
3133TT-5D-9	FHLMC_2319 SE		12/15/2018	INTEREST ONLY PAYMENT		0	0	6,748	535	0	(535)	0	(535)	0	0	0	0	0	1,757	05/15/2031
3133TU-F8-6	FHLMC_2323 UC		12/15/2018	INTEREST ONLY PAYMENT		0	0	5,539	448	0	(448)	0	(448)	0	0	0	0	0	1,276	10/15/2028
3133TV-3Y-0	FHLMC_2353 SJ		12/15/2018	INTEREST ONLY PAYMENT		0	0	5,022	296	0	(296)	0	(296)	0	0	0	0	0	1,526	06/15/2031
31340Y-JA-8	FHLMC_26 F		11/15/2018	VARIOUS		2,316	2,316	2,313	2,023	0	294	0	294	0	2,316	0	0	0	115	02/15/2020
31348R-X8-4	FHLMC 5/1 HYBRID ARM		11/01/2018	VARIOUS		3,888	3,888	3,906	3,888	0	3	0	3	0	3,891	0	0	0	86	05/01/2021
31358J-KC-4	FNMA_G-27 JQ		05/01/2018	VARIOUS		867	867	861	865	0	1	0	1	0	867	0	0	0	16	09/25/2021
31358J-XA-4	FNMA_G91-31 Z		12/01/2018	MBS PAYDOWN		4,412	4,412	4,158	4,384	0	27	0	27	0	4,412	0	0	0	185	10/25/2021
31358R-BM-4	FNMA_92-195 C		12/01/2018	MBS PAYDOWN		2,904	2,904	2,777	2,895	0	9	0	9	0	2,904	0	0	0	113	10/25/2022
31358S-DV-0	FNMA_00-17 SB		12/25/2018	INTEREST ONLY PAYMENT		0	0	22,474	1,080	0	(1,986)	0	(1,986)	0	0	0	0	0	6,775	07/25/2030
31358S-F9-7	FNMA_00-44 SC		12/25/2018	INTEREST ONLY PAYMENT		0	0	0	75	0	(75)	0	(75)	0	0	0	0	0	417	12/25/2030
31358S-N5-6	FNMA_00-46 EI		12/25/2018	MBS PAYDOWN		234,141	234,141	117,071	230,318	0	3,823	0	3,823	0	234,141	0	0	0	0	10/25/2023
31358S-NA-5	FNMA_00-31 SC		12/25/2018	INTEREST ONLY PAYMENT		0	0	8,607	752	0	(752)	0	(752)	0	0	0	0	0	2,917	03/25/2022
31358S-Q3-8	FNMA_00-46 WA		12/25/2018	MBS PAYDOWN		90,472	90,472	72,604	86,683	0	3,789	0	3,789	0	90,472	0	0	0	5,326	07/25/2023
31358S-ZT-1	FNMA_00-45 SJ		12/17/2018	INTEREST ONLY PAYMENT		0	0	13,318	0	0	0	0	0	0	0	0	0	0	6,252	11/17/2030
31358U-XS-0	FNMA_G93-19 O		12/01/2018	MBS PAYDOWN		27,437	27,437	25,949	27,306	0	131	0	131	0	27,437	0	0	0	912	04/25/2023
31359B-3B-1	FNMA_G93-27 SC		12/25/2018	MBS PAYDOWN		51,913	51,913	57,980	51,063	0	850	0	850	0	51,913	0	0	0	3,109	08/25/2023
31359E-GD-7	FNMA_93-179 VP		12/01/2018	MBS PAYDOWN		14,352	14,352	17,791	0	0	(1,020)	0	(1,020)	0	14,352	0	0	0	805	10/25/2023
31359N-6Q-9	FNMA_97-23 PA		12/01/2018	MBS PAYDOWN		1,436	1,436	1,574	0	0	(28)	0	(28)	0	1,436	0	0	0	46	10/25/2022
31359N-6Y-2	FNMA_97-23 SH		12/25/2018	INTEREST ONLY PAYMENT		0	0	5,407	349	0	(349)	0	(349)	0	0	0	0	0	1,705	09/25/2023
31359N-7A-3	FNMA_97-23 SJ		12/01/2018	INTEREST ONLY PAYMENT		0	0	1,951	173	0	(173)	0	(173)	0	0	0	0	0	771	05/25/2023
31359R-QT-2	FNMA_97-92 SM		12/25/2018	INTEREST ONLY PAYMENT		0	0	6,187	897	0	(897)	0	(897)	0	0	0	0	0	2,480	10/25/2022
31359S-QG-8	FNMA_01-10 SM		12/25/2018	MBS PAYDOWN		59,768	59,768	60,029	57,966	0	1,802	0	1,802	0	59,768	0	0	0	3,728	01/25/2024
31359T-H6-8	FNMA_98-40 S		12/17/2018	INTEREST ONLY PAYMENT		0	0	10,991	886	0	(886)	0	(886)	0	0	0	0	0	3,970	06/17/2028
31359U-WF-8	FNMA_98-W5 B2 144A		12/01/2018	MBS PAYDOWN		203,760	203,760	204,906	203,811	0	(51)	0	(51)	0	203,760	0	0	0	6,340	07/25/2028
313602-W4-2	FNMA_89-62 G		12/01/2018	MBS PAYDOWN		2,292	2,292	2,292	2,292	0	0	0	0	0	2,292	0	0	0	96	10/25/2019
313603-FR-8	FNMA_89-83 H		12/01/2018	MBS PAYDOWN		1,960	1,960	1,830	1,948	0	12	0	12	0	1,960	0	0	0	89	11/25/2019
313603-GW-6	FNMA_89-86 E		12/01/2018	VARIOUS		823	823	825	831	0	11	0	11	0	842	0	0	0	20	11/25/2019
313615-B9-6	FNMA 30YR		12/01/2018	MBS PAYDOWN		165	165	165	165	0	0	0	0	0	165	0	0	0	8	07/01/2021
31364H-C4-7	FNSTR_0 IO		12/01/2018	INTEREST ONLY PAYMENT		0	0	5,351	439	0	(439)	0	(439)	0	0	0	0	0	973	08/25/2023
31364H-J8-1	FNSTR_265 2		12/25/2018	MBS PAYDOWN		2,786	2,787	2,996	2,808	0	(4)	0	(4)	0	2,805	0	0	0	103	03/25/2024
31364H-KT-3	FNSTR_0 IO		12/01/2018	VARIOUS		0	0	97	17	0	(17)	0	(17)	0	0	0	0	0	26	04/25/2021
31364H-LH-8	FNSTR_112 2		12/01/2018	INTEREST ONLY PAYMENT		0	0	27	3	0	(3)	0	(3)	0	0	0	0	0	10	11/25/2021
31364H-N8-6	FNSTR_281 2		12/01/2018	INTEREST ONLY PAYMENT		0	0	33,934	2,166	0	(2,166)	0	(2,166)	0	0	0	0	0	7,055	11/25/2026
31364H-P4-3	FNSTR_283 2		12/01/2018	INTEREST ONLY PAYMENT		0	0	24,681	3,306	0	(3,306)	0	(3,306)	0	0	0	0	0	5,455	11/25/2026
31364H-PT-8	FNSTR_0 4		12/01/2018	INTEREST ONLY PAYMENT		0	0	502	89	0	(89)	0	(89)	0	0	0	0	0	116	04/25/2021
31364H-R7-4	FNSTR_293 1		12/01/2018	MBS PAYDOWN		30,348	30,348	26,986	29,910	0	438	0	438	0	30,348	0	0	0	0	12/25/2024
31364J-X4-0	FNSTR_308 2		12/01/2018	INTEREST ONLY PAYMENT		0	0	390	33	0	(33)	0	(33)	0	0	0	0	0	108	09/25/2030
3136A1-LJ-2	FNMA_11-99		12/25/2018	INTEREST ONLY PAYMENT		0	0	462,515	34,050	0	(34,050)	0	(34,050)	0	0	0	0	0	52,784	10/25/2041
3136A1-VV-4	FNMA_11-100E		12/25/2018	INTEREST ONLY PAYMENT		0	0	114,494	9,480	0	(9,480)	0	(9,480)	0	0	0	0	0	15,588	04/25/2039
3136A2-3M-3	FNMA_11-144		12/25/2018	INTEREST ONLY PAYMENT		0	0	341,213	19,202	0	(19,202)	0	(19,202)	0	0	0	0	0	31,787	01/25/2042
3136A3-VE-8	FNMA_12-13B		12/25/2018	INTEREST ONLY PAYMENT		0	0	233,687	12,426	0	(12,426)	0	(12,426)	0	0	0	0	0	23,630	03/25/2041
3136A4-DX-4	FNMA_12-24		12/25/2018	INTEREST ONLY PAYMENT		0	0	97,209	0	0	(5,072)	0	(5,072)	0	0	0	0	0	8,168	09/25/2041
3136A4-HK-8	FNMA_12-20		12/25/2018	INTEREST ONLY PAYMENT		0	0	191,120	0	0	(17,709)	0	(17,709)	0	0	0	0	0	24,268	01/25/2031
3136A4-NB-1	FNMA_12-19		12/25/2018	INTEREST ONLY PAYMENT		0	0	923,127	70,297	0	(70,297)	0	(70,297)	0	0	0	0	0	100,652	03/25/2042
3136A4-P9-4	FNMA_12-39		12/25/2018	INTEREST ONLY PAYMENT		0	0	131,838	8,744	0	(8,744)	0	(8,744)	0	0	0	0	0	17,892	04/25/2042
3136A5-DV-5	FNMA_12-36		12/25/2018	INTEREST ONLY PAYMENT		0	0	264,069	26,517	0	(26,517)	0	(26,517)	0	0	0	0	0	31,880	04/25/2042
3136A5-NH-5	FNMA_12-35		12/25/2018	INTEREST ONLY PAYMENT		0	0	148,622	7,496	0	(9,285)	0	(9,285)	0	0	0	0	0	19,075	04/25/2042
3136A5-QN-9	FNMA_12-33		12/25/2018	INTEREST ONLY PAYMENT		0	0	240,412	12,533	0	(15,442)	0	(15,442)	0	0	0	0	0	29,435	04/25/2042
3136A5-UN-4	FNMA_12-30		12/25/2018	INTEREST ONLY PAYMENT		0	0	149,114	8,931	0	(8,931)	0	(8,931)	0	0	0	0	0	16,477	04/25/2042
3136A5-ZD-1	FNMA_12-54A		12/01/2018	INTEREST ONLY PAYMENT		0	0	217,178	15,574	0	(15,574)	0	(15,574)	0	0	0	0	0	29,393	02/25/2041
3136A6-TY-0	FNMA_12-63		12/25/2018	INTEREST ONLY PAYMENT		0	0	262,440	12,282	0	(14,499)	0	(14,499)	0	0	0	0	0	26,625	06/25/2042
3136A6-V3-5	FNMA_12-75		12/01/2018	INTEREST ONLY PAYMENT		0	0	77,633	12,304	0	(12,304)	0	(12,304)	0	0	0	0	0	18,691	07/25/2027

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
3136A7-LR-1	FNMA_12-79		12/25/2018	INTEREST ONLY PAYMENT		0	0	529,649	37,691	0	(37,691)	0	(37,691)	0	0	0	0	0	56,368	07/25/2042
3136A7-YL-0	FNMA_12-83		12/25/2018	INTEREST ONLY PAYMENT		0	0	190,080	13,996	0	(13,996)	0	(13,996)	0	0	0	0	0	22,291	08/25/2042
3136A8-NN-6	FNMA_12-100		12/25/2018	INTEREST ONLY PAYMENT		0	0	346,445	33,194	0	(33,393)	0	(33,393)	0	0	0	0	0	42,137	09/25/2042
3136A9-EU-8	FNMA_12-111		12/25/2018	INTEREST ONLY PAYMENT		0	0	474,947	33,075	0	(33,075)	0	(33,075)	0	0	0	0	0	49,816	10/25/2042
3136A9-ZR-2	FNMA_12-126		12/25/2018	MBS PAYDOWN		41,681	41,681	31,585	0	0	163	0	163	0	41,681	0	0	0	390	11/25/2042
3136AA-HY-4	FNMA_12-135		12/25/2018	INTEREST ONLY PAYMENT		0	0	705,155	50,407	0	(50,407)	0	(50,407)	0	0	0	0	0	72,781	12/25/2042
3136AB-D6-7	FNMA_13-5		12/01/2018	INTEREST ONLY PAYMENT		0	0	325,162	26,155	0	(26,155)	0	(26,155)	0	0	0	0	0	41,759	02/25/2033
3136AD-PL-7	FNMA_13-34		12/25/2018	MBS PAYDOWN		195,304	195,304	178,276	195,018	0	286	0	286	0	195,304	0	0	0	3,284	04/25/2043
3136AD-Y7-8	FNMA_13-43		12/25/2018	INTEREST ONLY PAYMENT		0	0	661,494	49,068	0	(49,068)	0	(49,068)	0	0	0	0	0	76,758	05/25/2043
3136AE-DC-8	FNMA_13-51		09/25/2018	MBS PAYDOWN		28,652	28,652	28,079	28,654	0	(2)	0	(2)	0	28,652	0	0	0	373	05/25/2033
3136AF-5G-5	FNMA_13-84		05/25/2018	MBS PAYDOWN		191,497	191,497	201,072	62,412	0	129,084	0	129,084	0	191,497	0	0	0	3,335	08/25/2043
3136AF-RV-8	FNMA_13-73		12/25/2018	INTEREST ONLY PAYMENT		0	0	299,370	0	0	(12,564)	0	(12,564)	0	0	0	0	0	22,840	07/25/2043
3136AG-EK-4	FNMA_13-98		12/01/2018	MBS PAYDOWN		1,148,216	1,148,216	931,311	1,135,571	0	12,645	0	12,645	0	1,148,216	0	0	0	0	09/25/2043
3136AG-YK-2	FNMA_13-101		12/25/2018	MBS PAYDOWN		1,195,992	1,195,992	829,719	1,177,004	0	18,987	0	18,987	0	1,195,992	0	0	0	0	10/25/2043
3136AG-Z5-4	FNMA_13-117		10/01/2018	MBS PAYDOWN		207,986	207,986	225,079	209,433	0	(1,448)	0	(1,448)	0	207,986	0	0	0	4,990	05/25/2033
3136AH-EV-8	FNMA_13-121		12/25/2018	INTEREST ONLY PAYMENT		0	0	773,968	81,864	0	(81,864)	0	(81,864)	0	0	0	0	0	103,981	12/25/2043
3136AJ-KS-4	FNMA_14-13		12/25/2018	MBS PAYDOWN		63,623	63,623	63,066	63,383	0	240	0	240	0	63,623	0	0	0	1,308	03/25/2042
3136AJ-YU-4	FNMA_14-17		12/01/2018	MBS PAYDOWN		116,426	116,426	128,651	117,072	0	(645)	0	(645)	0	116,426	0	0	0	2,572	04/25/2044
3136AJ-ZD-1	FNMA_14-15		12/01/2018	MBS PAYDOWN		515,580	515,580	417,620	510,042	0	5,538	0	5,538	0	515,580	0	0	0	0	04/25/2044
3136AN-3D-7	FNMA_15-34		12/01/2018	VARIOUS		0	0	311,976	0	0	(14,518)	0	(14,518)	0	0	0	0	0	25,528	06/25/2045
3136AN-X6-9	FNMA_15-42		12/25/2018	INTEREST ONLY PAYMENT		0	0	622,770	68,863	0	(68,863)	0	(68,863)	0	0	0	0	0	84,631	06/25/2045
3136AQ-4A-5	FNMA_16-6		12/25/2018	INTEREST ONLY PAYMENT		0	0	487,116	0	0	(34,679)	0	(34,679)	0	0	0	0	0	61,740	02/25/2046
3136AQ-5J-5	FNA_16-M2		05/28/2018	VARIOUS		2,738,245	2,762,040	2,817,107	2,813,622	0	(5,935)	0	(5,935)	0	2,807,686	0	(69,441)	(69,441)	49,169	04/25/2036
3136AR-BD-9	FNMA_16-2		12/25/2018	INTEREST ONLY PAYMENT		0	0	593,445	65,439	0	(65,439)	0	(65,439)	0	0	0	0	0	79,014	02/25/2046
3136AS-HL-3	FNMA_16-24		12/01/2018	INTEREST ONLY PAYMENT		0	0	190,799	0	0	(7,456)	0	(7,456)	0	0	0	0	0	13,412	05/25/2046
3136AT-EW-0	FNMA_16-51		12/25/2018	MBS PAYDOWN		406,024	406,024	428,610	408,985	0	(2,961)	0	(2,961)	0	406,024	0	0	0	9,286	10/25/2043
3136AU-AH-4	FNMA_16-82		12/25/2018	INTEREST ONLY PAYMENT		0	0	138,635	0	0	(1,305)	0	(1,305)	0	0	0	0	0	8,082	11/25/2046
3136AU-MG-3	FNMA_16-90		12/25/2018	VARIOUS		0	0	239,973	0	0	(13,273)	0	(13,273)	0	0	0	0	0	22,252	12/25/2046
3136AW-FD-4	FNMA_17-33		12/25/2018	INTEREST ONLY PAYMENT		0	0	1,804,012	0	0	(122,081)	0	(122,081)	0	0	0	0	0	196,831	05/25/2039
3136AX-3P-8	FNMA_17-81		12/25/2018	INTEREST ONLY PAYMENT		0	0	527,548	0	0	(29,102)	0	(29,102)	0	0	0	0	0	48,727	10/25/2047
3136B1-JA-3	FNMA_18-15		12/25/2018	INTEREST ONLY PAYMENT		0	0	117,302	0	0	(782)	0	(782)	0	0	0	0	0	4,305	03/25/2048
3136FA-2M-1	FNSTR_339		06/01/2018	VARIOUS		0	0	1,585	954	0	(907)	34	(941)	0	13	0	(13)	(13)	1,452	08/25/2018
3136FA-RT-9	FNSTR_327		12/01/2018	MBS PAYDOWN		383,523	383,523	342,311	379,819	0	3,704	0	3,704	0	383,523	0	0	0	0	09/25/2032
3136FC-A6-3	FNSTR_366 8		12/01/2018	INTEREST ONLY PAYMENT		0	0	26,685	0	0	(1,204)	0	(1,204)	0	0	0	0	0	2,300	01/25/2036
3136FC-M4-5	FNSTR_369 9		12/01/2018	INTEREST ONLY PAYMENT		0	0	11,790	1,672	0	(1,672)	0	(1,672)	0	0	0	0	0	3,145	04/25/2036
3136FC-QN-9	FNSTR_356 18		12/01/2018	INTEREST ONLY PAYMENT		0	0	10,487	706	0	(706)	0	(706)	0	0	0	0	0	2,344	12/25/2034
3136FC-T2-2	FNSTR_372		12/01/2018	MBS PAYDOWN		143,375	143,375	129,194	141,916	0	1,458	0	1,458	0	143,375	0	0	0	0	08/25/2036
3136FC-ZJ-8	FNSTR_365 9		12/01/2018	INTEREST ONLY PAYMENT		0	0	13,135	1,392	0	(1,392)	0	(1,392)	0	0	0	0	0	2,355	01/25/2036
3136FC-ZL-3	FNMA_365 11		12/01/2018	INTEREST ONLY PAYMENT		0	0	11,820	1,287	0	(1,287)	0	(1,287)	0	0	0	0	0	2,120	02/01/2036
3136FE-AA-0	FNSTR_370		12/01/2018	MBS PAYDOWN		833,132	833,132	751,572	825,178	0	7,954	0	7,954	0	833,132	0	0	0	0	06/25/2036
31371K-WD-9	FNMA 20YR		12/01/2018	MBS PAYDOWN		15,553	15,553	16,076	15,641	0	(88)	0	(88)	0	15,553	0	0	0	496	11/01/2022
31371L-JM-2	FNMA 20YR		12/01/2018	MBS PAYDOWN		8,198	8,198	8,567	8,303	0	(105)	0	(105)	0	8,198	0	0	0	270	01/01/2024
31371L-KY-4	FNMA 30YR		12/01/2018	MBS PAYDOWN		18,648	18,648	18,368	18,624	0	24	0	24	0	18,648	0	0	0	589	03/01/2034
31371M-JF-5	FNMA 30YR		12/01/2018	MBS PAYDOWN		53,239	53,239	51,966	53,063	0	176	0	176	0	53,239	0	0	0	1,533	10/01/2035
31371M-KC-0	FNMA 30YR		12/01/2018	MBS PAYDOWN		5,616	5,616	5,379	5,602	0	14	0	14	0	5,616	0	0	0	162	11/01/2035
31371M-Q9-1	FNMA 30YR		12/01/2018	MBS PAYDOWN		74,502	74,502	71,359	72,599	0	1,903	0	1,903	0	74,502	0	0	0	2,048	03/01/2036
3137AO-U3-7	FHLMC_3709		12/01/2018	MBS PAYDOWN		94,250	94,250	77,992	92,939	0	1,312	0	1,312	0	94,250	0	0	0	0	08/15/2040
3137A2-X4-8	FHLMC_3752		11/01/2018	MBS PAYDOWN		56,958	56,958	61,221	57,591	0	(633)	0	(633)	0	56,958	0	0	0	2,327	11/15/2040
3137A4-LJ-4	FHLMC_3770		12/01/2018	MBS PAYDOWN		88,785	88,785	102,686	89,283	0	(498)	0	(498)	0	88,785	0	0	0	2,221	10/15/2040
3137A5-S3-9	FHLMC_3786F		12/01/2018	INTEREST ONLY PAYMENT		0	0	86,444	73,581	0	(73,581)	0	(73,581)	0	0	0	0	0	90,699	08/15/2035
3137A6-AT-9	FHLMC_3798C		12/15/2018	INTEREST ONLY PAYMENT		0	0	119,020	13,960	0	(13,960)	0	(13,960)	0	0	0	0	0	20,233	01/15/2041
3137AA-M2-6	FHLMC_3859		12/01/2018	MBS PAYDOWN		273,489	273,489	301,253	275,587	0	(2,098)	0	(2,098)	0	273,489	0	0	0	7,163	05/15/2041
3137AB-B5-9	FHLMC_3852		12/15/2018	MBS PAYDOWN		28,892	28,892	30,589	29,049	0	(158)	0	(158)	0	28,892	0	0	0	813	05/15/2041
3137AF-BF-8	FHLMC_3930A		12/15/2018	INTEREST ONLY PAYMENT		0	0	193,611	14,930	0	(14,930)	0	(14,930)	0	0	0	0	0	25,347	10/15/2039
3137AG-3Q-1	FHLMC_3943		12/15/2018	INTEREST ONLY PAYMENT		0	0	316,322	58,465	0	(58,465)	0	(58,465)	0	0	0	0	0	68,644	02/15/2026
3137AG-AN-0	FHLMC_3934		12/15/2018	INTEREST ONLY PAYMENT		0	0	396,985	31,554	0	(31,554)	0	(31,554)	0	0	0	0	0	47,784	07/15/2041
3137AJ-3Y-8	FHLMC_3954D		12/01/2018	MBS PAYDOWN		146,206	146,206	150,501	147,696	0	955	0	955	0	148,651	0	0	0	1,048	07/15/2041
3137AJ-BC-7	FHLMC_3958		12/15/2018	INTEREST ONLY PAYMENT		0	0	379,168	23,528	0	(23,528)	0	(23,528)	0	0	0	0	0	42,185	11/15/2041

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
3137AK-5F-4	FHLMC_3975		12/01/2018	INTEREST ONLY PAYMENT		0	0	51,666	6,822	0	(6,822)	0	(6,822)	0	0	0	0	0	10,655	06/15/2041
3137AL-H7-7	FHLMC_3998		12/15/2018	INTEREST ONLY PAYMENT		0	0	486,420	40,646	0	(40,646)	0	(40,646)	0	0	0	0	0	57,056	02/15/2042
3137AP-BY-5	FHLMC_4028		12/01/2018	INTEREST ONLY PAYMENT		0	0	141,420	24,136	0	(24,136)	0	(24,136)	0	0	0	0	0	36,924	09/15/2038
3137AP-DV-9	FHLMC_4028		12/15/2018	INTEREST ONLY PAYMENT		0	0	517,118	38,655	0	(38,655)	0	(38,655)	0	0	0	0	0	59,280	02/15/2032
3137AP-UX-6	FHLMC_4049		05/28/2018	VARIOUS		270,593	273,067	280,918	279,602	0	(654)	0	(654)	0	278,949	0	(8,356)	(8,356)	3,931	05/15/2027
3137AQ-7H-5	FHLMC_4040		12/01/2018	MBS PAYDOWN		523,509	523,509	462,512	518,455	0	5,054	0	5,054	0	523,509	0	0	0	0	03/15/2037
3137AR-U8-7	FHLMC_4086		12/15/2018	INTEREST ONLY PAYMENT		0	0	513,589	43,042	0	(43,042)	0	(43,042)	0	0	0	0	0	56,027	07/15/2042
3137AT-7E-6	FHLMC_4098		12/01/2018	INTEREST ONLY PAYMENT		0	0	275,829	16,095	0	(16,095)	0	(16,095)	0	0	0	0	0	27,443	04/15/2042
3137AT-LS-9	FHLMC_4097		12/15/2018	INTEREST ONLY PAYMENT		0	0	349,330	40,753	0	(40,753)	0	(40,753)	0	0	0	0	0	55,881	09/15/2031
3137AU-B3-2	FHLMC_4103		12/15/2018	INTEREST ONLY PAYMENT		0	0	401,179	19,478	0	(22,489)	0	(22,489)	0	0	0	0	0	39,757	09/15/2042
3137AU-RB-7	FHLMC_4114		07/15/2018	MBS PAYDOWN		395,830	395,830	259,392	71,768	0	324,063	0	324,063	0	395,830	0	0	0	3,129	10/15/2042
3137AW-YE-9	FHLMC_4139		12/15/2018	INTEREST ONLY PAYMENT		0	0	445,508	29,018	0	(29,018)	0	(29,018)	0	0	0	0	0	40,326	12/15/2042
3137AX-Y7-2	FHLMC_4159		12/01/2018	MBS PAYDOWN		122,189	122,189	60,178	120,698	0	1,491	0	1,491	0	122,189	0	0	0	0	11/15/2042
3137B0-N9-1	FHLMC_4176		12/01/2018	VARIOUS		0	0	81,523	0	0	(6,831)	0	(6,831)	0	0	0	0	0	10,118	03/15/2028
3137B1-HX-3	FHLMC_4193		09/15/2018	MBS PAYDOWN		30,014	30,014	31,973	22,876	0	(371)	0	(371)	0	30,014	0	0	0	1,225	04/15/2043
3137B2-JN-1	FHLMC_4217		12/15/2018	MBS PAYDOWN		249,188	249,188	241,841	246,625	0	(1,368)	0	(1,368)	0	249,188	0	0	0	5,263	06/15/2043
3137B3-WH-7	FHLMC_4245		12/15/2018	INTEREST ONLY PAYMENT		0	0	345,967	21,963	0	(21,963)	0	(21,963)	0	0	0	0	0	34,364	08/15/2043
3137B4-PX-8	FHLMC_4246		12/15/2018	INTEREST ONLY PAYMENT		0	0	1,666,744	186,123	0	(186,123)	0	(186,123)	0	0	0	0	0	234,630	02/15/2036
3137B6-D4-0	FHLMC_4272		12/15/2018	INTEREST ONLY PAYMENT		0	0	668,917	81,778	0	(81,778)	0	(81,778)	0	0	0	0	0	98,620	06/15/2038
3137B6-V3-2	FHLMC_4286		12/15/2018	INTEREST ONLY PAYMENT		0	0	326,142	27,638	0	(27,638)	0	(27,638)	0	0	0	0	0	40,939	12/15/2043
3137B7-BP-3	FHLMC_4296		01/15/2018	MBS PAYDOWN		60,407	60,407	66,221	60,407	0	0	0	0	0	60,407	0	0	0	419	07/15/2036
3137B7-ER-6	FHLMC_4290		12/15/2018	INTEREST ONLY PAYMENT		0	0	517,407	46,274	0	(46,274)	0	(46,274)	0	0	0	0	0	72,197	07/15/2035
3137B7-MD-8	FHLMC_4297		02/15/2018	MBS PAYDOWN		10,316	10,316	10,527	10,316	0	0	0	0	0	10,316	0	0	0	49	07/15/2039
3137BE-3Q-5	FHLMC_4386		12/15/2018	INTEREST ONLY PAYMENT		0	0	263,412	21,412	0	(21,412)	0	(21,412)	0	0	0	0	0	31,761	09/15/2044
3137BJ-5H-2	FHLMC_4476		12/01/2018	VARIOUS		0	0	285,251	0	0	(13,862)	0	(13,862)	0	0	0	0	0	25,018	05/15/2037
3137BJ-Q5-5	FHLMC_4485		12/15/2018	INTEREST ONLY PAYMENT		0	0	593,698	45,400	0	(45,400)	0	(45,400)	0	0	0	0	0	65,332	06/15/2045
3137BP-NT-2	FHLMC_4580		12/15/2018	VARIOUS		0	0	1,269,144	95,665	0	(117,426)	0	(117,426)	0	0	0	0	0	158,400	05/15/2046
3137BR-PF-6	FHLMC_4604		12/15/2018	VARIOUS		0	0	275,654	0	0	(16,443)	0	(16,443)	0	0	0	0	0	26,863	08/15/2046
3137BR-SF-3	FHLMC_4612		12/15/2018	INTEREST ONLY PAYMENT		0	0	647,008	45,761	0	(45,761)	0	(45,761)	0	0	0	0	0	64,090	09/15/2046
3137F5-RN-1	FHLMC_4795		12/15/2018	INTEREST ONLY PAYMENT		0	0	374,204	0	0	(15,336)	0	(15,336)	0	0	0	0	0	25,201	05/15/2048
3137FA-QF-8	FHMS_KW03		12/01/2018	INTEREST ONLY PAYMENT		0	0	2,677	127	0	(127)	0	(127)	0	0	0	0	0	215	06/25/2027
3137GA-DJ-3	FHLMC_3721		12/15/2018	VARIOUS		0	0	442,225	31,196	0	(38,699)	0	(38,699)	0	0	0	0	0	59,354	09/15/2040
3138AH-6L-5	FNMA 30YR		12/01/2018	MBS PAYDOWN		134,694	134,694	143,702	135,375	0	(681)	0	(681)	0	134,694	0	0	0	920	07/01/2041
3138AL-PG-6	FANNIE MAE		12/01/2018	MBS PAYDOWN		124,230	124,230	128,791	124,821	0	(591)	0	(591)	0	124,230	0	0	0	1,574	07/01/2041
3138ET-PS-9	FNMA WTDAVG FIXED-RT MEGA MF - CON		12/01/2018	MBS PAYDOWN		37,339	37,339	38,804	37,354	0	9	0	9	0	37,363	0	0	0	418	06/01/2045
3138L4-SJ-3	FNMA 30YR MULTI		12/01/2018	MBS PAYDOWN		12,580	12,580	13,660	12,615	0	(35)	0	(35)	0	12,580	0	0	0	312	08/01/2043
3138L5-C9-9	FNMA 30YR MULTI		12/01/2018	MBS PAYDOWN		215,674	215,674	239,469	216,389	0	(715)	0	(715)	0	215,674	0	0	0	5,374	11/01/2043
3138L6-AP-3	FNMA 30YR MULTI		12/01/2018	MBS PAYDOWN		62,237	62,237	67,163	62,412	0	(175)	0	(175)	0	62,237	0	0	0	1,483	02/01/2039
3138L6-GY-8	FNMA 30YR MULTI		12/01/2018	MBS PAYDOWN		9,143	9,143	9,663	9,157	0	(14)	0	(14)	0	9,143	0	0	0	222	04/01/2044
3138L8-UH-5	FNMA 30YR MULTI		12/01/2018	MBS PAYDOWN		15,840	15,840	17,009	15,859	0	(20)	0	(20)	0	15,838	0	0	0	218	01/01/2045
3138LA-JE-0	FNMA 30YR MULTI		12/01/2018	MBS PAYDOWN		37,542	37,542	41,320	37,599	0	(70)	0	(70)	0	37,529	0	0	0	499	04/01/2046
3138LD-J8-7	FNMA 30YR MULTI		12/01/2018	MBS PAYDOWN		38,216	38,216	39,291	38,230	0	6	0	6	0	38,236	0	0	0	465	04/01/2046
3138LD-T9-4	FNMA 30YR MULTI		12/01/2018	VARIOUS		889,797	885,920	919,322	911,474	0	1,017	0	1,017	0	918,816	0	(29,018)	(29,018)	4,977	05/01/2046
3138LE-BU-4	FNMA 30YR MULTI		01/22/2018	VARIOUS		542,313	541,299	563,628	562,800	0	555	0	555	0	563,355	0	(21,042)	(21,042)	3,000	06/01/2046
3138LG-R4-0	FNMA 30YR MULTI		12/01/2018	MBS PAYDOWN		15,116	15,116	15,730	15,130	0	(14)	0	(14)	0	15,116	0	0	0	326	01/01/2047
3138LH-5J-9	FNMA 30YR MULTI		03/20/2018	VARIOUS		5,344,949	5,451,896	5,569,452	5,568,342	0	7,189	0	7,189	0	5,575,532	0	(230,583)	(230,583)	62,662	04/01/2047
3138LJ-4W-7	FNMA 30YR MULTI		12/01/2018	MBS PAYDOWN		19,410	19,410	19,173	0	0	(1)	0	(1)	0	19,410	0	0	0	349	09/01/2047
3138LL-6Q-3	FNMA 30YR MULTI		12/01/2018	MBS PAYDOWN		40,908	40,908	39,153	0	0	34	0	34	0	40,908	0	0	0	613	01/01/2048
3138LL-LB-9	FNMA 30YR MULTI		12/01/2018	MBS PAYDOWN		34,103	34,103	34,977	34,119	0	(2)	0	(2)	0	34,117	0	0	0	416	11/01/2047
3138WF-CS-3	FNMA 30YR		12/01/2018	MBS PAYDOWN		379,109	379,109	420,277	381,238	0	(2,130)	0	(2,130)	0	379,109	0	0	0	7,729	07/01/2045
3138WH-KD-3	FNMA 30YR		05/17/2018	VARIOUS		10,876,000	11,029,467	11,677,448	11,648,531	0	(14,831)	0	(14,831)	0	11,633,699	0	(757,699)	(757,699)	180,232	07/01/2046
31392O-MC-1	FNMA_01-36 S		12/25/2018	INTEREST ONLY PAYMENT		0	0	2,184	325	0	(325)	0	(325)	0	0	0	0	0	921	08/25/2031
31392O-PQ-7	FNMA_01-34 SB		12/18/2018	INTEREST ONLY PAYMENT		0	0	12,205	0	0	0	0	0	0	0	0	0	0	3,998	12/18/2028
31392B-2K-1	FNMA_02-7 SB		12/25/2018	INTEREST ONLY PAYMENT		0	0	3,618	356	0	(356)	0	(356)	0	0	0	0	0	1,788	02/25/2028
31392B-6S-0	FNMA_02-10 QT		12/25/2018	MBS PAYDOWN		34,780	34,780	34,041	33,258	0	1,522	0	1,522	0	34,780	0	0	0	2,501	10/25/2031
31392B-GW-0	FNMA_01-72 NZ		12/01/2018	MBS PAYDOWN		42,512	42,512	46,404	42,590	0	(78)	0	(78)	0	42,512	0	0	0	1,071	12/25/2031
31392B-MM-5	FNMA_01-79 BA		12/01/2018	MBS PAYDOWN		119,902	119,902	125,410	120,577	0	(675)	0	(675)	0	119,902	0	0	0	4,475	03/25/2045
31392C-AX-2	FNMA_02-14 IO		12/01/2018	INTEREST ONLY PAYMENT		0	0	20,614	0	0	0	0	0	0	0	0	0	0	3,322	01/25/2042

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
31392C-P9-9	FNMA_02-34	S		12/25/2018	VARIOUS		0	0	18,862	1,226	0	(1,743)	0	(1,743)	0	0	0	0	0	5,606	05/25/2032
31392C-RB-2	FNMA_02-21	SD		12/25/2018	INTEREST ONLY PAYMENT		0	0	8,702	849	0	(849)	0	(849)	0	0	0	0	0	3,647	04/25/2032
31392E-D3-1	FNMA_02-63	SN		12/25/2018	INTEREST ONLY PAYMENT		0	0	3,900	477	0	(477)	0	(477)	0	0	0	0	0	2,276	10/25/2032
31392E-GM-6	FNMA_02-52	S		12/25/2018	INTEREST ONLY PAYMENT		0	0	6,968	445	0	(445)	0	(445)	0	0	0	0	0	2,917	09/25/2032
31392E-NB-2	FNMA_02-58	SW		12/25/2018	INTEREST ONLY PAYMENT		0	0	6,510	290	0	(290)	0	(290)	0	0	0	0	0	2,864	09/25/2032
31392E-SQ-4	FNMA_02-9	IO		12/01/2018	INTEREST ONLY PAYMENT		0	0	41,284	0	0	0	0	0	0	0	0	0	0	10,686	08/25/2042
31392E-TZ-3	FNMA_02-59	CS		12/25/2018	INTEREST ONLY PAYMENT		0	0	2,647	352	0	(352)	0	(352)	0	0	0	0	0	1,708	09/25/2032
31392E-VX-5	FNMA_02-60	X1		12/01/2018	INTEREST ONLY PAYMENT		0	0	19,427	560	0	(560)	0	(560)	0	0	0	0	0	4,134	02/25/2044
31392G-EF-8	FNMA_02-90	ST		12/25/2018	INTEREST ONLY PAYMENT		0	0	2,097	237	0	(237)	0	(237)	0	0	0	0	0	537	08/25/2032
31392J-J4-2	FNMA_03-17	S		03/25/2018	VARIOUS		20,458	20,458	21,425	20,486	0	(28)	0	(28)	0	20,458	0	0	0	201	03/25/2018
31392M-GR-7	FSPC_T-43	IO		12/01/2018	INTEREST ONLY PAYMENT		0	0	2,876	0	0	0	0	0	0	0	0	0	0	1,369	08/25/2032
31392M-U4-2	FHLMC_2463	Z		12/01/2018	MBS PAYDOWN		95,068	95,068	96,910	95,081	0	(14)	0	(14)	0	95,068	0	0	0	2,788	06/15/2032
31392P-5R-2	FHLMC_2458	SE		12/15/2018	INTEREST ONLY PAYMENT		0	0	872	100	0	(100)	0	(100)	0	0	0	0	0	469	01/15/2032
31393C-ZC-0	FNMA_03-46	T		12/01/2018	MBS PAYDOWN		92,917	92,917	101,170	80,036	0	(247)	0	(247)	0	92,917	0	0	0	2,805	06/25/2033
31393D-2J-9	FNMA_03-75	SV		06/25/2018	MBS PAYDOWN		25,559	25,559	22,588	23,643	0	1,917	0	1,917	0	25,559	0	0	0	536	08/25/2018
31393D-2S-9	FNMA_03-75	SR		08/25/2018	VARIOUS		206,826	206,826	186,661	202,356	0	4,470	0	4,470	0	206,826	0	0	0	4,811	08/25/2018
31393D-KN-0	FNMA_03-64	QI		03/01/2018	INTEREST ONLY PAYMENT		0	0	247	247	0	(232)	0	(232)	0	15	0	(15)	(15)	448	01/25/2033
31393D-NX-5	FNMA_03-67	WA		12/25/2018	MBS PAYDOWN		21,470	21,470	29,463	0	0	(1,771)	0	(1,771)	0	21,470	0	0	0	1,187	01/25/2032
31393D-QZ-7	FNMA_03-63	PE		12/01/2018	MBS PAYDOWN		6,519	6,519	6,063	6,465	0	54	0	54	0	6,519	0	0	0	119	07/25/2033
31393E-KS-7	FNMA_03-71			12/01/2018	MBS PAYDOWN		100,508	100,508	100,639	100,499	0	9	0	9	0	100,508	0	0	0	2,628	08/25/2033
31393G-6F-6	FHLMC_2538	S		12/15/2018	MBS PAYDOWN		88,542	88,542	92,914	86,577	0	1,965	0	1,965	0	88,542	0	0	0	5,124	12/15/2032
31393J-C8-9	FHLMC_2551	NS		12/15/2018	MBS PAYDOWN		114,906	114,906	131,418	35,266	0	(88)	0	(88)	0	114,906	0	0	0	4,733	01/15/2033
31393L-AV-5	FHLMC_2571	SA		02/15/2018	VARIOUS		25,374	25,374	26,599	25,426	0	(53)	0	(53)	0	25,374	0	0	0	298	02/15/2018
31393L-ED-1	FHLMC_2577	SN		12/15/2018	INTEREST ONLY PAYMENT		0	0	946	308	0	(308)	0	(308)	0	0	0	0	0	468	02/15/2033
31393M-P3-9	FHLMC_2582			12/15/2018	MBS PAYDOWN		232,828	232,828	280,558	234,684	0	(1,856)	0	(1,856)	0	232,828	0	0	0	5,771	07/15/2031
31393R-FK-1	FHLMC_2613	SC		05/15/2018	VARIOUS		27,041	27,041	27,514	26,984	0	57	0	57	0	27,041	0	0	0	525	05/15/2018
31393R-RP-7	FHLMC_2630	SL		06/15/2018	VARIOUS		105,605	105,605	95,572	103,944	0	1,661	0	1,661	0	105,605	0	0	0	1,924	06/15/2018
31393T-4S-2	FNMA_03-116	S		12/25/2018	MBS PAYDOWN		43,051	43,051	43,616	42,245	0	806	0	806	0	43,051	0	0	0	2,314	11/25/2033
31393T-5J-1	FNMA_03-116	SA		12/25/2018	MBS PAYDOWN		66,259	66,259	70,040	42,611	0	438	0	438	0	66,259	0	0	0	2,984	11/25/2033
31393T-VC-7	FNMA_03-102	TS		12/25/2018	MBS PAYDOWN		77,822	77,822	135,738	35,769	0	(1,988)	0	(1,988)	0	77,822	0	0	0	12,053	10/25/2033
31393U-CD-3	FNMA_03-126	SA		12/25/2018	MBS PAYDOWN		139,035	139,035	158,500	137,067	0	1,968	0	1,968	0	139,035	0	0	0	10,840	12/25/2033
31393U-CF-8	FNMA_03-126	IB		12/25/2018	INTEREST ONLY PAYMENT		0	0	1,446	0	0	(71)	0	(71)	0	0	0	0	0	115	12/25/2033
31393U-ZG-1	FNMA_03-131	SK		12/25/2018	MBS PAYDOWN		249,122	249,122	280,054	188,228	0	1,541	0	1,541	0	249,122	0	0	0	13,935	01/25/2034
31393X-BH-9	FNMA_04-12	ES		12/25/2018	MBS PAYDOWN		287,447	287,447	310,167	205,759	0	1,085	0	1,085	0	287,447	0	0	0	13,950	07/25/2033
31393Y-D6-9	FNMA_04-47	UI		12/01/2018	INTEREST ONLY PAYMENT		0	0	2,374	110	0	(110)	0	(110)	0	0	0	0	0	564	06/25/2034
31393Y-DC-6	FNMA_04-38	SU		11/25/2018	MBS PAYDOWN		35,989	35,989	36,529	32,809	0	3,181	0	3,181	0	35,989	0	0	0	2,216	10/25/2033
31393Y-EY-7	FNMA_04-28	QM		12/25/2018	INTEREST ONLY PAYMENT		0	0	98,287	3,992	0	(3,992)	0	(3,992)	0	0	0	0	0	23,674	01/25/2034
31393Y-Q4-0	FNMA_04-46	ST		12/25/2018	INTEREST ONLY PAYMENT		0	0	74,881	3,267	0	(4,779)	0	(4,779)	0	0	0	0	0	8,274	05/25/2034
31393Y-TH-8	FNMA_04-43	S		12/25/2018	MBS PAYDOWN		51,637	51,637	50,862	49,592	0	2,045	0	2,045	0	51,637	0	0	0	2,488	06/25/2034
31394A-2W-5	FNMA_04-73	TI		12/01/2018	INTEREST ONLY PAYMENT		0	0	13,694	2,302	0	(2,302)	0	(2,302)	0	0	0	0	0	7,914	10/25/2034
31394A-4U-7	FNMA_04-70	XJ		12/01/2018	INTEREST ONLY PAYMENT		0	0	15,973	1,626	0	(1,626)	0	(1,626)	0	0	0	0	0	4,461	10/25/2034
31394A-E4-4	FNMA_04-69	IP		12/01/2018	INTEREST ONLY PAYMENT		0	0	3,252	226	0	(226)	0	(226)	0	0	0	0	0	684	12/25/2033
31394A-J7-2	FNMA_04-66	XA		12/01/2018	INTEREST ONLY PAYMENT		0	0	18,891	1,546	0	(1,546)	0	(1,546)	0	0	0	0	0	3,897	09/25/2034
31394A-NQ-5	FNMA_04-63	TI		12/01/2018	INTEREST ONLY PAYMENT		0	0	14,506	848	0	(848)	0	(848)	0	0	0	0	0	2,602	08/25/2034
31394A-NR-3	FNMA_04-63	BI		12/01/2018	INTEREST ONLY PAYMENT		0	0	11,730	1,186	0	(1,186)	0	(1,186)	0	0	0	0	0	3,039	08/25/2034
31394A-WQ-5	FNMA_04-60	SA		12/25/2018	MBS PAYDOWN		18,354	18,354	26,473	17,928	0	426	0	426	0	18,354	0	0	0	3,294	08/25/2024
31394A-WT-9	FNMA_04-60	SE		12/25/2018	MBS PAYDOWN		137,654	137,654	138,515	133,627	0	4,028	0	4,028	0	137,654	0	0	0	7,601	08/25/2024
31394A-ZQ-2	FNMA_04-71	TI		12/01/2018	INTEREST ONLY PAYMENT		0	0	8,795	1,047	0	(1,047)	0	(1,047)	0	0	0	0	0	3,127	04/25/2034
31394A-ZS-8	FNMA_04-71	UI		12/01/2018	INTEREST ONLY PAYMENT		0	0	9,496	1,273	0	(1,273)	0	(1,273)	0	0	0	0	0	3,458	02/25/2034
31394B-GP-3	FNMA_04-79			12/25/2018	MBS PAYDOWN		217,564	217,564	295,888	227,987	0	(10,422)	0	(10,422)	0	217,564	0	0	0	16,719	08/25/2032
31394B-QX-5	FNMA_04-92	SD		12/25/2018	MBS PAYDOWN		443,653	443,653	415,283	306,548	0	18,608	0	18,608	0	443,653	0	0	0	23,870	05/25/2034
31394B-TQ-7	FNMA_04-90	CS		12/25/2018	INTEREST ONLY PAYMENT		0	0	19,298	2,229	0	(2,229)	0	(2,229)	0	0	0	0	0	4,456	11/25/2034
31394C-5T-5	FNMA_05-30	SP		12/25/2018	MBS PAYDOWN		170,584	170,584	151,180	162,229	0	8,355	0	8,355	0	170,584	0	0	0	9,692	11/25/2033
31394C-JG-8	FNMA_05-19	SA		12/25/2018	INTEREST ONLY PAYMENT		0	0	65,360	4,319	0	(4,319)	0	(4,319)	0	0	0	0	0	12,141	03/25/2035
31394D-FH-8	FNMA_05-29	SD		12/25/2018	INTEREST ONLY PAYMENT		0	0	17,796	0	0	(1,776)	0	(1,776)	0	0	0	0	0	2,437	04/25/2035
31394D-P8-7	FNMA_05-45B			12/25/2018	MBS PAYDOWN		98,986	98,986	114,546	100,121	0	(1,135)	0	(1,135)	0	98,986	0	0	0	4,069	10/25/2034
31394E-JL-3	FNMA_05-66			12/25/2018	MBS PAYDOWN		103,338	103,338	140,928	106,957	0	(3,619)	0	(3,619)	0	103,338	0	0	0	6,481	07/25/2035
31394E-KP-2	FNMA_05-66	HS		12/25/2018	MBS PAYDOWN		90,884	90,884	82,932	85,993	0	4,891	0	4,891	0	90,884	0	0	0	4,444	07/25/2020

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
31394E-KT-4	FNMA_05-66			12/25/2018	MBS PAYDOWN		138,413	138,413	186,555	143,763	0	(5,350)	0	(5,350)	0	138,413	0	0	0	9,276	07/25/2035
31394E-ST-6	FNMA_05-59	UA		12/25/2018	MBS PAYDOWN		147,779	147,779	204,415	0	0	(4,010)	0	(4,010)	0	147,779	0	0	0	7,280	07/25/2035
31394E-TR-9	FNMA_05-59	NQ		12/25/2018	MBS PAYDOWN		47,185	47,185	49,309	46,228	0	958	0	958	0	47,185	0	0	0	2,915	05/25/2035
31394F-4L-6	FNMA_05-93	SH		12/25/2018	MBS PAYDOWN		86,682	86,682	72,596	80,031	0	6,651	0	6,651	0	86,682	0	0	0	5,446	10/25/2035
31394F-DT-9	FNMA_05-74			12/25/2018	MBS PAYDOWN		418,701	418,701	648,987	435,311	0	(16,610)	0	(16,610)	0	418,701	0	0	0	38,176	07/25/2035
31394K-KV-5	FHLMC_2682	SB		12/15/2018	MBS PAYDOWN		91,202	91,202	96,596	74,129	0	1,437	0	1,437	0	91,202	0	0	0	3,918	10/15/2033
31394K-ZD-9	FHLMC_2692	SC		12/15/2018	MBS PAYDOWN		38,505	38,505	45,291	39,099	0	(594)	0	(594)	0	38,505	0	0	0	2,011	07/15/2033
31394M-WC-0	FHLMC_2725	SC		12/01/2018	MBS PAYDOWN		326,048	326,048	376,687	329,009	0	(2,961)	0	(2,961)	0	326,048	0	0	0	11,780	11/15/2033
31394P-JE-4	FHLMC_2736	SB		12/01/2018	MBS PAYDOWN		55,216	55,216	52,809	50,882	0	4,335	0	4,335	0	55,216	0	0	0	5,142	12/15/2033
31394U-2Y-7	FNMA_05-104	SA		12/25/2018	MBS PAYDOWN		52,644	52,644	49,543	49,352	0	3,292	0	3,292	0	52,644	0	0	0	3,757	12/25/2035
31394U-HT-2	FNMA_05-102	DS		12/25/2018	MBS PAYDOWN		22,476	22,476	22,364	13,451	0	9,025	0	9,025	0	22,476	0	0	0	1,743	11/25/2035
31394U-L2-6	FNMA_05-106	PK		12/25/2018	MBS PAYDOWN		44,338	44,338	44,265	263	0	33,831	0	33,831	0	44,338	0	0	0	2,719	12/25/2035
31394U-LN-0	FNMA_05-103			12/25/2018	MBS PAYDOWN		163,152	163,152	170,520	163,481	0	(328)	0	(328)	0	163,152	0	0	0	5,599	07/25/2035
31394U-QF-2	FNMA_05-100	S		12/25/2018	INTEREST ONLY PAYMENT		0	0	92,921	817	0	(4,866)	0	(4,866)	0	0	0	0	0	14,070	11/25/2035
31394V-EU-0	FNMA_05-122			12/25/2018	MBS PAYDOWN		327,965	327,965	494,510	342,941	0	(14,976)	0	(14,976)	0	327,965	0	0	0	28,995	11/25/2035
31394V-EV-8	FNMA_05-122			12/25/2018	INTEREST ONLY PAYMENT		0	0	50,419	4,422	0	(4,422)	0	(4,422)	0	0	0	0	0	9,117	11/25/2035
31394V-GQ-7	FNMA_05-113	AC		12/25/2018	MBS PAYDOWN		148,974	148,974	147,392	143,507	0	5,468	0	5,468	0	148,974	0	0	0	11,975	01/25/2036
31394V-JJ-0	FNMA_05-114	SP		12/25/2018	MBS PAYDOWN		29,058	29,058	33,616	28,747	0	311	0	311	0	29,058	0	0	0	2,299	01/25/2036
31394V-KK-5	FNMA_05-120	IL		12/25/2018	INTEREST ONLY PAYMENT		0	0	31,014	2,993	0	(2,993)	0	(2,993)	0	0	0	0	0	11,327	01/25/2036
31394V-V5-6	FNMA_06-8			12/01/2018	MBS PAYDOWN		204,637	204,637	186,731	203,095	0	1,542	0	1,542	0	204,637	0	0	0	0	03/25/2036
31394V-Z6-0	FNMA_06-8	NS		12/25/2018	INTEREST ONLY PAYMENT		0	0	39,373	2,410	0	(2,410)	0	(2,410)	0	0	0	0	0	20,284	03/25/2036
31394X-DK-9	FHLMC_2781	QC		12/15/2018	MBS PAYDOWN		58,713	58,713	74,455	58,160	0	552	0	552	0	58,713	0	0	0	5,368	04/15/2034
31394X-DP-8	FHLMC_2781	SA		12/15/2018	MBS PAYDOWN		222,255	222,255	234,694	157,700	0	1,638	0	1,638	0	222,255	0	0	0	10,883	04/15/2034
31394Y-QJ-6	FHLMC_2802	SL		12/15/2018	MBS PAYDOWN		60,220	60,220	58,790	58,539	0	1,681	0	1,681	0	60,220	0	0	0	3,435	04/15/2032
31394Y-VB-7	FHLMC_2795	ST		12/15/2018	INTEREST ONLY PAYMENT		0	0	53,249	3,913	0	(3,913)	0	(3,913)	0	0	0	0	0	7,139	12/15/2032
31394Y-VD-3	FHLMC_2795	TS		12/15/2018	INTEREST ONLY PAYMENT		0	0	15,560	1,195	0	(1,195)	0	(1,195)	0	0	0	0	0	2,822	03/15/2024
31395A-DW-2	FHLMC_2815	PU		03/15/2018	MBS PAYDOWN		10,775	10,775	10,883	10,811	0	(36)	0	(36)	0	10,775	0	0	0	156	11/15/2032
31395A-JY-2	FHLMC_2810	ME		12/01/2018	MBS PAYDOWN		91,024	91,024	101,122	91,492	0	(369)	0	(369)	0	91,123	0	0	0	2,331	06/15/2034
31395B-TT-0	FNMA_06-15			12/25/2018	INTEREST ONLY PAYMENT		0	0	230,298	17,988	0	(17,988)	0	(17,988)	0	0	0	0	0	30,277	03/25/2036
31395B-VJ-9	FNMA_06-15	IW		12/25/2018	INTEREST ONLY PAYMENT		0	0	10,760	1,529	0	(1,529)	0	(1,529)	0	0	0	0	0	4,969	01/25/2036
31395B-VW-0	FNMA_06-15	SB		12/25/2018	MBS PAYDOWN		45,459	45,459	40,459	0	0	45,459	0	45,459	0	45,459	0	0	0	3,157	03/25/2036
31395C-FD-8	FHLMC_2820	PI		12/01/2018	INTEREST ONLY PAYMENT		0	0	3,910	896	0	(896)	0	(896)	0	0	0	0	0	1,603	06/15/2033
31395C-SQ-5	FHLMC_2828			12/15/2018	MBS PAYDOWN		10,655	10,655	12,227	10,726	0	(70)	0	(70)	0	10,655	0	0	0	406	06/15/2034
31395C-Y5-4	FHLMC_2827	SH		12/15/2018	MBS PAYDOWN		172,729	172,729	164,524	166,553	0	6,176	0	6,176	0	172,729	0	0	0	16,775	02/15/2033
31395C-YF-2	FHLMC_2827			12/15/2018	MBS PAYDOWN		106,727	106,727	128,606	108,677	0	(1,950)	0	(1,950)	0	106,727	0	0	0	5,044	02/15/2033
31395D-AP-4	FNMA_06-31			12/25/2018	INTEREST ONLY PAYMENT		0	0	137,931	0	0	(7,294)	0	(7,294)	0	0	0	0	0	12,508	05/25/2036
31395D-PQ-6	FNMA_06-36	SA		12/25/2018	MBS PAYDOWN		25,300	25,300	28,435	0	0	18,787	0	18,787	0	25,300	0	0	0	2,636	05/25/2036
31395D-S4-2	FNMA_06-51			12/25/2018	INTEREST ONLY PAYMENT		0	0	124,818	12,781	0	(12,781)	0	(12,781)	0	0	0	0	0	16,353	03/25/2036
31395D-UE-7	FNMA_06-50	IJ		12/25/2018	INTEREST ONLY PAYMENT		0	0	48,210	4,406	0	(4,406)	0	(4,406)	0	0	0	0	0	7,720	06/25/2036
31395D-UU-1	FNMA_06-50	KS		12/25/2018	MBS PAYDOWN		93,964	93,964	112,556	74,982	0	438	0	438	0	93,964	0	0	0	7,222	06/25/2036
31395K-V9-1	FHLMC_2906	SN		12/15/2018	MBS PAYDOWN		256,644	256,644	261,456	251,217	0	5,426	0	5,426	0	256,644	0	0	0	24,382	12/15/2034
31395M-CV-9	FHLMC_2934			12/01/2018	MBS PAYDOWN		178,237	178,237	195,798	179,437	0	(1,200)	0	(1,200)	0	178,237	0	0	0	4,270	09/15/2034
31395M-J3-4	FHLMC_2927	ES		05/15/2018	INTEREST ONLY PAYMENT		0	0	377	0	0	0	0	0	0	0	0	0	0	62	01/15/2035
31395M-U3-1	FHLMC_2922	IA		12/01/2018	INTEREST ONLY PAYMENT		0	0	9,698	1,260	0	(1,260)	0	(1,260)	0	0	0	0	0	2,909	02/15/2035
31395N-6U-6	FNMA_06-62	ST		12/25/2018	MBS PAYDOWN		50,176	50,176	57,258	0	0	(260)	0	(260)	0	50,176	0	0	0	969	04/25/2036
31395N-AP-2	FNMA_06-44	PO		12/01/2018	MBS PAYDOWN		55,395	55,395	40,057	51,101	0	4,294	0	4,294	0	55,395	0	0	0	0	06/25/2036
31395N-BF-3	FNMA_06-44	IS		12/25/2018	INTEREST ONLY PAYMENT		0	0	30,417	1,771	0	(1,771)	0	(1,771)	0	0	0	0	0	15,690	06/25/2036
31395N-TD-9	FNMA_06-60	DI		12/25/2018	INTEREST ONLY PAYMENT		0	0	28,797	3,121	0	(3,121)	0	(3,121)	0	0	0	0	0	14,930	04/25/2035
31395N-TZ-0	FNMA_06-60	JI		10/25/2018	VARIOUS		0	0	15,621	4,224	0	(3,934)	268	(4,202)	0	21	0	(21)	(21)	6,550	10/25/2035
31395N-XW-2	FNMA_06-56			12/01/2018	MBS PAYDOWN		173,423	173,423	157,695	171,656	0	1,766	0	1,766	0	173,423	0	0	0	0	07/25/2036
31395N-XY-8	FNMA_06-56			12/25/2018	INTEREST ONLY PAYMENT		0	0	292,076	31,054	0	(31,054)	0	(31,054)	0	0	0	0	0	39,029	07/25/2036
31395Q-CP-3	FNSTR_410			12/01/2018	INTEREST ONLY PAYMENT		0	0	403,920	46,373	0	(46,373)	0	(46,373)	0	0	0	0	0	73,544	04/25/2027
31395U-F6-3	FHLMC_2980			12/15/2018	INTEREST ONLY PAYMENT		0	0	156,625	11,480	0	(11,547)	0	(11,547)	0	0	0	0	0	18,261	11/15/2034
31395U-NF-4	FHLMC_2979	SJ		12/15/2018	MBS PAYDOWN		228,201	228,201	236,901	223,635	0	4,566	0	4,566	0	228,201	0	0	0	19,000	05/15/2035
31395V-2W-8	FHLMC_2990	JD		12/15/2018	MBS PAYDOWN		77,369	77,369	79,078	31,083	0	799	0	799	0	77,369	0	0	0	3,361	12/15/2034
31395W-TB-3	FHLMC_3006	YS		12/15/2018	MBS PAYDOWN		51,025	51,025	57,335	30,651	0	261	0	261	0	51,025	0	0	0	3,079	07/15/2035
31396A-AP-9	FHLMC_3031			12/15/2018	MBS PAYDOWN		875,262	875,262	1,220,717	900,316	0	(25,054)	0	(25,054)	0	875,262	0	0	0	58,483	07/15/2035
31396F-NH-2	FHLMC_3074			12/01/2018	MBS PAYDOWN		98,368	98,368	76,804	96,746	0	1,621	0	1,621	0	98,368	0	0	0	0	11/15/2035

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
31396F-TX-1	FHLMC_3092	MS		12/15/2018	MBS PAYDOWN		213,223	213,223	211,891	205,337	0	7,886	0	7,886	0	213,223	0	0	0	17,427	12/15/2035
31396G-CR-0	FHLMC_3084			12/01/2018	MBS PAYDOWN		298,465	298,465	332,784	301,052	0	(2,587)	0	(2,587)	0	298,465	0	0	0	7,744	12/15/2035
31396H-5C-9	FHLMC_3102			12/15/2018	MBS PAYDOWN		272,341	272,341	407,916	282,961	0	(10,620)	0	(10,620)	0	272,341	0	0	0	20,438	11/15/2035
31396H-H5-1	FHLMC_3114	IP		12/15/2018	INTEREST ONLY PAYMENT		0	0	13,387	607	0	(607)	0	(607)	0	0	0	0	0	5,112	02/15/2036
31396J-LJ-2	FHLMC_3122B	PT		12/15/2018	VARIOUS		0	0	24,479	0	0	(1,913)	0	(1,913)	0	0	0	0	0	2,707	03/15/2036
31396J-M8-5	FHLMC_3122			12/15/2018	MBS PAYDOWN		59,032	59,032	44,689	57,928	0	1,104	0	1,104	0	59,032	0	0	0	0	03/15/2036
31396K-4U-3	FNMA_06-95			12/25/2018	INTEREST ONLY PAYMENT		0	0	95,472	11,154	0	(11,154)	0	(11,154)	0	0	0	0	0	14,654	10/25/2036
31396K-JY-9	FNMA_06-72	TN		12/25/2018	INTEREST ONLY PAYMENT		0	0	95,614	4,863	0	(6,479)	0	(6,479)	0	0	0	0	0	12,632	08/25/2036
31396K-LN-0	FNMA_06-70	US		03/25/2018	MBS PAYDOWN		95,669	95,669	93,965	94,324	0	1,345	0	1,345	0	95,669	0	0	0	2,220	08/25/2032
31396K-N2-4	FNMA_06-81	QS		12/25/2018	INTEREST ONLY PAYMENT		0	0	177,162	2,813	0	(7,884)	0	(7,884)	0	0	0	0	0	44,852	09/25/2036
31396L-3N-8	FNMA_06-114	SE		12/25/2018	INTEREST ONLY PAYMENT		0	0	3,396	366	0	(366)	0	(366)	0	0	0	0	0	1,755	12/25/2036
31396L-6K-1	FNMA_06-129	CMOB		12/25/2018	MBS PAYDOWN		26,172	26,172	40,312	27,465	0	(1,294)	0	(1,294)	0	26,172	0	0	0	2,429	01/25/2037
31396L-AQ-3	FNMA_06-99			12/25/2018	INTEREST ONLY PAYMENT		0	0	437,763	44,053	0	(44,053)	0	(44,053)	0	0	0	0	0	53,955	10/25/2036
31396L-HY-9	FNMA_06-101			12/25/2018	INTEREST ONLY PAYMENT		0	0	93,433	7,532	0	(7,532)	0	(7,532)	0	0	0	0	0	14,946	10/25/2036
31396L-T3-4	FNMA_06-115	IE		12/25/2018	INTEREST ONLY PAYMENT		0	0	113,060	10,829	0	(10,829)	0	(10,829)	0	0	0	0	0	18,295	12/25/2036
31396L-XH-8	FNMA_06-110	CX		12/25/2018	INTEREST ONLY PAYMENT		0	0	44,570	3,187	0	(3,187)	0	(3,187)	0	0	0	0	0	7,138	11/25/2036
31396N-7L-4	FHLMC_3138	SC		12/15/2018	INTEREST ONLY PAYMENT		0	0	33,385	2,071	0	(2,071)	0	(2,071)	0	0	0	0	0	14,108	04/15/2036
31396N-EP-7	FHLMC_3140			12/01/2018	MBS PAYDOWN		123,332	123,332	109,765	121,849	0	1,483	0	1,483	0	123,332	0	0	0	0	03/15/2036
31396P-2W-0	FNMA_07-21			12/25/2018	INTEREST ONLY PAYMENT		0	0	3,353	922	0	(922)	0	(922)	0	0	0	0	0	1,288	03/25/2037
31396P-3X-7	FNMA_07-21			12/25/2018	MBS PAYDOWN		76,806	76,806	70,134	75,516	0	1,290	0	1,290	0	76,806	0	0	0	0	03/25/2037
31396P-5X-5	FNMA_07-18	SB		12/25/2018	INTEREST ONLY PAYMENT		0	0	13,898	649	0	(649)	0	(649)	0	0	0	0	0	7,771	03/25/2037
31396P-XB-2	FNMA_07-15	NI		12/25/2018	INTEREST ONLY PAYMENT		0	0	215,337	27,087	0	(27,087)	0	(27,087)	0	0	0	0	0	36,086	03/25/2022
31396Q-RH-4	FNMA_09-59F	HB		12/01/2018	MBS PAYDOWN		93,111	93,111	102,452	93,935	0	(824)	0	(824)	0	93,111	0	0	0	2,431	08/25/2039
31396R-DF-1	FHLMC_3150	SA		12/15/2018	INTEREST ONLY PAYMENT		0	0	35,706	2,042	0	(2,042)	0	(2,042)	0	0	0	0	0	15,543	05/15/2036
31396R-GS-0	FHLMC_3149			12/15/2018	MBS PAYDOWN		98	98	107	99	0	0	0	0	0	98	0	0	0	4	05/15/2036
31396R-J9-9	FHLMC_3149			12/15/2018	INTEREST ONLY PAYMENT		0	0	367,152	38,873	0	(38,873)	0	(38,873)	0	0	0	0	0	50,604	05/15/2036
31396R-L2-1	FHLMC_3153			12/15/2018	MBS PAYDOWN		65,223	65,223	105,580	67,995	0	(2,772)	0	(2,772)	0	65,223	0	0	0	8,339	05/15/2036
31396U-WG-1	FHLMC_3184			12/01/2018	MBS PAYDOWN		109,046	109,046	84,050	106,465	0	2,581	0	2,581	0	109,046	0	0	0	0	11/15/2035
31396V-A5-7	FNMA_07-46	SD		12/25/2018	INTEREST ONLY PAYMENT		0	0	79,895	1,263	0	(6,560)	0	(6,560)	0	0	0	0	0	21,178	05/25/2037
31396V-LW-6	FNMA_07-28			12/25/2018	MBS PAYDOWN		799,439	799,439	785,670	303,062	0	5,486	0	5,486	0	799,439	0	0	0	9,281	01/25/2036
31396V-QG-6	FNMA_07-29			12/01/2018	MBS PAYDOWN		19	19	22	19	0	0	0	0	0	19	0	0	0	1	04/25/2047
31396V-RN-0	FNMA_07-36	SI		12/25/2018	VARIOUS		0	0	130,842	3,757	0	(7,651)	0	(7,651)	0	0	0	0	0	27,177	12/25/2032
31396V-SY-5	FNMA_07-39			12/25/2018	VARIOUS		0	0	235,250	0	0	(13,085)	0	(13,085)	0	0	0	0	0	21,023	05/25/2037
31396W-JS-6	FNMA_07-57			12/01/2018	MBS PAYDOWN		560,944	560,944	502,045	554,911	0	6,032	0	6,032	0	560,944	0	0	0	0	06/25/2036
31396W-PG-5	FNMA_07-67	SJ		12/25/2018	INTEREST ONLY PAYMENT		0	0	818	80	0	(80)	0	(80)	0	0	0	0	0	183	07/25/2037
31396W-ZA-7	FNMA_07-66	SD		12/25/2018	MBS PAYDOWN		36,416	36,416	34,737	26,523	0	9,893	0	9,893	0	36,416	0	0	0	5,674	07/25/2037
31396X-JM-7	FNMA_07-84	S		12/25/2018	MBS PAYDOWN		66,452	66,452	65,403	62,797	0	3,655	0	3,655	0	66,452	0	0	0	7,531	08/25/2037
31396X-NM-2	FNMA_07-92			12/25/2018	INTEREST ONLY PAYMENT		0	0	82,153	7,098	0	(7,098)	0	(7,098)	0	0	0	0	0	12,515	09/25/2037
31396Y-C4-2	FNMA_08-15			12/25/2018	MBS PAYDOWN		58,260	58,260	74,312	0	0	(1,490)	0	(1,490)	0	58,260	0	0	0	3,022	03/25/2038
31396Y-FA-5	FNMA_08-2			12/25/2018	INTEREST ONLY PAYMENT		0	0	500,581	46,757	0	(46,757)	0	(46,757)	0	0	0	0	0	56,518	02/25/2038
31396Y-TY-8	FNMA_08-20	SP		12/25/2018	MBS PAYDOWN		88,738	88,738	90,513	86,944	0	1,794	0	1,794	0	88,738	0	0	0	5,202	03/25/2038
31396Y-UW-0	FNMA_08-11	SA		12/25/2018	INTEREST ONLY PAYMENT		0	0	43,619	913	0	(2,478)	0	(2,478)	0	0	0	0	0	8,094	03/25/2038
31397A-ZX-4	FHLMC_3213A	LS		12/15/2018	INTEREST ONLY PAYMENT		0	0	22,788	1,466	0	(1,466)	0	(1,466)	0	0	0	0	0	4,996	09/15/2036
31397B-AA-9	FHLMC_3211			12/01/2018	MBS PAYDOWN		46,300	46,300	39,492	45,666	0	633	0	633	0	46,300	0	0	0	0	09/15/2036
31397B-HF-1	FHLMC_3218	AS		12/15/2018	INTEREST ONLY PAYMENT		0	0	33,636	1,897	0	(1,897)	0	(1,897)	0	0	0	0	0	7,424	09/15/2036
31397B-K2-6	FHLMC_3218	SN		12/15/2018	MBS PAYDOWN		52,344	52,344	83,170	54,207	0	(1,863)	0	(1,863)	0	52,344	0	0	0	9,352	01/15/2032
31397B-W7-2	FHLMC_3231	SE		12/15/2018	MBS PAYDOWN		138,673	138,673	138,153	129,984	0	8,689	0	8,689	0	138,673	0	0	0	12,455	10/15/2036
31397C-3J-6	FHLMC_3228			12/15/2018	MBS PAYDOWN		35,592	35,592	27,267	34,765	0	827	0	827	0	35,592	0	0	0	0	05/15/2036
31397C-GH-6	FHLMC_3240			12/15/2018	INTEREST ONLY PAYMENT		0	0	52,021	0	0	(403)	0	(403)	0	0	0	0	0	1,753	11/15/2036
31397C-ME-6	FHLMC_3235			12/15/2018	INTEREST ONLY PAYMENT		0	0	129,625	9,559	0	(9,559)	0	(9,559)	0	0	0	0	0	22,661	11/15/2036
31397E-AG-0	FHLMC_3255			12/15/2018	INTEREST ONLY PAYMENT		0	0	207,853	28,036	0	(28,036)	0	(28,036)	0	0	0	0	0	32,170	12/15/2036
31397G-7A-2	FHLMC_3287A			12/15/2018	INTEREST ONLY PAYMENT		0	0	72,185	7,142	0	(7,142)	0	(7,142)	0	0	0	0	0	12,371	03/15/2037
31397H-DE-5	FHLMC_3318	ES		12/15/2018	INTEREST ONLY PAYMENT		0	0	7,063	845	0	(845)	0	(845)	0	0	0	0	0	4,272	05/15/2037
31397H-DT-2	FHLMC_3318	HS		12/15/2018	INTEREST ONLY PAYMENT		0	0	30,793	1,766	0	(2,501)	0	(2,501)	0	0	0	0	0	8,861	05/15/2037
31397J-VU-5	FHLMC_3349	MY		12/01/2018	MBS PAYDOWN		124,278	124,278	137,560	125,088	0	(789)	0	(789)	0	124,299	0	0	0	3,398	07/15/2037
31397K-C3-3	FHLMC_3359			12/15/2018	MBS PAYDOWN		50,984	50,984	54,043	51,362	0	(378)	0	(378)	0	50,984	0	0	0	1,583	04/15/2037
31397L-B8-1	FNMA_08-53C	KI		12/25/2018	INTEREST ONLY PAYMENT		0	0	15,271	2,404	0	(2,404)	0	(2,404)	0	0	0	0	0	3,685	07/25/2023
31397L-X3-8	FNMA_08-62	FB		12/25/2018	MBS PAYDOWN		38,909	38,909	39,673	38,829	0	79	0	79	0	38,909	0	0	0	567	07/25/2038

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
31397M-XL-6	FNMA_08-88 FA		12/25/2018	MBS PAYDOWN		10,046	10,046	10,402	10,044	0	2	0	2	0	10,046	0	0	0	155	10/25/2038
31397N-7G-4	FNMA_09-56B		12/25/2018	INTEREST ONLY PAYMENT		0	0	30,823	2,463	0	(2,463)	0	(2,463)	0	0	0	0	0	9,511	07/25/2049
31397N-FK-6	FNMA_09-17B		12/25/2018	INTEREST ONLY PAYMENT		0	0	36,090	5,651	0	(5,651)	0	(5,651)	0	0	0	0	0	7,172	03/25/2039
31397N-FS-9	FNMA_09-17D QI		12/01/2018	INTEREST ONLY PAYMENT		0	0	103,466	6,815	0	(6,815)	0	(6,815)	0	0	0	0	0	16,877	03/25/2039
31397N-MG-7	FNMA_09-11 PO		12/01/2018	MBS PAYDOWN		227,435	227,435	184,933	192,291	0	7,782	0	7,782	0	227,435	0	0	0	0	08/25/2038
31397N-UG-8	FNMA_09-19D TD		12/01/2018	MBS PAYDOWN		66,133	66,133	66,646	63,658	0	(13)	0	(13)	0	66,170	0	0	0	1,840	08/25/2036
31397P-MB-3	FHLMC_3397		12/15/2018	INTEREST ONLY PAYMENT		0	0	123,717	9,653	0	(9,653)	0	(9,653)	0	0	0	0	0	19,172	12/15/2037
31397P-U7-3	FHLMC_3408 BI		12/15/2018	INTEREST ONLY PAYMENT		0	0	18,333	2,676	0	(2,676)	0	(2,676)	0	0	0	0	0	5,056	01/15/2038
31397Q-YB-8	FNMA_11-15J		12/01/2018	INTEREST ONLY PAYMENT		0	0	155,536	27,246	0	(27,246)	0	(27,246)	0	0	0	0	0	35,301	03/25/2026
31397R-LC-8	FHLMC_3417		12/15/2018	MBS PAYDOWN		372,116	372,116	496,775	379,670	0	(7,554)	0	(7,554)	0	372,116	0	0	0	22,686	02/15/2038
31397T-HJ-4	FHLMC_3449E		12/15/2018	MBS PAYDOWN		42,472	42,472	38,882	42,112	0	360	0	360	0	42,472	0	0	0	370	07/15/2034
31397U-KG-3	FNMA_11-51		12/25/2018	MBS PAYDOWN		1,073,578	1,073,578	1,128,598	1,078,136	0	(4,558)	0	(4,558)	0	1,073,578	0	0	0	32,177	06/25/2041
31397U-M7-1	FNMA_11-57 SE		12/25/2018	INTEREST ONLY PAYMENT		0	0	94,698	4,981	0	(4,981)	0	(4,981)	0	0	0	0	0	14,575	07/25/2041
31397U-QK-8	FNMA_11-56A AI		06/01/2018	VARIOUS		0	0	84	84	0	(77)	6	(83)	0	1	0	(1)	(1)	180	07/25/2018
31397U-RE-1	FNMA_11-63A		12/01/2018	INTEREST ONLY PAYMENT		0	0	211,729	25,564	0	(25,564)	0	(25,564)	0	0	0	0	0	32,972	01/25/2041
31397W-4B-8	FHLMC_3460 AY		12/01/2018	MBS PAYDOWN		234,068	234,068	246,500	0	0	(519)	0	(519)	0	234,068	0	0	0	3,789	06/15/2038
31397W-ZL-2	FHLMC_3485		12/15/2018	VARIOUS		0	0	76,993	0	0	(3,753)	0	(3,753)	0	0	0	0	0	6,604	07/15/2036
31397Y-6W-6	FHLMC_3480 BE		12/01/2018	MBS PAYDOWN		91,890	91,890	99,116	0	0	(1,731)	0	(1,731)	0	91,890	0	0	0	1,951	08/15/2038
31397Y-SN-2	FHLMC_3501-SC SC		12/15/2018	INTEREST ONLY PAYMENT		0	0	14,039	702	0	(702)	0	(702)	0	0	0	0	0	3,157	01/15/2039
31398E-K2-9	FHLMC_3556A FA		12/15/2018	MBS PAYDOWN		86,329	86,329	88,435	86,182	0	147	0	147	0	86,329	0	0	0	1,169	07/15/2037
31398F-R5-2	FNMA_09-87C		12/25/2018	INTEREST ONLY PAYMENT		0	0	58,736	7,648	0	(7,648)	0	(7,648)	0	0	0	0	0	14,454	11/25/2039
31398F-V7-3	FNMA_09-94E FX		12/25/2018	MBS PAYDOWN		40,149	40,149	35,231	39,580	0	569	0	569	0	40,149	0	0	0	360	02/25/2038
31398G-G6-0	FNMA_10-5		12/01/2018	MBS PAYDOWN		337,595	337,595	286,112	328,686	0	8,909	0	8,909	0	337,595	0	0	0	0	02/25/2040
31398J-HT-3	FHLMC_3560F IM		12/01/2018	INTEREST ONLY PAYMENT		0	0	8,931	1,876	0	(1,876)	0	(1,876)	0	0	0	0	0	2,630	12/15/2038
31398J-VR-1	FHLMC_3578L AI		12/01/2018	INTEREST ONLY PAYMENT		0	0	3,253	832	0	(832)	0	(832)	0	0	0	0	0	1,134	04/15/2037
31398J-VY-6	FHLMC_3578		12/01/2018	MBS PAYDOWN		55,954	55,954	52,073	55,524	0	430	0	430	0	55,954	0	0	0	0	05/15/2038
31398J-W3-3	FHLMC_35-78 DO		12/01/2018	MBS PAYDOWN		203,746	203,746	165,035	198,911	0	4,836	0	4,836	0	203,746	0	0	0	0	04/15/2036
31398J-W7-4	FHLMC_3578 GO		12/01/2018	MBS PAYDOWN		500,506	500,506	422,622	283,975	0	6,547	0	6,547	0	500,506	0	0	0	0	07/15/2038
31398J-YB-3	FHLMC_3571H FE		12/15/2018	MBS PAYDOWN		47,420	47,420	48,512	47,327	0	93	0	93	0	47,420	0	0	0	638	08/15/2035
31398K-N5-5	FHLMC_3602A		12/15/2018	MBS PAYDOWN		292,742	292,742	378,918	298,850	0	(6,108)	0	(6,108)	0	292,742	0	0	0	25,935	11/15/2024
31398L-GQ-5	FHLMC_3616 B		12/01/2018	MBS PAYDOWN		69,680	69,680	73,534	69,992	0	(312)	0	(312)	0	69,680	0	0	0	1,919	12/15/2039
31398M-DH-6	FNMA_10-26		12/01/2018	MBS PAYDOWN		81,817	81,817	70,465	80,413	0	1,404	0	1,404	0	81,817	0	0	0	0	11/25/2036
31398N-EY-6	FNMA_10-95F		12/25/2018	INTEREST ONLY PAYMENT		0	0	166,614	16,168	0	(16,168)	0	(16,168)	0	0	0	0	0	25,720	09/25/2040
31398N-JX-3	FNMA_10-100B		12/25/2018	INTEREST ONLY PAYMENT		0	0	387,358	33,506	0	(33,506)	0	(33,506)	0	0	0	0	0	54,019	09/25/2040
31398N-L2-8	FNMA_10-110		12/25/2018	INTEREST ONLY PAYMENT		0	0	112,587	8,123	0	(8,123)	0	(8,123)	0	0	0	0	0	14,093	10/25/2040
31398P-UU-1	FNMA_10-46 QP		12/01/2018	MBS PAYDOWN		148,308	148,308	158,295	149,447	0	(1,139)	0	(1,139)	0	148,308	0	0	0	4,085	05/25/2040
31398R-J8-9	FNMA_10-56		12/25/2018	INTEREST ONLY PAYMENT		0	0	171,320	18,451	0	(18,451)	0	(18,451)	0	0	0	0	0	23,188	06/25/2040
31398R-LT-0	FNMA_10-65		12/25/2018	MBS PAYDOWN		1,799,384	1,799,384	2,202,441	1,379,422	0	(19,217)	0	(19,217)	0	1,799,384	0	0	0	67,775	05/25/2040
31398R-MQ-5	FNMA_10-59		12/25/2018	INTEREST ONLY PAYMENT		0	0	673,329	74,439	0	(74,439)	0	(74,439)	0	0	0	0	0	93,016	06/25/2040
31398S-BC-6	FNMA_10-126		05/15/2018	VARIOUS		1,168,548	0	1,043,141	1,334,444	0	(96,072)	0	(96,072)	0	1,238,372	0	(69,824)	(69,824)	149,176	11/25/2040
31398S-M8-3	FNMA_10-135C		12/01/2018	INTEREST ONLY PAYMENT		0	0	74,070	11,670	0	(11,670)	0	(11,670)	0	0	0	0	0	14,486	01/25/2021
31398S-MC-4	FNMA_10-134		12/25/2018	INTEREST ONLY PAYMENT		0	0	356,847	34,589	0	(34,589)	0	(34,589)	0	0	0	0	0	48,311	12/25/2040
31398S-NM-1	FNMA_10-134		12/25/2018	INTEREST ONLY PAYMENT		0	0	345,149	54,399	0	(54,399)	0	(54,399)	0	0	0	0	0	71,958	08/25/2038
31398S-T3-7	FNMA_10-140		12/25/2018	INTEREST ONLY PAYMENT		0	0	186,895	21,093	0	(21,093)	0	(21,093)	0	0	0	0	0	27,817	07/25/2039
31398S-XB-4	FNMA_10-139G		12/25/2018	INTEREST ONLY PAYMENT		0	0	309,673	28,977	0	(28,977)	0	(28,977)	0	0	0	0	0	47,019	12/25/2040
31398T-6S-5	FNMA_10-108 BC		12/01/2018	MBS PAYDOWN		16,823	16,823	16,409	13,757	0	28	0	28	0	16,838	0	0	0	359	09/25/2040
31398T-GX-3	FNMA_10-68 SC		12/25/2018	INTEREST ONLY PAYMENT		0	0	75,937	4,815	0	(4,815)	0	(4,815)	0	0	0	0	0	14,006	07/25/2040
31398V-SY-3	FHLMC_3662C ZB		12/01/2018	MBS PAYDOWN		112,640	112,640	114,540	112,638	0	1	0	1	0	112,640	0	0	0	3,327	08/15/2036
31404R-YS-0	FNMA 30YR		12/01/2018	MBS PAYDOWN		1,572	1,572	1,548	1,571	0	0	0	0	0	1,572	0	0	0	47	04/01/2034
31406G-Y6-0	FN 5/1 12M LIBOR ARM		12/01/2018	MBS PAYDOWN		404,082	404,082	402,567	403,785	0	297	0	297	0	404,082	0	0	0	9,788	03/01/2035
31407C-K9-7	FNMA 6MO LIBOR ARM		12/01/2018	MBS PAYDOWN		82,840	82,840	83,332	82,904	0	(65)	0	(65)	0	82,840	0	0	0	1,261	08/01/2035
31407K-T7-4	FN 7/1 12M LIBOR ARM		12/01/2018	MBS PAYDOWN		7,193	7,193	7,191	7,193	0	0	0	0	0	7,193	0	0	0	126	09/01/2035
31407Y-SM-2	FNMA 30YR		12/01/2018	MBS PAYDOWN		6,712	6,712	6,551	6,703	0	9	0	9	0	6,712	0	0	0	198	01/01/2036
31407Y-SN-0	FNMA 30YR		12/01/2018	MBS PAYDOWN		10,497	10,497	10,246	10,491	0	6	0	6	0	10,497	0	0	0	314	01/01/2036
31407Y-SP-5	FNMA 30YR		12/01/2018	MBS PAYDOWN		150,242	150,242	146,651	149,221	0	1,022	0	1,022	0	150,242	0	0	0	1,379	01/01/2036
31409B-SU-2	FNMA 30YR		12/01/2018	MBS PAYDOWN		6,662	6,662	6,381	6,651	0	11	0	11	0	6,662	0	0	0	190	01/01/2036
3140F1-HN-5	FNMA 30YR		05/17/2018	VARIOUS		7,846,389	7,955,489	8,404,228	8,379,345	0	(9,671)	0	(9,671)	0	8,369,674	0	(523,285)	(523,285)	128,941	07/01/2046
31410G-AQ-6	FNMA 30YR		05/28/2018	VARIOUS		279,125	261,930	286,323	286,323	0	(1,704)	0	(1,704)	0	284,619	0	(5,494)	(5,494)	6,152	12/01/2036

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
31410K-CE-2	FNMA 30YR		12/01/2018	MBS PAYDOWN		11,252	11,252	11,323	11,259	0	(7)	0	(7)	0	11,252	0	0	0	323	02/01/2038
31410K-NG-5	FNMA 30YR		12/01/2018	MBS PAYDOWN		3,805	3,805	3,835	3,808	0	(3)	0	(3)	0	3,805	0	0	0	112	07/01/2038
31412M-VC-9	FNMA 30YR		12/01/2018	MBS PAYDOWN		2,389	2,389	2,344	2,388	0	1	0	1	0	2,389	0	0	0	21	05/01/2038
31413C-F5-3	FNMA 30YR		12/01/2018	MBS PAYDOWN		502	502	505	502	0	0	0	0	0	502	0	0	0	14	07/01/2037
31413U-KN-8	FNMA 30YR		12/01/2018	MBS PAYDOWN		2,784	2,784	2,766	2,783	0	1	0	1	0	2,784	0	0	0	63	10/01/2037
31413Y-7H-8	FNMA 30YR		05/28/2018	VARIOUS		109,399	98,713	101,636	117,491	0	46	0	46	0	117,537	0	(8,137)	(8,137)	2,892	11/01/2037
31414A-EQ-1	FNMA 30YR		12/01/2018	MBS PAYDOWN		54,478	54,478	56,091	56,517	0	(2,038)	0	(2,038)	0	54,478	0	0	0	1,975	11/01/2037
31414B-NC-0	FNMA 30YR		12/01/2018	MBS PAYDOWN		821	821	832	822	0	(1)	0	(1)	0	821	0	0	0	31	01/01/2038
31415B-D4-8	FNMA 30YR		12/01/2018	MBS PAYDOWN		3,322	3,322	3,258	3,321	0	1	0	1	0	3,322	0	0	0	36	07/01/2038
31415S-5V-0	FNMA 30YR		12/01/2018	MBS PAYDOWN		343	343	331	342	0	0	0	0	0	343	0	0	0	5	08/01/2038
31415S-JJ-2	FNMA 30YR		12/01/2018	MBS PAYDOWN		1,897	1,897	1,888	1,897	0	0	0	0	0	1,897	0	0	0	39	08/01/2038
31418A-XZ-6	FNMA 20YR		12/01/2018	MBS PAYDOWN		199,902	199,902	214,360	200,796	0	(894)	0	(894)	0	199,902	0	0	0	4,496	09/01/2033
31418S-4V-8	FNMA 30YR		12/01/2018	VARIOUS		208,387	200,334	213,450	208,228	0	116	0	116	0	208,344	0	43	43	6,124	07/01/2040
31418U-BS-2	FNMA 30YR		12/01/2018	VARIOUS		133,449	129,457	140,279	134,184	0	(689)	0	(689)	0	133,495	0	(45)	(45)	4,426	05/01/2040
31418V-3A-8	FNMA 30YR		12/01/2018	VARIOUS		164,568	162,135	169,076	165,028	0	(564)	0	(564)	0	164,464	0	104	104	4,102	07/01/2040
31418V-UM-2	FNMA 30YR		12/01/2018	MBS PAYDOWN		45,193	45,193	48,829	45,441	0	(249)	0	(249)	0	45,193	0	0	0	1,251	08/01/2040
31418X-EK-0	FNMA 30YR		12/01/2018	VARIOUS		233,281	229,448	239,128	233,726	0	(663)	0	(663)	0	233,063	0	218	218	6,433	08/01/2040
31419A-L6-2	FNMA 15YR		07/26/2018	VARIOUS		1,160,324	1,134,070	1,189,887	1,185,609	0	(7,082)	0	(7,082)	0	1,178,527	0	(18,204)	(18,204)	21,020	09/01/2025
31419B-SY-2	FNMA 30YR		12/01/2018	VARIOUS		97,329	94,777	98,775	97,324	0	(139)	0	(139)	0	97,184	0	145	145	2,382	08/01/2040
31419C-R4-7	FNMA 30YR		12/01/2018	VARIOUS		197,500	194,518	207,070	198,339	0	(867)	0	(867)	0	197,472	0	29	29	5,928	08/01/2040
38373A-UX-2	GNMA_09-68 PS		12/16/2018	INTEREST ONLY PAYMENT		0	0	69,354	6,155	0	(6,155)	0	(6,155)	0	0	0	0	0	16,846	11/16/2038
38373R-PK-9	GNMA_01-28 S		07/26/2018	VARIOUS		91,255	0	71,252	38,942	0	(6,391)	0	(6,391)	0	32,551	0	58,705	58,705	32,190	06/16/2031
38373V-4L-1	GNMA_02-76 S		12/16/2018	VARIOUS		0	0	25,667	1,773	0	(3,886)	0	(3,886)	0	0	0	0	0	7,720	01/16/2031
38373V-HF-0	GNMA_02-60 SA		12/16/2018	INTEREST ONLY PAYMENT		0	0	1,822	97	0	(97)	0	(97)	0	0	0	0	0	578	08/16/2032
38373W-HW-1	GNMA_02-21 SV		12/16/2018	INTEREST ONLY PAYMENT		0	0	13,667	817	0	(817)	0	(817)	0	0	0	0	0	7,462	03/16/2032
383742-J6-1	GNMA_08-32 SW		12/16/2018	INTEREST ONLY PAYMENT		0	0	111,369	1,170	0	(4,691)	0	(4,691)	0	0	0	0	0	15,222	04/16/2038
383742-XQ-1	GNMA_08-23B SL		12/16/2018	MBS PAYDOWN		5,741	5,741	5,956	5,725	0	16	0	16	0	5,741	0	0	0	172	03/16/2038
383742-Y3-1	GNMA_08-35 SN		12/20/2018	INTEREST ONLY PAYMENT		0	0	28,372	1,985	0	(1,985)	0	(1,985)	0	0	0	0	0	7,324	04/20/2038
38374B-CE-1	GNMA_03-57 SB		12/16/2018	MBS PAYDOWN		349,219	349,219	357,077	344,367	0	4,853	0	4,853	0	349,219	0	0	0	15,136	07/16/2033
38374B-SE-4	GNMA_03-74 PS		12/20/2018	MBS PAYDOWN		257,611	257,611	247,789	237,757	0	19,853	0	19,853	0	257,611	0	0	0	19,637	01/20/2033
38374C-DT-5	GNMA_03-75 SA		12/16/2018	MBS PAYDOWN		314,915	314,915	338,993	249,452	0	1,968	0	1,968	0	314,915	0	0	0	16,853	09/16/2033
38374D-QQ-5	GNMA_08-2		12/16/2018	INTEREST ONLY PAYMENT		0	0	210,822	15,802	0	(15,802)	0	(15,802)	0	0	0	0	0	31,846	01/16/2038
38374E-6P-7	GNMA_04-7 SB		12/16/2018	MBS PAYDOWN		504,365	504,365	549,681	464,698	0	(578)	0	(578)	0	504,365	0	0	0	23,302	12/16/2033
38374F-K4-5	GNMA_04-17 QS		12/16/2018	MBS PAYDOWN		56,504	56,504	62,927	13,439	0	(198)	0	(198)	0	56,504	0	0	0	1,863	03/16/2034
38374G-TF-9	GNMA_04-39 EA		12/01/2018	MBS PAYDOWN		292,235	292,235	218,172	287,963	0	4,272	0	4,272	0	292,235	0	0	0	0	05/16/2034
38374G-VF-6	GNMA_04-39 SB		12/16/2018	INTEREST ONLY PAYMENT		0	0	112,511	3,577	0	(3,577)	0	(3,577)	0	0	0	0	0	32,909	05/16/2034
38374K-AW-3	GNMA_04-109 WK		12/20/2018	MBS PAYDOWN		17,521	17,521	17,302	16,634	0	887	0	887	0	17,521	0	0	0	888	12/20/2034
38374K-JP-9	GNMA_04-106		12/17/2018	MBS PAYDOWN		54,960	54,960	61,761	55,630	0	(670)	0	(670)	0	54,960	0	0	0	2,206	05/17/2034
38374K-KX-0	GNMA_05-8 SB		12/20/2018	INTEREST ONLY PAYMENT		0	0	15,629	1,016	0	(1,016)	0	(1,016)	0	0	0	0	0	4,903	01/20/2035
38374K-T4-5	GNMA_05-25		12/20/2018	MBS PAYDOWN		247,579	247,579	306,224	252,008	0	(4,429)	0	(4,429)	0	247,579	0	0	0	11,151	01/20/2034
38374K-Y8-0	GNMA_05-24G		12/17/2018	MBS PAYDOWN		41,474	41,474	55,887	42,942	0	(1,468)	0	(1,468)	0	41,474	0	0	0	3,653	01/17/2034
38374L-GU-9	GNMA_05-45		12/16/2018	MBS PAYDOWN		317,647	317,647	512,999	333,335	0	(15,688)	0	(15,688)	0	317,647	0	0	0	28,575	06/16/2035
38374L-H4-6	GNMA_05-63 FI		12/01/2018	INTEREST ONLY PAYMENT		0	0	9,105	1,257	0	(1,257)	0	(1,257)	0	0	0	0	0	2,321	12/20/2032
38374L-UM-1	GNMA_05-53 PS		09/20/2018	MBS PAYDOWN		203,504	203,504	200,356	171,396	0	32,107	0	32,107	0	203,504	0	0	0	14,993	01/20/2035
38374M-6J-3	GNMA_06-21 CS		12/20/2018	MBS PAYDOWN		180,356	180,356	202,436	179,561	0	795	0	795	0	180,356	0	0	0	24,489	05/20/2036
38374M-WX-3	GNMA_06-7 SI		12/20/2018	VARIOUS		0	0	57,317	0	0	(2,612)	0	(2,612)	0	0	0	0	0	5,401	02/20/2036
38374M-ZL-6	GNMA_06-10		12/20/2018	VARIOUS		0	0	46,754	0	0	(2,415)	0	(2,415)	0	0	0	0	0	4,422	03/20/2036
38374V-JT-7	GNMA_09-45E SD		12/20/2018	INTEREST ONLY PAYMENT		0	0	109,636	8,075	0	(8,075)	0	(8,075)	0	0	0	0	0	30,253	06/20/2039
38374V-VS-5	GNMA_09-53A SC		12/16/2018	INTEREST ONLY PAYMENT		0	0	143,215	33,454	0	(33,454)	0	(33,454)	0	0	0	0	0	48,457	10/16/2038
38374V-Y7-8	GNMA_2009-50 PS		12/20/2018	INTEREST ONLY PAYMENT		0	0	42,121	2,975	0	(2,975)	0	(2,975)	0	0	0	0	0	10,484	06/20/2039
38374V-ZT-9	GNMA_09-54D US		12/16/2018	INTEREST ONLY PAYMENT		0	0	25,401	1,640	0	(1,640)	0	(1,640)	0	0	0	0	0	6,636	04/16/2039
38374X-AG-0	GNMA_09-14A NJ		12/01/2018	INTEREST ONLY PAYMENT		0	0	9,227	767	0	(767)	0	(767)	0	0	0	0	0	3,397	03/20/2039
38375B-7A-4	GNMA_13-H18		12/20/2018	INTEREST ONLY PAYMENT		0	0	382,805	46,120	0	(46,120)	0	(46,120)	0	0	0	0	0	57,640	07/20/2063
38375B-GQ-9	GNMA_10-H24		12/01/2018	VARIOUS		0	0	20,827	2,803	0	(2,803)	0	(2,803)	0	0	0	0	0	3,803	10/20/2060
38375B-JL-7	GNMA_10-H27		11/01/2018	VARIOUS		0	0	80,300	2,979	0	(2,979)	0	(2,979)	0	0	0	0	0	8,932	12/20/2060
38375B-LV-2	GNMA_11-H13		12/01/2018	VARIOUS		0	0	287,681	23,044	0	(23,044)	0	(23,044)	0	0	0	0	0	34,027	04/20/2061
38375B-X7-2	GNMA_13-H10-XI		12/01/2018	INTEREST ONLY PAYMENT		0	0	609,717	67,456	0	(67,456)	0	(67,456)	0	0	0	0	0	88,612	04/20/2063
38375C-TM-2	GNMA_12-48		12/16/2018	INTEREST ONLY PAYMENT		0	0	223,622	15,994	0	(15,994)	0	(15,994)	0	0	0	0	0	28,635	04/16/2042

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
38375J-AV-7	GNMA_06-69 SC		12/20/2018	INTEREST ONLY PAYMENT		0	0	6,556	471	0	(471)	0	(471)	0	0	0	0	0	2,670	12/20/2036
38375J-PB-5	GNMA_39640 SA		12/20/2018	INTEREST ONLY PAYMENT		0	0	20,370	1,399	0	(1,399)	0	(1,399)	0	0	0	0	0	9,485	03/20/2037
38375J-RW-7	GNMA_07-8 SK		12/20/2018	MBS PAYDOWN		579,375	579,375	640,159	378,075	0	10,304	0	10,304	0	579,375	0	0	0	42,492	03/20/2037
38375K-B4-3	GNMA_07-40 SJ		12/16/2018	MBS PAYDOWN		20,861	20,861	21,119	20,446	0	415	0	415	0	20,861	0	0	0	2,025	07/16/2037
38375K-G3-0	GNMA_07-47 SD		12/16/2018	MBS PAYDOWN		274,393	274,393	273,278	257,067	0	17,327	0	17,327	0	274,393	0	0	0	29,793	08/16/2036
38375K-LS-9	GNMA_07-37		12/01/2018	MBS PAYDOWN		274,930	274,930	246,406	272,552	0	2,378	0	2,378	0	274,930	0	0	0	0	06/16/2037
38375L-3X-6	GNMA_07-71 SA		12/20/2018	INTEREST ONLY PAYMENT		0	0	10,318	2,113	0	(2,113)	0	(2,113)	0	0	0	0	0	3,894	01/20/2037
38375L-NQ-9	GNR 2007-56 SY		12/20/2018	INTEREST ONLY PAYMENT		0	0	323,602	26,942	0	(26,942)	0	(26,942)	0	0	0	0	0	47,882	10/20/2037
38375L-U2-4	GNMA_07-76A		12/01/2018	MBS PAYDOWN		132,714	132,714	147,022	133,070	0	(357)	0	(357)	0	132,714	0	0	0	3,629	11/20/2037
38375P-KL-4	GNMA_08-9A SC		12/20/2018	INTEREST ONLY PAYMENT		0	0	10,695	867	0	(867)	0	(867)	0	0	0	0	0	3,161	02/20/2038
38375P-R6-0	GNMA_08-20A SI		12/20/2018	INTEREST ONLY PAYMENT		0	0	74,244	5,905	0	(5,905)	0	(5,905)	0	0	0	0	0	18,970	09/20/2037
38375P-XS-5	GNMA_08-11B SB		12/20/2018	INTEREST ONLY PAYMENT		0	0	33,807	2,372	0	(2,372)	0	(2,372)	0	0	0	0	0	7,981	02/20/2038
38375Q-3R-8	GNMA_08-53 TS		12/20/2018	INTEREST ONLY PAYMENT		0	0	26,403	2,042	0	(2,042)	0	(2,042)	0	0	0	0	0	5,645	05/20/2038
38375U-AQ-3	GNMA_13-H21		12/01/2018	INTEREST ONLY PAYMENT		0	0	949,295	99,070	0	(99,070)	0	(99,070)	0	0	0	0	0	135,953	08/20/2063
38375U-JW-1	GNMA_14-H12		12/01/2018	VARIOUS		0	0	136,920	15,406	0	(15,406)	0	(15,406)	0	0	0	0	0	18,737	06/20/2064
38375U-SH-4	GNMA_14-H22		11/15/2018	VARIOUS		0	0	50,168	2,597	0	(2,597)	0	(2,597)	0	0	0	0	0	5,212	11/20/2064
38376C-F7-9	GNMA_09-76 SJ		12/16/2018	INTEREST ONLY PAYMENT		0	0	69,962	7,678	0	(7,678)	0	(7,678)	0	0	0	0	0	14,384	06/16/2039
38376C-Q6-9	GNMA_09-92B		12/16/2018	INTEREST ONLY PAYMENT		0	0	37,958	3,493	0	(3,493)	0	(3,493)	0	0	0	0	0	7,079	04/16/2039
38376C-ZA-0	GNMA_09-76		12/16/2018	VARIOUS		0	0	116,305	0	0	(4,583)	0	(4,583)	0	0	0	0	0	10,288	09/16/2039
38376C-ZR-3	GNMA_09-76 XS		12/16/2018	INTEREST ONLY PAYMENT		0	0	48,416	3,552	0	(3,552)	0	(3,552)	0	0	0	0	0	9,162	09/16/2039
38376E-TF-2	GNMA_09-108D		12/01/2018	INTEREST ONLY PAYMENT		0	0	65,930	16,405	0	(16,405)	0	(16,405)	0	0	0	0	0	23,105	09/20/2038
38376F-4F-6	GNMA_09-81B		12/20/2018	INTEREST ONLY PAYMENT		0	0	20,385	1,763	0	(1,763)	0	(1,763)	0	0	0	0	0	3,998	09/20/2039
38376F-BM-3	GNMA_09-61		12/20/2018	INTEREST ONLY PAYMENT		0	0	78,527	8,404	0	(8,404)	0	(8,404)	0	0	0	0	0	13,189	08/20/2039
38376G-3S-7	GNMA_11-119		12/01/2018	INTEREST ONLY PAYMENT		0	0	64,582	0	0	(3,361)	0	(3,361)	0	0	0	0	0	37,457	08/16/2051
38376J-T8-7	GNMA_09-100 SC		12/16/2018	INTEREST ONLY PAYMENT		0	0	64,944	8,936	0	(8,936)	0	(8,936)	0	0	0	0	0	15,054	05/16/2039
38376K-XK-2	GNMA_09-87N		12/20/2018	INTEREST ONLY PAYMENT		0	0	17,139	5,694	0	(5,694)	0	(5,694)	0	0	0	0	0	7,487	01/20/2035
38376K-YF-2	GNMA_09-87		12/20/2018	VARIOUS		0	0	29,435	0	0	(1,467)	0	(1,467)	0	0	0	0	0	3,202	09/20/2039
38376L-CB-3	GNMA_10-91 IM		12/01/2018	INTEREST ONLY PAYMENT		0	0	17,072	3,163	0	(3,163)	0	(3,163)	0	0	0	0	0	5,177	06/20/2039
38376L-HM-4	GNMA_11-90		12/20/2018	INTEREST ONLY PAYMENT		0	0	267,471	32,320	0	(32,320)	0	(32,320)	0	0	0	0	0	51,760	06/20/2041
38376T-Z4-7	GNMA_10-4 SP		12/16/2018	INTEREST ONLY PAYMENT		0	0	724,324	46,601	0	(46,601)	0	(46,601)	0	0	0	0	0	90,292	01/16/2039
38376U-Q2-8	GNMA_17-68		12/20/2018	INTEREST ONLY PAYMENT		0	0	117,205	0	0	(265)	0	(265)	0	0	0	0	0	3,396	05/20/2047
38376V-A5-6	GNMA_10-17E AS		12/20/2018	INTEREST ONLY PAYMENT		0	0	62,503	11,735	0	(11,735)	0	(11,735)	0	0	0	0	0	14,624	10/20/2038
38376V-RR-0	GNMA_10-26F WS		12/20/2018	INTEREST ONLY PAYMENT		0	0	121,180	3,786	0	(5,199)	0	(5,199)	0	0	0	0	0	16,116	02/20/2040
38376Y-T8-4	GNMA_10-47L SH		12/20/2018	INTEREST ONLY PAYMENT		0	0	72,123	4,556	0	(4,556)	0	(4,556)	0	0	0	0	0	13,886	07/20/2038
38376Y-TE-1	GNMA_10-43 QS		12/20/2018	INTEREST ONLY PAYMENT		0	0	411,576	25,315	0	(25,315)	0	(25,315)	0	0	0	0	0	43,838	04/20/2040
38377E-HB-3	GNMA_10-42 GS		12/20/2018	INTEREST ONLY PAYMENT		0	0	138,991	13,532	0	(13,532)	0	(13,532)	0	0	0	0	0	21,875	04/20/2039
38377E-NC-4	GNMA_10-42		12/16/2018	MBS PAYDOWN		368,646	368,646	506,658	380,498	0	(11,852)	0	(11,852)	0	368,646	0	0	0	22,979	06/16/2039
38377G-4A-4	GNMA_10-88		12/20/2018	INTEREST ONLY PAYMENT		0	0	141,874	11,825	0	(11,825)	0	(11,825)	0	0	0	0	0	20,070	07/20/2040
38377G-ZP-7	GNMA_10-68		12/16/2018	INTEREST ONLY PAYMENT		0	0	156,284	9,297	0	(9,297)	0	(9,297)	0	0	0	0	0	22,379	12/16/2039
38377J-4B-6	GNMA_10-113		12/20/2018	INTEREST ONLY PAYMENT		0	0	141,619	19,867	0	(19,867)	0	(19,867)	0	0	0	0	0	24,862	11/20/2039
38377J-4Y-6	GNMA_10-113K		12/16/2018	INTEREST ONLY PAYMENT		0	0	63,914	4,867	0	(4,867)	0	(4,867)	0	0	0	0	0	10,877	02/16/2040
38377J-M8-3	GNMA_10-111		12/20/2018	INTEREST ONLY PAYMENT		0	0	85,419	4,607	0	(4,607)	0	(4,607)	0	0	0	0	0	11,224	09/20/2040
38377J-Z4-8	GNMA_10-117		12/01/2018	VARIOUS		693,214	697,161	725,892	727,750	0	(2,410)	0	(2,410)	0	725,340	0	(32,118)	(32,118)	9,680	10/20/2039
38377L-AV-0	GNMA_10-116G		12/20/2018	VARIOUS		0	0	45,064	0	0	(3,355)	0	(3,355)	0	0	0	0	0	6,816	12/20/2039
38377L-JM-1	GNMA_10-116		12/16/2018	INTEREST ONLY PAYMENT		0	0	158,229	16,308	0	(16,308)	0	(16,308)	0	0	0	0	0	21,701	09/16/2040
38377M-F3-5	GNMA_10-147 PS		12/20/2018	INTEREST ONLY PAYMENT		0	0	389,349	21,792	0	(21,792)	0	(21,792)	0	0	0	0	0	49,522	05/20/2040
38377N-EL-4	GNMA_10-152 PS		12/16/2018	INTEREST ONLY PAYMENT		0	0	37,997	18,965	0	(18,965)	0	(18,965)	0	0	0	0	0	22,116	09/16/2039
38377N-GD-0	GNMA_10-151 DS		12/20/2018	INTEREST ONLY PAYMENT		0	0	533,466	64,299	0	(64,299)	0	(64,299)	0	0	0	0	0	80,801	03/20/2038
38377N-MM-3	GNMA_10-151		12/16/2018	INTEREST ONLY PAYMENT		0	0	71,549	0	0	(2,946)	0	(2,946)	0	0	0	0	0	6,145	11/16/2040
38377R-MF-9	GNMA_10-160 SP		12/20/2018	VARIOUS		0	0	23,869	0	0	(3,703)	0	(3,703)	0	0	0	0	0	7,557	06/20/2038
38377U-L9-7	GNMA_11-54		12/20/2018	MBS PAYDOWN		668,869	668,869	700,013	673,466	0	(4,597)	0	(4,597)	0	668,869	0	0	0	17,392	04/20/2041
38377V-GW-0	GNMA_11-52 MY		12/20/2018	INTEREST ONLY PAYMENT		0	0	86,545	6,693	0	(6,693)	0	(6,693)	0	0	0	0	0	13,158	04/20/2041
38377V-LP-9	GNMA_11-51		12/01/2018	VARIOUS		0	0	21,366	0	0	(1,244)	0	(1,244)	0	0	0	0	0	3,501	08/16/2039
38377V-UD-6	GNMA_11-56		12/20/2018	MBS PAYDOWN		1,324,713	1,324,713	1,000,159	1,299,567	0	25,146	0	25,146	0	1,324,713	0	0	0	0	04/20/2041
38377V-Y6-7	GNMA_11-71		12/01/2018	MBS PAYDOWN		781,525	781,525	937,830	788,313	0	(6,789)	0	(6,789)	0	781,525	0	0	0	25,704	05/16/2041
38377W-GA-6	GNMA_11-72		12/16/2018	INTEREST ONLY PAYMENT		0	0	198,107	13,353	0	(13,353)	0	(13,353)	0	0	0	0	0	20,555	05/16/2041
38377W-ML-5	GNMA_11-70		12/20/2018	MBS PAYDOWN		314,306	314,306	369,752	318,054	0	(3,748)	0	(3,748)	0	314,306	0	0	0	9,710	12/20/2040
38377W-Z6-4	GNMA_11-99		12/16/2018	INTEREST ONLY PAYMENT		0	0	242,623	14,417	0	(14,417)	0	(14,417)	0	0	0	0	0	25,826	07/16/2041

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
38377Y-DD-9	GNMA_11-122		12/01/2018	INTEREST ONLY PAYMENT		0	0	220,800	29,577	0	(29,577)	0	(29,577)	0	0	0	0	0	40,043	09/16/2026
38378D-XV-2	GNMA_12-36G		12/20/2018	INTEREST ONLY PAYMENT		0	0	135,629	12,919	0	(12,919)	0	(12,919)	0	0	0	0	0	17,264	03/20/2042
38378E-K9-3	GNMA_12-61C		12/16/2018	INTEREST ONLY PAYMENT		0	0	174,326	7,510	0	(7,510)	0	(7,510)	0	0	0	0	0	16,624	05/16/2042
38378E-SF-1	GNMA_12-59		05/28/2018	VARIOUS		690,570	725,431	697,635	697,499	0	1,898	0	1,898	0	699,397	0	(8,826)	(8,826)	5,105	01/20/2042
38378F-BM-1	GNMA_13-10F		12/20/2018	INTEREST ONLY PAYMENT		0	0	79,564	10,562	0	(10,562)	0	(10,562)	0	0	0	0	0	15,094	01/20/2043
38378H-4N-3	GNMA_12-124		12/20/2018	INTEREST ONLY PAYMENT		0	0	119,544	7,359	0	(7,359)	0	(7,359)	0	0	0	0	0	13,395	10/20/2042
38378J-MX-7	GNMA_13-37		12/16/2018	INTEREST ONLY PAYMENT		0	0	51,770	0	0	(330)	0	(330)	0	0	0	0	0	1,851	03/16/2043
38378P-NW-4	GNMA_13-190		12/20/2018	INTEREST ONLY PAYMENT		0	0	382,045	34,451	0	(34,451)	0	(34,451)	0	0	0	0	0	63,593	12/20/2043
38378P-WJ-3	GNMA_13-189		12/01/2018	INTEREST ONLY PAYMENT		0	0	259,503	14,993	0	(14,993)	0	(14,993)	0	0	0	0	0	26,346	06/16/2043
38378U-BM-8	GNMA_13-130		12/01/2018	VARIOUS		0	0	126,634	0	0	(929)	0	(929)	0	0	0	0	0	6,773	09/16/2043
38378V-LC-7	GNMA_13-104		12/16/2018	INTEREST ONLY PAYMENT		0	0	205,455	19,749	0	(19,749)	0	(19,749)	0	0	0	0	0	35,927	07/16/2043
38378V-W5-0	GNMA_13-117		12/20/2018	MBS PAYDOWN		4,233,259	4,233,259	5,431,606	3,398,374	0	(91,402)	0	(91,402)	0	4,233,259	0	0	0	271,824	06/20/2039
38378W-6A-6	GNMA_13-135		12/16/2018	INTEREST ONLY PAYMENT		0	0	275,832	25,869	0	(25,869)	0	(25,869)	0	0	0	0	0	45,604	09/16/2043
38378W-CC-5	GNMA_13-122		12/20/2018	MBS PAYDOWN		634,925	634,925	770,243	656,310	0	(21,386)	0	(21,386)	0	634,925	0	0	0	31,601	05/20/2039
38378W-FK-4	GNMA_13-114		12/16/2018	VARIOUS		0	0	87,922	0	0	(4,002)	0	(4,002)	0	0	0	0	0	8,350	08/16/2043
38378W-HG-1	GNMA_13-114		12/16/2018	MBS PAYDOWN		194,733	194,733	322,427	205,084	0	(10,351)	0	(10,351)	0	194,733	0	0	0	24,222	08/16/2043
38378W-JU-8	GNMA_13-114		12/20/2018	MBS PAYDOWN		187,126	187,126	269,490	195,359	0	(8,233)	0	(8,233)	0	187,126	0	0	0	15,612	08/20/2043
38378W-N5-8	GNMA_13-131		12/15/2018	INTEREST ONLY PAYMENT		0	0	180,615	12,288	0	(12,288)	0	(12,288)	0	0	0	0	0	21,979	09/16/2043
38378W-T4-5	GNMA_13-129		12/20/2018	INTEREST ONLY PAYMENT		0	0	96,551	0	0	(5,317)	0	(5,317)	0	0	0	0	0	10,749	04/20/2043
38379A-WZ-9	GNMA_14-36		12/16/2018	INTEREST ONLY PAYMENT		0	0	259,216	23,349	0	(23,349)	0	(23,349)	0	0	0	0	0	38,663	03/16/2044
38379B-GA-0	GNMA_14-55		12/16/2018	INTEREST ONLY PAYMENT		0	0	246,437	23,020	0	(23,020)	0	(23,020)	0	0	0	0	0	34,113	04/16/2044
38379C-Y4-2	GNMA_14-96		12/16/2018	INTEREST ONLY PAYMENT		0	0	355,562	32,876	0	(32,876)	0	(32,876)	0	0	0	0	0	44,900	07/16/2044
38379D-CX-0	GNMA_14-99		12/20/2018	INTEREST ONLY PAYMENT		0	0	442,330	26,192	0	(26,192)	0	(26,192)	0	0	0	0	0	42,591	06/20/2044
38379E-2A-9	GNMA_14-131		12/16/2018	INTEREST ONLY PAYMENT		0	0	225,964	13,713	0	(13,713)	0	(13,713)	0	0	0	0	0	22,902	09/16/2044
38379G-JB-4	GNMA_14-137		12/16/2018	INTEREST ONLY PAYMENT		0	0	327,560	28,925	0	(28,925)	0	(28,925)	0	0	0	0	0	42,735	09/16/2044
38379H-ZH-1	GNMA_14-185		12/01/2018	INTEREST ONLY PAYMENT		0	0	91,961	0	0	(2,809)	0	(2,809)	0	0	0	0	0	7,133	12/20/2044
38379R-M3-4	GNMA_17-108		01/04/2018	JEFFERIES & COMPANY, INC.		402,775	423,000	407,484	407,738	0	21	0	21	0	407,759	0	(4,984)	(4,984)	1,340	10/16/2058
38379U-FV-3	GNMA_16-24		12/01/2018	VARIOUS		0	0	153,111	6,752	0	(6,752)	0	(6,752)	0	0	0	0	0	13,323	09/16/2057
38380T-6V-3	GNMA_17-192		12/20/2018	INTEREST ONLY PAYMENT		0	0	846,789	0	0	(60,307)	0	(60,307)	0	0	0	0	0	96,536	12/20/2047
677555-UK-8	OHIO ST ECONOMIC DEV REV		12/01/2018	VARIOUS		622,500	622,500	622,500	622,500	0	0	0	0	0	622,500	0	0	0	27,120	12/01/2018
911760-QB-5	VENDE_01-1 21O		12/01/2018	INTEREST ONLY PAYMENT		0	0	24,121	237	0	(237)	0	(237)	0	0	0	0	0	873	10/15/2030
3199999. Subtotal - Bonds - U.S. Special Revenues						101,958,702	101,198,017	159,011,677	104,217,861	0	(4,018,658)	308	(4,018,966)	0	104,563,339	0	(2,601,908)	(2,601,908)	9,844,298	XXX
00075W-AP-4	ABFC_06-HE1		12/25/2018	MBS PAYDOWN		76,057	76,057	50,483	75,447	0	609	0	609	0	76,057	0	0	0	680	01/25/2037
001084-AQ-5	AGCO CORP		10/11/2018	CORPORATE ACTION		2,479,683	2,310,000	2,310,000	2,310,000	0	0	0	0	0	2,479,683	0	0	0	286,547	12/01/2021
00110A-AD-6	AEPTC_06-A A4		01/01/2018	MATURITY		3,202	3,202	3,789	3,202	0	0	0	0	0	3,202	0	0	0	83	01/01/2018
00130H-BN-4	AES CORP		03/30/2018	CORPORATE ACTION		182,867	165,000	165,000	165,000	0	0	0	0	0	182,867	0	0	0	22,230	06/01/2020
00130H-BS-3	AES CORPORATION (THE)		03/30/2018	CORPORATE ACTION		7,595,508	6,685,000	6,959,806	6,802,670	0	(7,833)	0	(7,833)	0	7,705,345	0	(109,836)	(109,836)	1,278,903	07/01/2021
00168@-AA-4	ALS GROUP GENERAL PARTNERSHIP		02/05/2018	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	(564)	12/07/2017
00206R-HA-3	AT&T INC		05/28/2018	CORPORATE ACTION		611,179	627,000	623,247	623,249	0	7	0	7	0	623,256	0	(12,077)	(12,077)	15,876	11/15/2046
002824-BL-3	ABBOTT LABORATORIES		09/26/2018	VARIOUS		6,518,577	6,600,000	6,555,254	6,574,028	0	2,276	0	2,276	0	6,576,304	0	(57,726)	(57,726)	143,704	04/15/2023
00287Y-AL-3	ABBVIE INC		02/27/2018	RBC CAPITAL MARKETS		2,448,375	2,500,000	2,483,900	2,491,598	0	270	0	270	0	2,491,868	0	(43,493)	(43,493)	23,160	11/06/2022
00434N-AB-1	WILLIAMS PARTNERS LP/ACMP FINANCE		03/28/2018	CORPORATE ACTION		2,237,804	2,140,000	2,140,000	2,140,000	0	0	0	0	0	2,237,804	0	0	0	153,734	03/15/2024
004375-AV-3	ACCT_04-1 A2		12/25/2018	MBS PAYDOWN		73,806	73,806	73,805	73,805	0	0	0	0	0	73,806	0	0	0	1,263	04/25/2034
00440E-AS-6	ACE INA HOLDINGS INC		05/11/2018	MORGAN STANLEY & CO. INC.		5,811,000	6,000,000	5,998,980	5,999,231	0	36	0	36	0	5,999,266	0	(188,266)	(188,266)	126,000	03/15/2025
00507V-AE-9	ACTIVISION BLIZZARD INC		08/16/2018	CORPORATE ACTION		1,074,457	1,040,000	1,086,250	1,060,548	0	(4,321)	0	(4,321)	0	1,092,255	0	(17,798)	(17,798)	94,598	09/15/2023
00724F-AB-7	ADOBE SYSTEMS INCORPORATED		06/26/2018	MILLENNIUM ADVISORS LLC - DO NOT USE		2,056,440	2,000,000	1,987,740	1,996,944	0	694	0	694	0	1,997,638	0	58,802	58,802	86,292	02/01/2020
00802#-AA-4	AEROSTAR AIRPORT HOLDINGS LLC		09/22/2018	SINKING FUND REDEMPTION		260,684	260,684	260,684	260,684	0	0	0	0	0	260,684	0	0	0	11,014	03/22/2035
008117-AP-8	AETNA INC		04/25/2018	GOLDMAN SACHS & CO		1,923,360	2,000,000	1,966,180	1,982,328	0	1,091	0	1,091	0	1,983,420	0	(60,060)	(60,060)	24,750	11/15/2022
00912X-AN-4	AIR LEASE CORPORATION		07/02/2018	RBC CAPITAL MARKETS - DO NOT USE		994,410	1,000,000	991,960	994,476	0	383	0	383	0	994,859	0	(209)	(209)	12,986	09/15/2024
009158-AR-7	AIR PRODUCTS AND CHEMICALS INC		05/11/2018	MITSUBISHI UFJ SECURITIES		1,491,780	1,500,000	1,483,035	1,491,339	0	794	0	794	0	1,492,133	0	(353)	(353)	24,000	11/03/2021

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
01126#-AA-1	ALAMO 6 LLC		09/30/2018	SINKING FUND REDEMPTION		92,635	92,635	92,635	92,635	0	0	0	0	0	92,635	0	0	0	3,479	03/31/2042
01185*-AA-3	ALASKA VENTURES LLC		12/31/2018	SINKING FUND REDEMPTION		121,660	121,660	121,660	121,660	0	0	0	0	0	121,660	0	0	0	4,276	06/30/2033
013817-AP-6	ALCOA INC		03/07/2018	CORPORATE ACTION		3,865,653	3,740,000	3,733,642	3,739,192	0	808	0	808	0	3,864,959	0	694	694	240,242	02/23/2019
02134#-AA-9	ALTA WIND VII LLC		11/15/2018	SINKING FUND REDEMPTION		80,273	80,273	80,273	80,273	0	0	0	0	0	80,273	0	0	0	2,751	12/31/2035
02147F-AQ-9	CWALT_06-18CB A6		12/25/2018	MBS PAYDOWN		41,183	55,095	53,183	40,057	0	1,126	0	1,126	0	41,183	0	0	0	5,912	07/25/2036
02147R-AF-7	CWALT_06-23CB 1A6		12/01/2018	MBS PAYDOWN		14,815	18,547	15,362	14,597	0	218	0	218	0	14,815	0	0	0	650	08/25/2036
02147R-AT-7	CWALT_06-23CB 2A6		12/25/2018	MBS PAYDOWN		18,855	30,744	31,051	19,234	0	(380)	0	(380)	0	18,855	0	0	0	3,432	08/25/2036
02151G-AB-3	CWALT_07-24 A2		12/25/2018	MBS PAYDOWN		22,009	55,948	56,916	22,957	0	(948)	0	(948)	0	22,009	0	0	0	10,747	10/25/2037
02151N-AF-9	CWALT_07-18CB 1A6		12/25/2018	MBS PAYDOWN		96,933	98,869	87,738	90,109	0	6,824	0	6,824	0	96,933	0	0	0	14,274	08/25/2037
02209S-AD-5	ALTRIA GROUP INC.		11/10/2018	VARIOUS		3,000,000	3,000,000	4,014,420	3,139,677	0	(139,677)	0	(139,677)	0	3,000,000	0	0	0	296,600	11/10/2018
02209S-AR-4	ALTRIA GROUP INC.		11/26/2018	CITIGROUP GLOBAL MARKETS		4,547,430	4,500,000	5,033,484	5,015,760	0	(9,549)	0	(9,549)	0	5,006,211	0	(458,781)	(458,781)	321,156	01/31/2044
023135-AM-8	AMAZON.COM INC		05/28/2018	MORGAN STANLEY & CO. INC.		5,061,570	5,000,000	4,981,400	4,989,034	0	876	0	876	0	4,989,910	0	71,660	71,660	79,292	12/05/2021
023761-AA-7	AMERICAN AIRLINES INC		08/15/2018	SINKING FUND REDEMPTION		209,688	209,688	209,688	209,688	0	0	0	0	0	209,688	0	0	0	4,847	02/15/2029
02378*-AA-8	AMERICAN AIRLINES 2017-2 CL C PTT		10/15/2018	VARIOUS		105,182	105,182	105,182	0	0	0	0	0	0	105,182	0	0	0	1,226	10/15/2023
02660T-CC-5	AHM_04-4 1A1		12/25/2018	MBS PAYDOWN		69,754	69,754	69,754	69,754	0	0	0	0	0	69,754	0	0	0	942	02/25/2045
02660T-EL-3	AHM_05-2 1A2		12/25/2018	MBS PAYDOWN		16,944	16,944	16,944	16,186	0	759	0	759	0	16,944	0	0	0	214	09/25/2045
02660X-AD-6	AHMA_06-2		12/25/2018	MBS PAYDOWN		1,851,745	1,999,049	1,355,230	1,795,196	0	56,548	0	56,548	0	1,851,745	0	0	0	21,413	09/25/2046
02665W-BP-5	AMERICAN HONDA FINANCE CORPORATION		05/11/2018	MARKET AXESS		2,420,975	2,500,000	2,484,325	2,486,112	0	774	0	774	0	2,486,886	0	(65,911)	(65,911)	54,174	02/16/2024
03040#-AD-4	AMERICAN WATER CAP CORP		12/21/2018	MATURITY		4,002,000	4,002,000	4,288,463	4,044,163	0	(42,163)	0	(42,163)	0	4,002,000	0	0	0	224,912	12/21/2018
03072S-LN-3	AMSI_03-11 AV2		12/25/2018	MBS PAYDOWN		45,050	45,050	45,050	45,050	0	0	0	0	0	45,050	0	0	0	606	12/25/2033
03073E-AL-9	AMERISOURCEBERGEN CORPORATION		09/21/2018	VARIOUS		2,928,480	3,000,000	3,021,480	3,014,887	0	(1,526)	0	(1,526)	0	3,013,361	0	(84,881)	(84,881)	83,583	05/15/2024
031652-BE-9	AMKOR TECHNOLOGY INC.		08/23/2018	CORPORATE ACTION		1,410,000	1,410,000	1,410,000	1,410,000	0	0	0	0	0	1,410,000	0	0	0	67,984	06/01/2021
032095-AG-6	AMPHENOL CORPORATION		11/06/2018	MITSUBISHI UFJ SECURITIES		2,385,325	2,500,000	2,497,200	2,497,462	0	317	0	317	0	2,497,779	0	(112,454)	(112,454)	88,222	04/01/2024
03523T-BE-7	ANHEUSER-BUSCH INBEV WORLDWIDE INC		03/19/2018	CORPORATE ACTION		3,845,632	3,700,000	3,762,890	3,708,828	0	(1,200)	0	(1,200)	0	3,853,077	0	(7,445)	(7,445)	339,803	01/15/2019
035242-AL-0	ANHEUSER-BUSCH INBEV FINANCE INC		03/21/2018	BARCLAYS CAPITAL INC		1,983,100	2,000,000	1,992,420	1,994,342	0	234	0	234	0	1,994,576	0	(11,476)	(11,476)	42,533	02/01/2023
035287-AD-3	ANIXTER INC.		12/03/2018	VARIOUS		1,570,395	1,550,000	1,595,175	1,562,518	0	(5,052)	0	(5,052)	0	1,568,603	0	1,792	1,792	91,622	05/01/2019
037833-AL-4	APPLE INC		05/28/2018	TRANSFER OUT		4,334,522	4,500,000	3,744,315	3,796,542	0	4,704	0	4,704	0	3,801,246	0	533,276	533,276	98,175	05/04/2043
037833-BG-4	APPLE INC		11/06/2018	SUMRIDGE PARTNERS		387,772	400,000	398,608	398,932	0	111	0	111	0	399,043	0	(11,271)	(11,271)	12,622	05/13/2025
038222-AF-2	APPLIED MATERIALS INC		07/26/2018	TRADE ADJUSTMENT		5,190,490	5,000,000	4,989,450	4,995,859	0	642	0	642	0	4,996,501	0	193,989	193,989	131,986	06/15/2021
038222-AL-9	APPLIED MATERIALS INC		06/19/2018	MORGAN STANLEY - DO NOT USE		1,166,544	1,200,000	1,195,740	1,196,015	0	175	0	175	0	1,196,190	0	(29,646)	(29,646)	28,600	04/01/2027
04220#-AA-2	ARMENIA MOUNTAIN WIND LLC		12/31/2018	VARIOUS		51,286	51,286	51,286	51,286	0	0	0	0	0	51,286	0	0	0	1,297	12/31/2024
04774#-AA-0	ATLANTA FALCONS STADIUM CO LLC		09/01/2018	SINKING FUND REDEMPTION		175,586	175,586	175,235	171,764	0	1	0	1	0	175,586	0	0	0	4,684	09/01/2042
04774#-AB-8	ATLANTA FALCONS STADIUM CO LLC		09/01/2018	SINKING FUND REDEMPTION		123,793	123,793	123,559	121,245	0	0	0	0	0	123,793	0	0	0	3,320	09/01/2042
05330K-AA-3	AUTOPISTAS METROPOLITANAS DE PUERT		12/31/2018	SINKING FUND REDEMPTION		180,200	180,200	180,200	180,200	0	0	0	0	0	180,200	0	0	0	5,197	06/30/2035
053332-AM-4	AUTOZONE INC		05/28/2018	J.P. MORGAN SECURITIES, INC.		5,035,740	5,000,000	4,999,200	4,999,601	0	29	0	29	0	4,999,630	0	36,110	36,110	114,597	04/15/2022
05348E-AR-0	AVALONBAY COMMUNITIES INC		02/06/2018	WACHOVIA CAPITAL MARKETS LLC		3,952,320	4,000,000	3,968,800	3,982,942	0	311	0	311	0	3,983,254	0	(30,934)	(30,934)	45,283	03/15/2023
05525B-AA-8	BAMLL_13-WBRK		12/12/2018	BANK OF AMERICA SECURITIES LLC		3,155,039	3,250,000	3,038,242	3,102,800	0	16,153	0	16,153	0	3,118,952	0	36,087	36,087	120,608	03/10/2037
05565E-AH-8	BMW US CAPITAL LLC		04/25/2018	SUSQUEHANNA FINANCIAL GROUP		277,164	300,000	299,793	299,825	0	6	0	6	0	299,831	0	(22,667)	(22,667)	4,573	04/11/2026
05566S-AA-1	BURLINGTON NORTHERN AND SANTA FE R		01/15/2018	SINKING FUND REDEMPTION		476,026	476,026	476,026	476,026	0	0	0	0	0	476,026	0	0	0	11,503	01/15/2023
05567Y-AA-7	BNSF RAILWAY CO PASS THROUGH TRUST		10/01/2018	SINKING FUND REDEMPTION		170,942	170,942	170,942	170,942	0	0	0	0	0	170,942	0	0	0	4,266	04/01/2023

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
05568B-AA-6	BURLINGTON NORTHERN SANTA FE CORPO		07/15/2018	SINKING FUND REDEMPTION		106,818	106,818	106,818	106,818	0	0	0	0	0	106,818	0	0	0	3,096	01/15/2024
05577@-AP-5	UNION PACIFIC CORP SER A-1		08/23/2018	SINKING FUND REDEMPTION		237,299	237,299	237,299	237,299	0	0	0	0	0	237,299	0	0	0	5,993	02/23/2026
05577@-AQ-3	UNION PACIFIC CORP SER A-2		08/23/2018	SINKING FUND REDEMPTION		111,672	111,672	111,672	111,672	0	0	0	0	0	111,672	0	0	0	2,821	02/23/2026
05577@-AR-1	UNION PACIFIC CORP		11/03/2018	SINKING FUND REDEMPTION		453,661	453,661	453,661	453,661	0	0	0	0	0	453,661	0	0	0	11,458	05/03/2026
056189-AA-1	BABYLON LEASE AA-1 PRVT		10/04/2018	MBS PAYDOWN		1,060,502	1,060,502	1,060,549	1,061,154	0	(331)	0	(331)	0	1,060,823	0	(321)	(321)	53,025	09/30/2021
058927-AB-0	BAFC_06-A 1A2		12/01/2018	MBS PAYDOWN		231,610	233,917	96,220	144,662	0	86,947	0	86,947	0	231,610	0	0	0	5,269	02/20/2036
05946X-H9-7	BAFC_05-H 4A1		12/01/2018	MBS PAYDOWN		82,317	95,688	93,349	79,515	0	2,802	0	2,802	0	82,317	0	0	0	2,235	11/20/2035
05946X-R2-1	BAFC_05-7 1A2		12/25/2018	MBS PAYDOWN		64,333	64,333	58,744	60,384	0	3,948	0	3,948	0	64,333	0	0	0	5,612	11/25/2035
05946X-RZ-8	BAFC_05-B 3A2		05/20/2018	MBS PAYDOWN		14,531	14,531	14,531	14,531	0	0	0	0	0	14,531	0	0	0	83	04/20/2035
05948T-AA-6	BOAA_06-6 CB1		12/25/2018	MBS PAYDOWN		27,580	36,080	24,891	26,959	0	621	0	621	0	27,580	0	0	0	488	07/25/2046
05948K-4P-1	BOAA_06-3 4CB1		12/01/2018	MBS PAYDOWN		117,619	151,830	154,012	0	0	117,619	0	117,619	0	117,619	0	0	0	5,057	04/25/2036
05948K-H9-3	BOAA_05-7 2CB1		12/01/2018	MBS PAYDOWN		54,065	63,131	56,494	53,944	0	120	0	120	0	54,065	0	0	0	1,990	08/25/2035
05948K-K4-0	BOAA_05-8 1CB2		12/25/2018	MBS PAYDOWN		47,060	49,699	50,677	46,919	0	141	0	141	0	47,060	0	0	0	3,184	09/25/2035
05948K-N7-0	BOAA_05-9 2CB1		12/01/2018	MBS PAYDOWN		88,555	98,528	91,326	88,583	0	1,620	0	1,620	0	90,202	0	0	0	1,795	10/25/2035
05948K-WU-9	BOAA_04-11 2CB1		12/01/2018	MBS PAYDOWN		315,068	328,188	328,188	315,986	0	(918)	0	(918)	0	315,068	0	0	0	9,269	12/25/2034
05948K-ZF-9	BOAA_05-4 CB6		12/25/2018	MBS PAYDOWN		16,491	17,773	16,037	16,356	0	136	0	136	0	16,491	0	0	0	226	05/25/2035
059496-AC-3	BOAA_07-1 2A1		12/01/2018	MBS PAYDOWN		206,463	293,004	225,600	203,661	0	2,802	0	2,802	0	206,463	0	0	0	10,737	04/25/2037
059496-BV-0	BOAA_07-1 4A1		12/01/2018	MBS PAYDOWN		153,854	214,871	70,371	148,617	0	5,237	0	5,237	0	153,854	0	0	0	6,528	04/25/2037
05949A-ZG-8	BOAMS_04-L 4A1		12/01/2018	MBS PAYDOWN		29,925	29,925	29,290	29,750	0	174	0	174	0	29,925	0	0	0	600	01/25/2035
05949Q-BG-9	BAFC_06-2 4A1		12/25/2018	MBS PAYDOWN		146,573	164,886	157,097	139,624	0	6,948	0	6,948	0	146,573	0	0	0	14,132	03/25/2036
05950L-AY-8	BOAMS_06-3 2A4		12/01/2018	MBS PAYDOWN		1,937	1,937	1,923	0	0	1,937	0	1,937	0	1,937	0	0	0	42	10/25/2021
05951V-AV-1	BAFC_06-I 6A1		12/20/2018	MBS PAYDOWN		21,544	22,027	22,027	21,068	0	477	0	477	0	21,544	0	0	0	292	10/20/2046
059523-AY-6	BAFC_07-5 7A2		12/01/2018	VARIOUS		93	12,258	5,375	392	0	(299)	0	(299)	0	93	0	0	0	3,221	07/25/2047
06050A-AA-1	BOAA_06-8 1A1		12/25/2018	INTEREST ONLY PAYMENT		0	0	24,230	2,140	0	(2,140)	0	(2,140)	0	0	0	0	0	17,457	11/25/2036
06050A-AH-6	BOAA_06-8 2A2		12/25/2018	MBS PAYDOWN		41,547	44,746	43,782	41,725	0	(178)	0	(178)	0	41,547	0	0	0	2,826	11/25/2046
06051G-EU-9	BANK OF AMERICA CORP		05/22/2018	DEUTSCHE BANK SECURITIES, INC.		4,918,600	5,000,000	4,972,200	4,984,867	0	1,107	0	1,107	0	4,985,974	0	(67,374)	(67,374)	143,458	01/11/2023
06406F-AC-7	BANK OF NEW YORK MELLON CORP		01/22/2018	BANK OF AMERICA SECURITIES LLC		240,545	250,000	249,113	249,244	0	5	0	5	0	249,249	0	(8,704)	(8,704)	1,556	05/04/2026
06650A-AF-4	BANK_17-BNK8		12/01/2018	INTEREST ONLY PAYMENT		0	0	6,004	259	0	(259)	0	(259)	0	0	0	0	0	434	11/15/2050
07274E-AF-0	BAYER US FINANCE LLC		02/09/2018	JEFFERIES & COMPANY, INC.		5,007,800	5,000,000	4,997,500	4,998,589	0	41	0	41	0	4,998,631	0	9,169	9,169	52,083	10/08/2021
07274N-BF-9	BAYER US FINANCE II LLC		11/02/2018	BANK OF AMERICA SECURITIES LLC		2,546,475	3,000,000	2,976,210	2,977,707	0	382	0	382	0	2,978,089	0	(431,614)	(431,614)	175,517	07/15/2044
07378R-AB-5	BSABS_07-AC4 A2		12/25/2018	MBS PAYDOWN		189,850	152,576	152,099	185,629	0	4,221	0	4,221	0	189,850	0	0	0	8,210	02/25/2037
07378R-AQ-2	BSABS_07-AC4 A5		12/25/2018	VARIOUS		0	0	50,064	11,579	0	(11,579)	0	(11,579)	0	0	0	0	0	22,788	02/25/2037
07383U-HH-1	PRIME_04-R1 A1		02/27/2018	VARIOUS		3,381	3,381	3,381	3,381	0	0	0	0	0	3,381	0	0	0	11	07/27/2033
07383U-HJ-7	PRIME_04-R1 A2		02/27/2018	MBS PAYDOWN		2,661	2,661	2,517	1,714	0	947	0	947	0	2,661	0	0	0	23	07/27/2033
07384Y-NA-0	BSABS_03-A5 A5		12/01/2018	MBS PAYDOWN		33,694	33,694	33,315	33,641	0	53	0	53	0	33,694	0	0	0	963	10/25/2033
07386H-GG-0	BALTA_04-3 A1		12/25/2018	MBS PAYDOWN		68,537	68,537	68,537	68,537	0	0	0	0	0	68,537	0	0	0	858	04/25/2034
07387#-AA-2	BEAR SWAMP FINANCE LP		12/30/2018	VARIOUS		35,066	35,066	35,066	35,066	0	0	0	0	0	35,066	0	0	0	929	10/08/2025
07387U-CE-9	BSABS_06-AC1 1A1		12/01/2018	MBS PAYDOWN		84,973	84,973	84,157	84,267	0	706	0	706	0	84,973	0	0	0	1,384	02/25/2036
073882-AC-6	BSARM_06-4 2A1		12/01/2018	MBS PAYDOWN		588,650	500,251	301,572	569,282	0	19,368	0	19,368	0	588,650	0	0	0	9,768	10/25/2036
07388W-AB-2	BSABS_06-AC4 A2		12/25/2018	MBS PAYDOWN		109,801	68,437	70,169	110,096	0	(295)	0	(295)	0	109,801	0	0	0	7,582	07/25/2036
07401N-AP-4	BSMF_06-AR5		12/25/2018	MBS PAYDOWN		170,193	170,193	160,514	168,719	0	1,474	0	1,474	0	170,193	0	0	0	1,490	01/25/2037
09247X-AN-1	BLACKROCK INC		11/15/2018	MORGAN STANLEY & CO. INC.		708,870	750,000	746,963	747,155	0	238	0	238	0	747,393	0	(38,523)	(38,523)	28,267	03/15/2027
099724-AJ-5	BORGWARNER INC		01/17/2018	MORGAN STANLEY & CO. INC.		1,799,838	1,800,000	1,796,364	1,797,259	0	17	0	17	0	1,797,275	0	2,563	2,563	20,925	03/15/2025
10567@-AA-0	BRAVES STADIUM COMPANY LLC		09/30/2018	VARIOUS		276,811	276,811	276,342	270,192	0	3	0	3	0	276,811	0	0	0	7,763	09/30/2041
110122-AW-8	BRISTOL-MYERS SQUIBB CO		06/13/2018	TD SECURITIES USA		2,982,930	3,000,000	2,967,390	2,979,674	0	1,448	0	1,448	0	2,981,122	0	1,808	1,808	60,667	11/01/2023
110122-AX-6	BRISTOL-MYERS SQUIBB CO		05/29/2018	TRANSFER OUT		6,337,800	6,000,000	6,007,870	6,007,272	0	(55)	0	(55)	0	6,007,217	0	330,583	330,583	200,875	03/01/2044
11042T-AA-1	BRITISH AIRWAYS_18-1 CLASS AA PTT		12/20/2018	SINKING FUND REDEMPTION		3,730	3,730	3,730	0	0	0	0	0	0	3,730	0	0	0	96	09/20/2031

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
11120V-AA-1	BRIXMOR OPERATING PARTNERSHIP LP		07/05/2018	JP MORGAN SECURITIES, LTD. - DO NOT USE		193,198	200,000	199,916	199,939	0	4	0	4	0	199,943	0	(6,745)	(6,745)	7,229	02/01/2025
11134L-AH-2	BROADCOM CORPORATION/BROADCOM CAYM		06/08/2018	BANK OF AMERICA - DO NOT USE		1,421,535	1,500,000	1,493,370	1,494,123	0	255	0	255	0	1,494,378	0	(72,610)	(72,610)	23,734	01/15/2027
111621-AM-0	BROCADE COMMUNICATIONS SYSTEMS IN		01/16/2018	CALLED BONDS at 102.313		255,783	250,000	250,000	250,000	0	1	0	1	0	255,783	0	0	0	11,596	01/15/2023
118230-AG-6	BUCKEYE PARTNERS LP		01/15/2018	MATURITY		7,840,000	7,840,000	8,533,213	7,844,480	0	(4,480)	0	(4,480)	0	7,840,000	0	0	0	237,160	01/15/2018
12189P-AC-6	BURLINGTON NORTH SANTA FE		07/02/2018	SINKING FUND REDEMPTION		451,824	452,273	452,725	452,244	0	(421)	0	(421)	0	451,824	0	0	0	14,310	01/02/2019
124857-AG-8	CBS CORP		08/13/2018	MORGAN STANLEY - DO NOT USE		494,315	500,000	470,135	484,051	0	2,207	0	2,207	0	486,259	0	8,056	8,056	16,125	03/01/2022
124857-AP-8	CBS CORP		07/30/2018	BARCLAYS - DO NOT USE		476,920	500,000	495,165	496,425	0	263	0	263	0	496,688	0	(19,768)	(19,768)	18,278	01/15/2025
12489W-JR-6	CBASS_04-CB4 M1		12/01/2018	MBS PAYDOWN		109,117	109,117	109,116	(225)	0	109,117	0	109,117	0	108,893	0	0	0	494	05/25/2035
1248MB-AH-8	CBASS_07-CB2 A2B		12/01/2018	MBS PAYDOWN		97,741	97,741	95,786	96,182	0	1,559	0	1,559	0	97,741	0	0	0	1,975	02/25/2037
12515H-BJ-3	CD_17-CD5		12/01/2018	INTEREST ONLY PAYMENT		0	0	11,445	584	0	(584)	0	(584)	0	0	0	0	0	914	08/15/2050
12523@-AA-9	CC TUGS LLC		12/31/2018	SINKING FUND REDEMPTION		58,651	58,651	58,651	0	0	0	0	0	0	58,651	0	0	0	1,897	09/30/2030
12524@-AA-8	CED WIND HOLDINGS LLC		12/31/2018	SINKING FUND REDEMPTION		64,547	64,547	64,547	0	0	0	0	0	0	64,547	0	0	0	735	12/31/2028
12527G-AB-9	CF INDUSTRIES INC		06/01/2018	VARIOUS		530,441	500,000	607,500	534,155	0	(5,150)	0	(5,150)	0	529,004	0	1,436	1,436	20,603	05/01/2020
12527G-AF-0	CF INDUSTRIES INC		01/23/2018	MORGAN STANLEY & CO. INC.		1,434,200	1,420,000	1,412,616	1,413,515	0	16	0	16	0	1,413,531	0	20,669	20,669	26,205	03/15/2034
12527G-AG-8	CF INDUSTRIES INC		07/05/2018	BANK OF AMERICA - DO NOT USE		245,463	250,000	249,633	249,710	0	36	0	36	0	249,747	0	(4,284)	(4,284)	5,147	12/01/2021
12527G-AH-6	CF INDUSTRIES INC		06/21/2018	UBS - DO NOT USE		246,203	250,000	248,463	248,604	0	62	0	62	0	248,666	0	(2,464)	(2,464)	6,375	12/01/2026
12553X-AD-5	CIM_18-INV1		12/01/2018	MBS PAYDOWN		65,063	65,063	64,672	0	0	(16)	0	(16)	0	65,063	0	0	0	396	08/25/2048
12566U-AK-0	CMALT_07-A2 1A10		12/01/2018	MBS PAYDOWN		76,283	99,025	32,831	0	0	76,283	0	76,283	0	76,283	0	0	0	3,398	02/25/2037
12566X-AL-2	CMALT_07-A7 2A2		12/25/2018	MBS PAYDOWN		51,587	68,936	66,567	50,424	0	1,162	0	1,162	0	51,587	0	0	0	8,969	07/25/2037
125896-BE-9	CMS ENERGY CORPORATION		10/22/2018	CORPORATE ACTION		1,338,698	1,290,000	1,315,800	1,297,020	0	(2,432)	0	(2,432)	0	1,348,882	0	(10,184)	(10,184)	152,611	02/01/2020
12593P-AV-4	COMM_15-CR23		04/19/2018	MORGAN STANLEY & CO. INC.		4,977,344	5,000,000	5,049,865	5,038,352	0	(1,649)	0	(1,649)	0	5,036,703	0	(59,359)	(59,359)	69,126	08/10/2048
12593V-AA-7	CMS_15-GLPA		09/15/2018	MBS PAYDOWN		350,896	350,896	361,420	351,412	0	(845)	0	(845)	0	350,566	0	0	0	5,989	11/15/2037
12595F-AG-7	CSAIL_17-CX9		12/01/2018	INTEREST ONLY PAYMENT		0	0	2,835	184	0	(184)	0	(184)	0	0	0	0	0	274	09/15/2050
12625K-AM-7	COMM_13-CR8		06/12/2018	BANK OF AMERICA SECURITIES LLC		299,379	300,000	309,551	308,917	0	(697)	0	(697)	0	308,220	0	(8,841)	(8,841)	6,431	06/10/2046
12626B-AQ-7	COMM_13-CR10		06/13/2018	MORGAN STANLEY & CO. INC.		883,037	850,000	917,203	911,177	0	(4,436)	0	(4,436)	0	906,741	0	(23,704)	(23,704)	22,215	08/10/2046
12626P-AJ-2	CRH AMERICA INC		04/27/2018	CORPORATE ACTION		3,037,269	3,000,000	2,998,890	2,999,907	0	93	0	93	0	3,037,233	0	35	35	228,172	07/15/2018
126304-AK-0	CSC HOLDINGS INC.		07/15/2018	MATURITY		3,735,000	3,735,000	3,992,250	3,757,346	0	(22,346)	0	(22,346)	0	3,735,000	0	0	0	284,794	07/15/2018
12644@-AK-1	SEARS HOLDINGS CORP PRVT		10/10/2018	SINKING FUND REDEMPTION		357,639	357,639	357,639	357,639	0	0	0	0	0	357,639	0	0	0	13,997	10/10/2020
12648H-AK-1	CSMC_14-IVR2		12/01/2018	MBS PAYDOWN		289,440	289,440	299,841	290,639	0	1,293	0	1,293	0	291,932	0	0	0	4,257	04/25/2044
12656*-AE-2	CSLB HOLDINGS INC		03/26/2018	MATURITY		1,800,000	1,800,000	1,800,000	1,800,000	0	0	0	0	0	1,800,000	0	0	0	18,630	03/26/2018
12656*-AF-9	CSLB HOLDINGS INC		05/28/2018	VARIOUS		3,655,452	3,700,000	3,700,000	3,700,000	0	0	0	0	0	3,700,000	0	(44,548)	(44,548)	63,922	03/26/2020
12666T-AC-0	CWL_06-11 1AF3		12/01/2018	MBS PAYDOWN		472,698	464,176	308,398	545,738	0	(73,041)	0	(73,041)	0	472,698	0	0	0	209,682	09/25/2046
12667G-6M-3	CWL_04-5 M3		10/25/2018	MBS PAYDOWN		7,560	7,560	7,653	7,525	0	35	0	35	0	7,560	0	0	0	194	07/25/2034
12667F-VZ-5	CWALT_04-26T1 A1		12/01/2018	MBS PAYDOWN		57,158	57,158	58,632	57,318	0	(160)	0	(160)	0	57,158	0	0	0	1,220	11/25/2034
12667F-WU-5	CWALT_04-27CB A1		12/01/2018	MBS PAYDOWN		84,855	84,855	86,920	85,450	0	(595)	0	(595)	0	84,855	0	0	0	2,623	12/25/2034
12667G-CC-5	CWALT_05-14 2A2		12/25/2018	MBS PAYDOWN		39,955	39,955	39,955	38,166	0	1,788	0	1,788	0	39,955	0	0	0	554	05/25/2035
12667G-GA-5	CWALT_05-19CB A2		12/25/2018	MBS PAYDOWN		40,534	40,549	41,100	40,180	0	354	0	354	0	40,534	0	0	0	2,434	06/25/2035
12667G-LD-3	CWALT_05-23CB A3		12/25/2018	MBS PAYDOWN		15,921	15,921	16,556	15,714	0	207	0	207	0	15,921	0	0	0	1,310	07/25/2035
12667G-TM-5	CWALT_05-26CB A1		12/25/2018	MBS PAYDOWN		40,921	47,505	39,308	40,635	0	287	0	287	0	40,921	0	0	0	536	07/25/2035
12668A-NB-7	CWALT_05-55CB 2A4		12/25/2018	MBS PAYDOWN		27,916	29,565	29,842	27,848	0	69	0	69	0	27,916	0	0	0	1,979	11/25/2035
12668B-KM-4	CWALT_06-J1 2A1		12/01/2018	MBS PAYDOWN		33	465	263	35	0	(2)	0	(2)	0	33	0	0	0	18	02/25/2036
12668B-UH-4	CWALT_06-HY10 2A1		12/01/2018	MBS PAYDOWN		133,062	194,923	196,811	127,923	0	5,139	0	5,139	0	133,062	0	0	0	3,563	05/25/2036
12668B-XG-3	CWALT_06-12CB A11		12/25/2018	MBS PAYDOWN		35,552	43,168	43,492	35,451	0	100	0	100	0	35,552	0	0	0	4,346	05/25/2036
126694-GU-6	CWHL_05-23 A1		12/01/2018	MBS PAYDOWN		606,320	754,577	740,901	614,595	0	(8,275)	0	(8,275)	0	606,320	0	0	0	18,785	11/25/2035
12669E-EH-5	CWHL_03-15 1A2		12/25/2018	MBS PAYDOWN		63,891	65,908	68,544	67,548	0	(3,657)	0	(3,657)	0	63,891	0	0	0	2,722	05/25/2021

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
12669F-AU-7	CWHL_03-56		12/01/2018	MBS PAYDOWN		392,889	392,889	390,925	390,919	0	1,970	0	1,970	0	392,889	0	0	0	6,980	12/25/2033
12669F-RB-1	CWHL_04-J2 A8		12/01/2018	MBS PAYDOWN		714,995	714,995	734,852	706,922	0	8,072	0	8,072	0	714,995	0	0	0	21,559	03/25/2034
12669G-JB-8	CWHL_04-29 2A1		12/25/2018	MBS PAYDOWN		33,213	33,213	33,213	32,926	0	287	0	287	0	33,213	0	0	0	440	02/25/2035
12669G-UL-3	CWHL_05-11 2A1		12/01/2018	MBS PAYDOWN		87,635	92,002	93,495	84,131	0	3,504	0	3,504	0	87,635	0	0	0	1,153	04/25/2035
128195-AP-9	CALATLANTIC GROUP INC		02/20/2018	CORPORATE ACTION		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	1,203	06/15/2027
147528-D#-7	CASEYS GENERAL STORES INC. PRVT		09/29/2018	VARIOUS		750,000	750,000	758,460	375,000	0	0	0	0	0	750,000	0	0	0	32,175	09/30/2019
14856C-AA-7	CLAST_18-1		12/15/2018	MBS PAYDOWN		53,550	53,550	53,510	0	0	(5)	0	(5)	0	53,550	0	0	0	644	06/15/2043
14856C-AB-5	CLAST 2018-1 B		12/15/2018	MBS PAYDOWN		35,700	35,700	35,677	0	0	(5)	0	(5)	0	35,700	0	0	0	551	06/15/2043
14912L-3U-3	CATERPILLAR FIN SE MTN		04/15/2018	MATURITY		3,000,000	3,000,000	2,992,530	2,999,730	0	270	0	270	0	3,000,000	0	0	0	81,750	04/15/2018
14912L-4D-0	CATERPILLAR FINANC MTN		10/01/2018	VARIOUS		2,000,000	2,000,000	2,330,700	2,033,221	0	(33,221)	0	(33,221)	0	2,000,000	0	0	0	141,392	10/01/2018
14916R-AF-1	CATHOLIC HEALTH INITIATIVES		05/23/2018	VARIOUS		9,196,919	9,020,000	9,818,885	9,659,191	0	(27,218)	0	(27,218)	0	9,631,974	0	(435,055)	(435,055)	254,851	08/01/2023
15005#-AA-7	CED UPTON COUNTY SOLAR LLC		12/31/2018	SINKING FUND REDEMPTION		75,183	75,183	75,183	75,183	0	0	0	0	0	75,183	0	0	0	4,158	06/30/2042
15189X-AN-8	CENTERPOINT ENERGY HOUSTON ELECTRI		05/28/2018	TRANSFER OUT		1,612,611	1,500,000	1,483,875	1,484,949	0	100	0	100	0	1,485,049	0	127,562	127,562	44,438	04/01/2044
15200D-AE-7	CNP_05-A A5		04/26/2018	VARIOUS		2,648,204	2,609,899	2,936,931	2,691,827	0	(25,582)	0	(25,582)	0	2,666,246	0	(18,041)	(18,041)	94,392	08/01/2020
15200M-AB-3	CENTERPOINT E A2		04/26/2018	VARIOUS		1,505,324	1,476,211	1,660,139	1,538,610	0	(15,634)	0	(15,634)	0	1,522,976	0	(17,652)	(17,652)	53,891	02/01/2023
152314-GL-8	CXHE_03-A AF4		08/01/2018	MBS PAYDOWN		263,055	263,055	263,055	265,128	0	(2,072)	0	(2,072)	0	263,055	0	0	0	5,547	12/25/2031
156700-AT-3	CENTURYLINK INC		03/01/2018	BARCLAYS CAPITAL INC		4,393,750	5,000,000	4,995,250	4,995,610	0	11	0	11	0	4,995,621	0	(601,871)	(601,871)	180,625	03/15/2042
160762-AV-2	CHMAC_04-2 A1		12/01/2018	MBS PAYDOWN		8,910	8,910	8,569	8,884	0	26	0	26	0	8,910	0	0	0	243	10/25/2034
161175-BB-9	CHARTER COMMUNICATIONS OPERATING L		07/10/2018	WELLS FARGO SECURITIES LLC - DO NOT USE		1,012,100	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	12,100	12,100	43,276	07/23/2022
161546-EF-9	CFAB_03-1 2A2		12/25/2018	MBS PAYDOWN		59,307	59,307	59,307	59,307	0	0	0	0	0	59,307	0	0	0	1,037	11/25/2032
161546-JK-3	CFAB_04-2 1M1		09/01/2018	MBS PAYDOWN		36,286	36,286	36,124	36,288	0	(3)	0	(3)	0	36,286	0	0	0	468	02/26/2035
16165M-AD-0	CFLX_06-2 A2B		12/25/2018	MBS PAYDOWN		27,827	39,841	39,841	27,709	0	118	0	118	0	27,827	0	0	0	365	09/25/2036
165167-CQ-8	CHESAPEAKE ENERGY CORPORATION		11/28/2018	CORPORATE ACTION		1,943,108	1,864,000	904,040	1,051,721	0	812,279	0	812,279	0	1,253,751	0	689,356	689,356	(468,170)	12/15/2022
166764-AH-3	CHEVRON CORP		11/15/2018	VARIOUS		2,963,520	3,000,000	2,965,410	2,978,953	0	2,575	0	2,575	0	2,981,528	0	(18,008)	(18,008)	55,399	06/24/2023
166764-BL-3	CHEVRON CORP		02/27/2018	WACHOVIA CAPITAL MARKETS LLC		9,584,491	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(415,509)	(415,509)	84,788	05/16/2026
16725*-AA-8	CHICAGO BRIDGE & IRON CO (DELAWARE		05/10/2018	VARIOUS		3,551,000	3,551,000	3,551,000	3,551,000	0	(17,755)	0	(17,755)	0	3,551,000	0	0	0	200,232	08/31/2018
16725*-AB-6	CHICAGO BRIDGE & IRON CO (DELAWARE		05/10/2018	VARIOUS		3,590,639	3,552,000	3,552,000	3,552,000	0	20,879	0	20,879	0	3,590,639	0	0	0	177,779	12/27/2019
171265-A@-0	CHUGACH ELECTRIC ASSOCIATION INC.		03/15/2018	SINKING FUND REDEMPTION		463,333	463,333	463,333	463,333	0	0	0	0	0	463,333	0	0	0	11,004	03/15/2041
171265-B#-7	CHUGACH ELECTRIC ASSOCIATION INC.		03/15/2018	SINKING FUND REDEMPTION		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	1,286	03/15/2037
17275R-AH-5	CISCO SYSTEMS INC		10/25/2018	MILLENNIUM ADVISORS LLC - DO NOT USE		1,017,190	1,000,000	998,520	999,691	0	144	0	144	0	999,834	0	17,411	17,411	35,106	01/15/2020
17290Y-AW-8	CGCMT_16-C1		12/01/2018	INTEREST ONLY PAYMENT		0	0	5,896	0	0	(1)	0	(1)	0	0	0	0	0	93	05/12/2049
17305E-EE-1	CCCIT_08-A1 A1		02/07/2018	MBS PAYDOWN		2,489,000	2,489,000	2,842,710	2,493,701	0	(4,701)	0	(4,701)	0	2,489,000	0	0	0	66,581	02/07/2020
17307G-E8-7	CMLTI_05-8 1A4A		12/01/2018	MBS PAYDOWN		232,759	233,396	179,601	176,136	0	5,195	0	5,195	0	232,759	0	0	0	4,205	10/25/2035
17307G-L8-9	CMLTI_05-9 22A2		12/01/2018	MBS PAYDOWN		133,675	144,454	130,511	133,067	0	608	0	608	0	133,675	0	0	0	4,436	11/25/2035
17307G-ZK-7	CMLTI_05-5 3A4A		12/01/2018	VARIOUS		1,407,562	1,385,435	1,325,580	1,367,385	0	41,946	0	41,946	0	1,409,332	0	0	0	25,711	10/25/2035
17310C-AB-8	CMLTI_06-8 A2 144A		12/25/2018	INTEREST ONLY PAYMENT		0	0	22,398	0	0	0	0	0	0	0	0	0	0	42,632	10/25/2035
17321R-AJ-5	CGCMT_13-GC17		06/08/2018	J.P. MORGAN SECURITIES, INC.		632,438	600,000	660,328	655,585	0	(3,944)	0	(3,944)	0	651,641	0	(19,203)	(19,203)	16,219	11/10/2046
17323M-AD-7	CMLTI_15-A		12/01/2018	MBS PAYDOWN		21,097	21,097	21,968	0	0	(54)	0	(54)	0	21,097	0	0	0	447	06/25/2058
17325H-BU-7	CGCMT_17-P7		12/01/2018	INTEREST ONLY PAYMENT		0	0	1,644	0	0	(16)	0	(16)	0	0	0	0	0	36	04/14/2050
17326C-BE-3	CGCMT_17-B1		12/01/2018	INTEREST ONLY PAYMENT		0	0	2,321	115	0	(115)	0	(115)	0	0	0	0	0	185	08/15/2050
17326D-AJ-1	CGCMT_17-P8		12/01/2018	VARIOUS		0	0	1,734	78	0	(78)	0	(78)	0	0	0	0	0	133	09/15/2050
17326F-AF-4	CGCMT_17-C4		12/01/2018	INTEREST ONLY PAYMENT		0	0	3,062	157	0	(157)	0	(157)	0	0	0	0	0	250	10/12/2050
17453B-AW-1	FRONTIER COMMUNICATIONS CORP		12/28/2018	VARIOUS		1,349,425	1,402,000	1,475,605	1,415,410	0	(10,975)	0	(10,975)	0	1,404,435	0	(55,010)	(55,010)	128,473	03/15/2019
184496-AJ-6	CLEAN HARBORS INC		08/01/2018	CORPORATE ACTION		1,401,073	1,401,000	1,450,725	1,406,744	0	(5,738)	0	(5,738)	0	1,401,034	0	40	40	73,539	08/01/2020
184691-A*-4	CLEARBRIDGE AMERICAN ENERGY MLP FU		10/15/2018	MATURITY		901,818	901,818	901,818	901,818	0	0	0	0	0	901,818	0	0	0	29,309	10/15/2018
189054-AU-3	CLOROX COMPANY		11/20/2018	WACHOVIA CAPITAL MARKETS LLC		1,960,960	2,000,000	1,998,140	1,998,649	0	156	0	156	0	1,998,805	0	(37,845)	(37,845)	65,722	12/15/2024
190749-AG-6	CWCI_06-C1 IO		12/01/2018	INTEREST ONLY PAYMENT		0	0	26,225	7,667	0	(7,667)	0	(7,667)	0	0	0	0	0	15,013	08/15/2048
191216-AR-1	COCA-COLA COMPANY (THE)		11/21/2018	MARKET AXESS		2,424,806	2,425,000	2,439,370	2,430,206	0	(1,592)	0	(1,592)	0	2,428,614	0	(3,808)	(3,808)	78,722	11/15/2020
191216-BE-9	COCA-COLA CO		11/08/2018	GOLDMAN SACHS & CO		1,184,568	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	(15,432)	(15,432)	39,680	11/01/2023

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
195869-AM-4	COLONIAL PIPELINE CO		12/17/2018	JEFFERIES & COMPANY, INC.		4,991,700	5,000,000	4,988,350	4,996,318	0	1,236	0	1,236	0	4,997,554	0	(5,854)	(5,854)	206,111	10/15/2020
20268K-AA-8	CBSLT_17-BGS		04/26/2018	VARIOUS		1,062,574	1,083,884	1,083,657	1,083,274	0	26,284	0	26,284	0	1,109,558	0	(46,984)	(46,984)	9,793	09/25/2042
209111-EV-1	CONSOLIDATED EDISON CO OF NEW YORK		12/01/2018	MATURITY		5,000,000	5,000,000	6,062,800	5,133,393	0	(133,393)	0	(133,393)	0	5,000,000	0	0	0	356,250	12/01/2018
21036P-AH-1	CONSTELLATION BRANDS INC		02/28/2018	CORPORATE ACTION		1,788,221	1,600,000	1,754,750	1,680,985	0	(1,412)	0	(1,412)	0	1,867,794	0	(79,574)	(79,574)	219,421	05/01/2022
210518-CR-5	CONSUMERS ENERGY CO		11/29/2018	CORPORATE ACTION		2,018,689	2,000,000	1,926,820	1,988,704	0	8,469	0	8,469	0	1,997,173	0	21,516	21,516	147,681	03/15/2019
210805-DD-6	CONTINENTAL AIRLINES INC		10/02/2018	SINKING FUND REDEMPTION		409,463	409,463	447,785	409,534	0	(454)	0	(454)	0	409,080	0	0	0	16,238	04/02/2021
212168-AA-6	CONTINENTAL WIND LLC		08/31/2018	VARIOUS		267,834	267,834	273,245	268,067	0	(234)	0	(234)	0	267,834	0	0	0	11,719	02/28/2033
216868-AD-7	PRICEWATERHOUSECOOPERS LLP PRVT		06/26/2018	VARIOUS		12,195,743	11,363,636	12,979,414	11,999,994	0	(111,960)	0	(111,960)	0	12,720,141	0	(524,398)	(524,398)	1,434,876	03/18/2022
21870K-AJ-7	CORE_15-WEST		06/08/2018	BANK OF AMERICA SECURITIES LLC		977,539	1,000,000	1,014,648	1,014,138	0	(877)	0	(877)	0	1,013,261	0	(35,722)	(35,722)	18,538	02/10/2037
21870P-AN-7	CORE_15-TEXW		06/08/2018	BANK OF AMERICA SECURITIES LLC		4,852,531	4,900,000	4,996,469	4,991,143	0	(9,723)	0	(9,723)	0	4,981,419	0	(128,888)	(128,888)	101,103	02/10/2034
22025Y-AM-2	CORRECTIONS CORP OF AMERICA		05/28/2018	VARIOUS		1,992,488	1,990,000	2,026,463	2,002,548	0	(1,858)	0	(1,858)	0	2,000,690	0	(8,203)	(8,203)	54,041	04/01/2020
22282E-AE-2	COVANTA HOLDING CORP		11/05/2018	CORPORATE ACTION		2,088,456	2,045,000	2,052,890	2,048,094	0	(1,101)	0	(1,101)	0	2,090,449	0	(1,993)	(1,993)	185,413	10/01/2022
22540A-7C-6	CSFB_01-HE17 AIO		12/25/2018	INTEREST ONLY PAYMENT		0	0	9,979	0	0	0	0	0	0	0	0	0	0	2,854	01/25/2032
22540V-G6-3	CSFB_02-9 1A1		12/01/2018	MBS PAYDOWN		6,003	6,003	6,094	6,003	0	(1)	0	(1)	0	6,003	0	0	0	209	03/25/2032
22540W-EE-6	FNT_01-4 4A2		12/25/2018	INTEREST ONLY PAYMENT		0	0	38	(7)	0	7	0	7	0	0	0	0	0	24	09/25/2031
22541Q-YG-1	CSFB_03-25		12/01/2018	MBS PAYDOWN		23,187	23,187	24,419	23,282	0	(94)	0	(94)	0	23,187	0	0	0	591	10/25/2033
225458-2D-9	CSFB_05-8 5A1		12/25/2018	MBS PAYDOWN		76,975	77,463	78,080	77,572	0	(597)	0	(597)	0	76,975	0	0	0	5,685	09/25/2035
225458-5U-8	CSFB_05-9 4A1		12/25/2018	MBS PAYDOWN		48,683	52,675	54,091	48,248	0	434	0	434	0	48,683	0	0	0	3,791	10/25/2035
225458-PN-2	CSFB_05-4 2A1		12/25/2018	MBS PAYDOWN		108,437	109,968	91,588	107,170	0	1,267	0	1,267	0	108,437	0	0	0	1,432	06/25/2035
225458-TX-6	CSFB_05-5 3A1		12/25/2018	MBS PAYDOWN		37,364	37,364	38,426	36,789	0	575	0	575	0	37,364	0	0	0	2,126	07/25/2035
225458-X4-5	CSFB_05-8 2A1		12/01/2018	MBS PAYDOWN		66,784	66,784	57,832	30,219	0	(391)	0	(391)	0	66,784	0	0	0	1,134	09/25/2035
225470-RU-9	CSFB_05-12 3A1		09/01/2018	MBS PAYDOWN		13,312	42,499	19,472	16,828	0	(3,515)	0	(3,515)	0	13,312	0	0	0	2,132	01/25/2036
225470-SE-4	CSFB_05-12 DX2		12/01/2018	INTEREST ONLY PAYMENT		0	0	29,249	1,370	0	(1,370)	0	(1,370)	0	0	0	0	0	5,774	01/25/2036
225470-ZN-6	CSMC_06-2 DX		12/01/2018	INTEREST ONLY PAYMENT		0	0	39,697	2,517	0	(2,517)	0	(2,517)	0	0	0	0	0	7,857	03/25/2036
22942J-AU-7	CSMC_06-6 DX		12/01/2018	INTEREST ONLY PAYMENT		0	0	42,159	1,364	0	(1,364)	0	(1,364)	0	0	0	0	0	7,696	07/25/2036
231021-AR-7	CUMMINS INC		11/14/2018	VARIOUS		10,807,625	10,765,000	10,963,802	10,886,216	0	(17,659)	0	(17,659)	0	10,868,557	0	(60,932)	(60,932)	440,517	10/01/2023
233046-AF-8	DNKN_17-1A		11/20/2018	MBS PAYDOWN		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	1,834	11/20/2047
23305J-AG-7	DBUBS_17-BRBK		06/08/2018	DEUTSCHE BANK SECURITIES, INC.		488,672	500,000	506,518	506,387	0	(350)	0	(350)	0	506,037	0	(17,365)	(17,365)	9,462	10/10/2034
23311R-AC-0	DCP MIDSTREAM LLC		08/09/2018	CORPORATE ACTION		3,120,240	3,000,000	3,818,820	3,155,683	0	(74,168)	0	(74,168)	0	3,201,755	0	(81,514)	(81,514)	383,490	03/15/2019
23314#-AE-9	DIVIDEND CAPITAL TRUST		09/21/2018	CORPORATE ACTION		22,345,234	21,600,000	21,600,000	21,600,000	0	0	0	0	0	22,345,234	0	0	0	1,800,826	04/27/2020
23317H-AD-4	DDR CORP		06/21/2018	VARIOUS		95,019	100,000	99,260	99,450	0	30	0	30	0	99,480	0	(4,461)	(4,461)	3,094	02/01/2025
23317H-AE-2	DDR CORP		06/21/2018	MARKETAXESS - DO NOT USE		97,403	100,000	99,094	99,251	0	38	0	38	0	99,289	0	(1,886)	(1,886)	3,825	02/01/2026
23331A-BH-1	DR HORTON INC		08/09/2018	BANK OF AMERICA - DO NOT USE		21,475	20,000	20,113	20,070	0	(7)	0	(7)	0	20,063	0	1,412	1,412	1,144	08/15/2023
233383-AA-6	DY8 LEASING LLC		01/25/2018	CREDIT AGRICOLE SECURITIES		1,658,467	1,666,667	1,666,667	1,666,667	0	0	0	0	0	1,666,667	0	(8,200)	(8,200)	7,481	11/26/2025
23342K-AC-8	DRB_17-A		01/17/2018	DEUTSCHE BANK SECURITIES, INC.		1,985,234	2,000,000	1,999,264	1,998,909	0	4	0	4	0	1,998,913	0	(13,679)	(13,679)	3,800	05/27/2042
233851-BJ-2	DAIMLER FINANCE NORTH AMERICA LLC		12/17/2018	BARCLAYS CAPITAL INC		1,917,080	2,000,000	1,980,780	1,986,641	0	1,783	0	1,783	0	1,988,424	0	(71,344)	(71,344)	89,917	08/01/2024
237194-AH-8	DARDEN RESTAURANTS INC		02/22/2018	CORPORATE ACTION		4,679,465	3,500,000	3,471,230	3,475,562	0	84	0	84	0	3,475,646	0	1,203,819	1,203,819	83,961	10/15/2037
24422E-SL-4	JOHN DEERE CAPITAL CORP		02/06/2018	WACHOVIA CAPITAL MARKETS LLC		10,046,200	10,000,000	10,017,100	10,008,452	0	(261)	0	(261)	0	10,008,191	0	38,009	38,009	119,778	03/04/2021
24422E-TH-2	JOHN DEERE CAPITAL CORP		04/25/2018	BANK OF AMERICA SECURITIES LLC		276,780	300,000	299,949	299,956	0	2	0	2	0	299,958	0	(23,178)	(23,178)	3,025	06/10/2026
24617#-AA-9	DELAWARE NORTH COMPANIES BOSTON		11/14/2018	SINKING FUND REDEMPTION		35,577	35,577	35,577	35,577	0	0	0	0	0	35,577	0	0	0	1,022	11/14/2034
247109-BS-9	DELMARVA POWER & LIGHT CO		12/17/2018	KEYBANC CAPITAL MARKETS INC.		999,890	1,000,000	999,580	999,736	0	40	0	40	0	999,776	0	114	114	38,306	11/15/2023
24713#-AG-9	DELOITTE & TOUCHE USA LLP PRVT		04/17/2018	SINKING FUND REDEMPTION		2,727,429	2,727,429	3,176,855	2,746,333	0	(18,904)	0	(18,904)	0	2,727,429	0	0	0	106,642	04/17/2022
247361-ZJ-0	DELTA AIR LINES INC		04/17/2018	ROBERT W. BAIRD & CO., INC.		4,986,150	5,000,000	4,999,300	4,999,407	0	39	0	39	0	4,999,447	0	(13,297)	(13,297)	107,743	03/15/2022

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
25151K-AC-3	DBALT_07-3		12/25/2018	MBS PAYDOWN		1,897,100	2,164,536	1,611,358	1,856,081	0	41,019	0	41,019	0	1,897,100	0	0	0	31,436	10/25/2047
251563-FY-3	DMSI_04-5 A3		02/01/2018	MBS PAYDOWN		19,151	19,151	19,147	19,132	0	19	0	19	0	19,151	0	0	0	94	07/25/2034
25272K-AA-1	DIAMOND 1 FINANCE CORPORATION/DIAM		10/11/2018	MORGAN STANLEY - DO NOT USE		1,002,020	1,000,000	999,750	999,879	0	67	0	67	0	999,946	0	2,074	2,074	30,353	06/01/2019
25389J-AK-2	DIGITAL REALTY TRUST LP		12/20/2018	WACHOVIA CAPITAL MARKETS LLC		6,802,641	6,900,000	6,809,196	6,852,734	0	9,083	0	9,083	0	6,861,816	0	(59,175)	(59,175)	307,793	10/01/2022
25470D-AZ-2	DISCOVERY COMMUNICATIONS LLC		10/18/2018	CREDIT SUISSE SECURITIES (USA) LLC		4,412,070	4,500,000	4,486,050	4,490,806	0	1,564	0	1,564	0	4,492,370	0	(80,300)	(80,300)	138,813	06/15/2022
25470D-BD-0	DISCOVERY COMMUNICATIONS LLC		06/12/2018	US BANCORP		5,099,063	5,250,000	5,240,025	5,242,287	0	406	0	406	0	5,242,694	0	(143,631)	(143,631)	108,361	06/15/2025
25746U-BE-8	DOMINION RESOURCES INC		06/15/2018	MATURITY		1,050,000	1,050,000	1,049,013	1,049,940	0	60	0	60	0	1,050,000	0	0	0	33,600	06/15/2018
25755T-AG-5	DPABS_17-1A		10/25/2018	MBS PAYDOWN		10,500	10,500	10,281	0	0	55	0	55	0	10,500	0	0	0	162	07/25/2047
25755T-AH-3	DPABS_17-1A		10/25/2018	MBS PAYDOWN		9,000	9,000	9,000	9,000	0	0	0	0	0	9,000	0	0	0	232	07/25/2047
25755T-AJ-9	DPABS_18-1A		10/25/2018	MBS PAYDOWN		9,000	9,000	9,000	0	0	0	0	0	0	9,000	0	0	0	140	07/25/2048
257867-BA-8	RR DONNELLEY & SONS CO		01/09/2018	VARIOUS		4,683,363	4,845,000	4,652,508	4,888,712	0	0	0	0	0	4,888,712	0	30,854	30,854	48,281	11/15/2023
257867-BB-6	RR DONNELLEY & SONS CO		01/05/2018	GOLDMAN SACHS & CO		643,900	685,000	638,160	638,160	0	0	0	0	0	638,160	0	5,740	5,740	11,188	04/01/2024
260543-BX-0	DOW CHEMICAL CO		12/31/2018	CORPORATE ACTION		3,061,799	3,000,000	3,619,710	3,112,432	0	(50,633)	0	(50,633)	0	3,061,799	0	0	0	288,563	05/15/2019
260543-CF-8	DOW CHEMICAL CO		08/09/2018	VARIOUS		12,209,180	12,000,000	11,952,360	11,979,205	0	2,768	0	2,768	0	11,981,974	0	227,206	227,206	336,646	11/15/2021
263534-BT-5	E I DU PONT DE NEMOURS AND CO		07/15/2018	MATURITY		2,000,000	2,000,000	1,999,160	1,999,885	0	115	0	115	0	2,000,000	0	0	0	120,000	07/15/2018
263534-BZ-1	E I DU PONT DE NEMOURS AND CO		06/26/2018	SUNTRUST CAPITAL MARKETS - DO NOT USE		5,133,700	5,000,000	4,979,250	4,995,187	0	1,120	0	1,120	0	4,996,307	0	137,393	137,393	220,330	01/15/2020
264411-AD-1	DUKE REALTY CORP		12/20/2018	WACHOVIA CAPITAL MARKETS LLC		5,028,100	5,000,000	4,987,350	4,994,321	0	1,711	0	1,711	0	4,996,032	0	32,068	32,068	263,177	02/15/2021
26441Y-AY-3	DUKE REALTY LP		11/29/2018	VARIOUS		3,924,360	4,000,000	3,951,800	3,964,891	0	4,155	0	4,155	0	3,969,046	0	(44,686)	(44,686)	150,833	12/01/2024
268207-AA-5	DY7 LEASING LLC		01/25/2018	CREDIT AGRICOLE SECURITIES		1,725,551	1,733,333	1,733,333	1,733,333	0	0	0	0	0	1,733,333	0	(7,783)	(7,783)	6,082	12/10/2025
26860#-AA-8	EIF PIO PICO LLC		12/31/2018	VARIOUS		74,122	74,122	74,122	74,122	0	0	0	0	0	74,122	0	0	0	5,407	12/31/2041
26875P-AM-3	EOG RESOURCES INC		02/27/2018	SOCIETE GENERALE		1,544,896	1,600,000	1,599,984	1,600,000	0	0	0	0	0	1,600,000	0	(55,104)	(55,104)	21,000	04/01/2025
26884T-AL-6	ERAC USA FINANCE LLC		07/13/2018	US BANCORP INVTS, INC. - DO NOT USE		994,570	1,000,000	1,006,600	1,004,627	0	(336)	0	(336)	0	1,004,291	0	(9,721)	(9,721)	25,881	11/15/2024
26884T-AT-9	ERAC USA FINANCE LLC		12/12/2018	GOLDMAN SACHS & CO		9,838,035	10,500,000	10,101,735	10,142,221	0	53,731	0	53,731	0	10,195,952	0	(357,917)	(357,917)	316,988	11/01/2023
277432-AN-0	EASTMAN CHEMICAL CO		07/11/2018	GOLDMAN SACHS & CO. - DO NOT USE		1,001,510	1,000,000	970,900	983,524	0	1,751	0	1,751	0	985,275	0	16,235	16,235	32,800	08/15/2022
278058-DH-2	EATON CORP		10/31/2018	MARKETAXESS - DO NOT USE		5,075,550	5,000,000	5,816,400	5,129,476	0	(88,041)	0	(88,041)	0	5,041,435	0	34,115	34,115	388,042	03/20/2019
278865-AM-2	ECOLAB INC		12/15/2017	CORPORATE ACTION		2,776,291	2,160,000	2,389,800	2,381,293	0	224	0	224	0	2,381,517	0	394,774	394,774	2,310	12/08/2041
27889*-AB-5	ECOM ATLANTIC INC		10/12/2018	MATURITY		3,300,000	3,300,000	3,300,000	3,300,000	0	0	0	0	0	3,300,000	0	0	0	201,300	10/12/2018
281020-AJ-6	EDISON INTERNATIONAL		05/11/2018	WACHOVIA CAPITAL MARKETS LLC		1,920,040	2,000,000	1,999,120	1,999,336	0	44	0	44	0	1,999,380	0	(79,340)	(79,340)	39,333	03/15/2023
28258#-AA-4	8POINT3 SOLAR INVESTCO 1 LLC		08/31/2018	VARIOUS		157,837	157,837	157,837	0	0	0	0	0	0	157,837	0	0	0	1,457	11/30/2035
28501*-AN-5	ELECTRIC TRANSMISSION TEXAS LLC		05/28/2018	PRIVATE DIRECT		10,076,568	10,100,000	10,100,000	10,100,000	0	0	0	0	0	10,100,000	0	(23,432)	(23,432)	255,025	07/25/2019
28501*-AS-4	ELECTRIC TRANSMISSION TEXAS LLC		05/28/2018	PRIVATE DIRECT		794,488	800,000	800,000	800,000	0	0	0	0	0	800,000	0	(5,512)	(5,512)	9,167	06/13/2019
29103D-AJ-5	EMERA US FINANCE LP		01/31/2018	CITIGROUP GLOBAL MARKETS		2,945,254	3,000,000	2,991,750	2,992,837	0	58	0	58	0	2,992,895	0	(47,641)	(47,641)	13,162	06/15/2026
29103D-AM-8	EMERA US FINANCE LP		02/01/2018	CITIGROUP GLOBAL MARKETS		1,054,210	1,000,000	992,880	993,050	0	10	0	10	0	993,060	0	61,150	61,150	6,003	06/15/2046
29252B-AA-7	ENBRIDGE PIPELINES SOUTHERN LIGHTS		12/30/2018	VARIOUS		121,350	121,350	121,350	121,350	0	0	0	0	0	121,350	0	0	0	6,144	06/30/2040
29271L-AD-6	ENDO PHARMACEUTICALS HOLDINGS INC		12/28/2018	VARIOUS		1,765,465	2,041,000	2,087,869	2,056,461	0	(9,793)	0	(9,793)	0	2,046,668	0	(281,203)	(281,203)	214,971	01/15/2022
29365K-AB-9	ETI_09-A		08/01/2018	MBS PAYDOWN		4,250	4,250	4,640	4,268	0	(18)	0	(18)	0	4,250	0	0	0	92	08/01/2019
29429E-AF-8	CGCMT_16-P4		12/01/2018	INTEREST ONLY PAYMENT		0	0	3,717	0	0	(41)	0	(41)	0	0	0	0	0	91	07/10/2049
294751-DV-1	EQABS_04-1 M1		12/01/2018	MBS PAYDOWN		50,244	50,244	49,987	31,615	0	(12)	0	(12)	0	50,244	0	0	0	810	04/25/2034
294751-EZ-1	EQABS_04-3 M1		12/01/2018	MBS PAYDOWN		88,147	88,147	88,147	88,147	0	0	0	0	0	88,147	0	0	0	2,019	07/25/2034
30219G-AE-8	EXPRESS SCRIPTS HOLDING CO		08/01/2018	JEFFERIES & COMPANY, INC. - DO NOT USE		5,153,650	5,000,000	4,957,350	4,980,984	0	2,671	0	2,671	0	4,983,655	0	169,995	169,995	170,208	11/15/2021
30231G-AF-9	EXXON MOBIL CORP		03/16/2018	SOCIETE GENERALE		3,275,866	3,400,000	3,382,014	3,386,572	0	367	0	367	0	3,386,939	0	(111,073)	(111,073)	49,379	03/06/2025
30231G-AT-9	EXXON MOBIL CORP		04/20/2018	GOLDMAN SACHS & CO		975,420	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(24,580)	(24,580)	19,695	03/01/2026
30247D-AE-1	FFML_06-FF13		12/25/2018	MBS PAYDOWN		147,227	147,227	111,015	145,532	0	1,695	0	1,695	0	147,227	0	0	0	1,811	10/25/2036
30251T-AA-7	FNBC_1993-A		01/05/2018	MATURITY		139,850	139,850	148,873	139,869	0	(19)	0	(19)	0	139,850	0	0	0	5,650	01/05/2018

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
30261N-AG-5	FREMF_13-K25		06/08/2018	CITIGROUP GLOBAL MARKETS INC		511,977	520,000	525,342	524,877	0	(485)	0	(485)	0	524,392	0	(12,416)	(12,416)	10,093	11/25/2045
30291K-AQ-3	FREMF_13-K30		06/08/2018	MORGAN STANLEY & CO. INC.		490,605	500,000	501,777	501,736	0	(153)	0	(153)	0	501,584	0	(10,978)	(10,978)	9,529	06/25/2045
30711X-AB-0	CAS_13-C01		12/25/2018	VARIOUS		2,382,829	2,035,017	2,305,173	2,294,048	0	(1,504)	0	(1,504)	0	2,292,543	0	90,286	90,286	10,496	10/25/2023
30711X-AD-6	CAS_14-C01		01/11/2018	BARCLAYS CAPITAL INC		806,832	700,000	777,328	774,973	0	(328)	0	(328)	0	774,646	0	32,186	32,186	2,430	01/25/2024
30711X-AF-1	CAS_14-C02		07/02/2018	BARCLAYS CAPITAL INC		1,596,563	1,500,000	1,592,245	0	0	(466)	0	(466)	0	1,591,779	0	4,783	4,783	7,844	05/25/2024
30711X-AH-7	CAS_14-C02		12/25/2018	MBS PAYDOWN		2,181,502	2,181,502	2,049,036	2,155,509	0	25,993	0	25,993	0	2,181,502	0	0	0	52,511	05/25/2024
30711X-AK-0	CAS_14-C03		12/25/2018	VARIOUS		8,014,832	7,681,497	7,300,056	5,311,729	0	84,637	0	84,637	0	7,632,230	0	382,602	382,602	160,227	07/25/2024
30711X-AM-6	CAS_14-C03		12/25/2018	VARIOUS		5,623,496	5,279,072	5,493,537	5,402,285	0	1,773	0	1,773	0	5,505,285	0	118,212	118,212	19,251	07/25/2024
30711X-AT-1	CAS_2015_C01		12/25/2018	MBS PAYDOWN		4,441,430	4,441,430	4,545,246	4,418,900	0	17,145	0	17,145	0	4,441,430	0	0	0	140,185	02/25/2025
30711X-AX-2	CAS_2015-C02		12/25/2018	MBS PAYDOWN		557,635	557,635	551,446	474,098	0	5,368	0	5,368	0	557,635	0	0	0	14,910	05/25/2025
30711X-BB-9	CAS_15-C03		12/25/2018	MBS PAYDOWN		846,700	846,700	941,184	813,344	0	(4,853)	0	(4,853)	0	846,700	0	0	0	28,907	07/25/2025
30711X-BD-5	CAS_15-C03		12/25/2018	MBS PAYDOWN		2,044,440	2,044,440	2,221,782	2,055,466	0	(11,026)	0	(11,026)	0	2,044,440	0	0	0	72,084	07/25/2025
30711X-BF-0	CAS_15-C04		12/25/2018	MBS PAYDOWN		899,321	899,321	1,027,701	482,391	0	(3,871)	0	(3,871)	0	899,321	0	0	0	27,081	04/25/2028
30711X-DS-0	CAS_16-C06		05/29/2018	VARIOUS		3,873,863	3,400,000	3,736,023	3,730,198	0	1,433	0	1,433	0	3,731,631	0	142,232	142,232	86,634	04/25/2029
30711X-EP-5	CAS_17-C01		05/29/2018	BANK OF AMERICA SECURITIES LLC		1,538,613	1,408,000	1,536,755	0	0	0	0	0	0	1,536,755	0	1,858	1,858	7,253	07/25/2029
30711X-NT-7	CAS_17-C05		07/13/2018	J.P. MORGAN SECURITIES, INC.		4,953,960	4,828,164	4,933,780	4,935,006	0	7,793	0	7,793	0	4,942,798	0	11,162	11,162	108,408	01/25/2030
30711X-NX-8	CAS_17-C05		05/29/2018	BANK OF AMERICA SECURITIES LLC		8,006,379	7,869,000	7,992,568	0	0	11,196	0	11,196	0	8,003,764	0	2,615	2,615	80,587	01/25/2030
31331F-BC-4	FEDERAL EXPRESS CORPORATION PASS T		01/15/2018	SINKING FUND REDEMPTION		57,928	57,928	59,772	57,928	0	0	0	0	0	57,928	0	0	0	2,390	01/15/2019
3137G0-AD-1	STACR_13-DN2		12/25/2018	MBS PAYDOWN		199,718	199,718	205,842	199,152	0	565	0	565	0	199,718	0	0	0	7,607	11/25/2023
3137G0-BK-4	STACR_14-DN3		12/25/2018	MBS PAYDOWN		806,173	806,173	732,988	794,041	0	12,132	0	12,132	0	806,173	0	0	0	25,071	08/25/2024
3137G0-CU-1	STACR_14-DN4		12/25/2018	MBS PAYDOWN		146,239	146,239	138,990	144,500	0	1,739	0	1,739	0	146,239	0	0	0	4,757	10/25/2024
3137G0-DF-3	STACR_14-HQ3		12/25/2018	MBS PAYDOWN		17,979	17,979	18,473	17,948	0	31	0	31	0	17,979	0	0	0	683	10/25/2024
31410H-AQ-4	MACYS RETAIL HOLDINGS INC		12/13/2018	CORPORATE ACTION		2,660,796	2,445,000	2,515,294	2,497,386	0	(3,093)	0	(3,093)	0	2,494,293	0	166,503	166,503	202,446	04/01/2029
316770-BC-2	FIFTH THIRD BANCORP		04/16/2018	RBC CAPITAL MARKETS		4,449,330	4,500,000	4,474,305	4,485,736	0	1,072	0	1,072	0	4,486,808	0	(37,478)	(37,478)	70,797	10/01/2021
32051S-AA-7	FHAMS_06-RE2 A1		09/25/2018	MBS PAYDOWN		279,874	283,650	283,295	222,651	0	57,223	0	57,223	0	279,874	0	0	0	4,566	04/25/2035
324477-J#-6	MADISON GAS & ELECTRIC CO. PRVT		07/24/2018	VARIOUS		314,268	314,268	314,268	314,268	0	0	0	0	0	314,268	0	0	0	20,211	07/24/2018
337738-AM-0	FISERV INC		05/28/2018	BANK OF AMERICA SECURITIES LLC		3,689,131	3,699,000	3,681,948	3,690,175	0	572	0	572	0	3,690,746	0	(1,615)	(1,615)	85,231	10/01/2022
33830J-AA-3	GUYS_17-1		07/25/2018	MBS PAYDOWN		5,250	5,250	5,250	5,250	0	0	0	0	0	5,250	0	0	0	151	07/25/2047
33851H-AC-7	FSMT_18-2		12/01/2018	MBS PAYDOWN		96,012	96,012	97,122	0	0	(99)	0	(99)	0	96,012	0	0	0	1,451	04/25/2048
341081-FM-4	FLORIDA POWER AND LIGHT CO		11/06/2018	MORGAN STANLEY & CO. INC.		481,210	500,000	499,185	499,340	0	64	0	64	0	499,403	0	(18,193)	(18,193)	14,627	12/01/2025
344868-AA-2	NFL TRUST V PRVT		08/16/2018	CORPORATE ACTION		19,116,224	18,260,479	18,345,959	16,212,575	0	(5,612)	0	(5,612)	0	19,196,091	0	(79,867)	(79,867)	1,710,564	10/05/2020
34487*-AA-9	NFL TRUST IV PRVT		10/05/2018	MATURITY		1,043,478	1,043,478	1,043,478	1,043,478	0	0	0	0	0	1,043,478	0	0	0	64,642	10/05/2018
345838-AA-4	FOREST LABORATORIES INC		06/21/2018	GOLDMAN SACHS & CO. - DO NOT USE		29,012	28,000	28,000	28,000	0	0	0	0	0	28,000	0	1,012	1,012	739	12/15/2021
354613-AK-7	FRANKLIN RESOURCES INC		04/25/2018	VARIOUS		3,157,045	3,300,000	3,294,291	3,295,704	0	138	0	138	0	3,295,842	0	(138,797)	(138,797)	48,062	03/30/2025
35671D-CA-1	FREEPORT-MCMORAN OIL & GAS LLC		04/04/2018	CORPORATE ACTION		674,005	652,000	694,380	669,749	0	(1,330)	0	(1,330)	0	690,424	0	(16,419)	(16,419)	51,712	02/01/2022
35802X-AA-1	FRESENIUS MEDICAL CARE US FINANCE		09/15/2018	MATURITY		738,000	738,000	727,838	736,753	0	1,247	0	1,247	0	738,000	0	0	0	47,970	09/15/2018
35906A-AH-1	FRONTIER COMMUNICATIONS CORP		03/20/2018	CORPORATE ACTION		735,420	721,000	732,666	725,019	0	(352)	0	(352)	0	724,667	0	10,753	10,753	26,387	04/15/2020
35906A-AM-0	FRONTIER COMMUNICATIONS CORP		01/23/2018	GOLDMAN SACHS & CO		540,563	775,000	775,000	775,000	0	0	0	0	0	775,000	0	(234,438)	(234,438)	29,143	01/15/2023
361452-AA-3	GATX FINANCIAL CORPORATION		07/13/2018	VARIOUS		737,365	737,365	737,365	737,365	0	0	0	0	0	737,365	0	0	0	92,806	01/13/2020
361841-AB-5	GLP CAPITAL LP / GLP FINANCING II		08/16/2018	CORPORATE ACTION		235,000	235,000	235,000	235,000	0	(49)	0	(49)	0	235,000	0	0	0	8,188	11/01/2018
36221*-AA-5	GPT OPERATING PARTNERSHIP LP		10/22/2018	CORPORATE ACTION		1,611,727	1,500,000	1,500,000	1,500,000	0	(855,599)	0	(855,599)	0	1,731,880	0	(120,153)	(120,153)	1,150,639	12/17/2024
36221*-AC-1	GPT OPERATING PARTNERSHIP LP		10/22/2018	CORPORATE ACTION		2,076,223	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,076,223	0	0	0	148,880	12/15/2025
36221*-AD-9	GPT OPERATING PARTNERSHIP LP		10/22/2018	CORPORATE ACTION		1,568,186	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,568,186	0	0	0	123,446	12/15/2026
362244-AA-3	GSAA_06-19		12/25/2018	MBS PAYDOWN		1,666,558	1,666,558	820,842	1,656,597	0	9,961	0	9,961	0	1,666,558	0	0	0	17,201	12/25/2036
36228F-J6-4	GSR_04-3F 1IIA7		12/01/2018	MBS PAYDOWN		874,227	874,227	904,825	875,632	0	(1,406)	0	(1,406)	0	874,227	0	0	0	31,099	02/25/2034
36228F-XX-9	GSR_03-10 1A1		12/01/2018	MBS PAYDOWN		200,475	200,475	198,613	199,477	0	998	0	998	0	200,475	0	0	0	3,594	10/25/2033
36228F-YZ-3	GSR_03-13 1A2		12/01/2018	MBS PAYDOWN		36,713	36,713	35,858	36,468	0	245	0	245	0	36,713	0	0	0	629	10/25/2033
3622EB-AB-4	GSMS_07-4		12/25/2018	MBS PAYDOWN		437,255	437,255	222,410	434,209	0	3,046	0	3,046	0	437,255	0	0	0	4,450	03/25/2037
362341-7S-2	GSR_06-1F 4A1		12/01/2018	MBS PAYDOWN		2,180,688	2,511,075	2,339,257	2,193,892	0	(13,204)	0	(13,204)	0	2,180,688	0	0	0	70,732	02/25/2036

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
362341-FQ-7	GSR_05-AR4 5A1		12/01/2018	MBS PAYDOWN		790,779	795,816	727,948	779,437	0	11,342	0	11,342	0	790,779	0	0	0	16,963	07/25/2035
362341-S5-9	GSR_05-9F 2A4		06/29/2018	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	24	01/25/2036
362341-XE-4	GSR_05-AR7 5A1		12/01/2018	MBS PAYDOWN		437,406	411,708	379,890	432,619	0	4,787	0	4,787	0	437,406	0	0	0	8,193	11/25/2035
362341-Z3-6	GSAA_06-1		12/25/2018	VARIOUS		2,633,226	2,633,226	1,540,437	2,625,617	0	7,609	0	7,609	0	2,633,226	0	0	0	29,677	01/25/2036
362351-AB-4	GSAA_06-20 1A2		12/25/2018	MBS PAYDOWN		55,641	55,641	31,657	55,362	0	279	0	279	0	55,641	0	0	0	617	12/25/2046
36242D-7K-3	GSR_05-5F 8A1		12/25/2018	MBS PAYDOWN		16,708	16,708	16,430	16,662	0	46	0	46	0	16,708	0	0	0	155	06/25/2035
36242D-T5-2	GSMPS_05-RP2 1AF 144A		12/25/2018	MBS PAYDOWN		358,729	358,729	358,449	358,449	0	280	0	280	0	358,729	0	0	0	4,016	03/25/2035
36251P-AF-1	GSMS_16-GS3		12/01/2018	INTEREST ONLY PAYMENT		0	0	2,877	0	0	(30)	0	(30)	0	0	0	0	0	67	10/10/2049
36252H-AC-5	GSMS_17-GS5		05/24/2018	GOLDMAN SACHS & CO		1,955,547	2,000,000	2,019,917	2,018,374	0	(850)	0	(850)	0	2,017,524	0	(61,977)	(61,977)	33,711	03/10/2050
36298N-AZ-7	GSR_06-7F 4A2		12/01/2018	MBS PAYDOWN		814,117	1,067,451	893,278	825,210	0	(11,093)	0	(11,093)	0	814,117	0	0	0	36,991	08/25/2036
36417J-BU-2	GFMT_18-1		12/01/2018	MBS PAYDOWN		11,081	11,081	11,034	0	0	(1)	0	(1)	0	11,081	0	0	0	213	11/25/2057
369604-BF-9	GENERAL ELECTRIC CO		10/31/2018	BAML		5,539,527	6,900,000	6,861,153	6,864,980	0	691	0	691	0	6,865,672	0	(1,326,145)	(1,326,145)	302,809	10/09/2042
36962G-4B-7	GENERAL ELECTRIC CO		10/31/2018	VARIOUS		2,663,701	2,291,000	3,069,528	3,001,878	0	(16,983)	0	(16,983)	0	2,984,895	0	(321,193)	(321,193)	204,169	01/10/2039
37045V-AD-2	GENERAL MOTORS CO		10/02/2018	VARIOUS		1,503,799	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	3,799	3,799	34,899	10/02/2018
37045V-AL-4	GENERAL MOTORS CO		11/26/2018	MORGAN STANLEY		1,963,660	2,000,000	2,251,860	2,246,168	0	(3,349)	0	(3,349)	0	2,242,819	0	(279,159)	(279,159)	156,375	04/01/2046
37045X-BF-2	GENERAL MOTORS FINANCIAL CO INC		04/05/2018	SOCIETE GENERALE		5,093,700	5,000,000	4,996,450	4,997,667	0	189	0	189	0	4,997,856	0	95,844	95,844	127,167	03/01/2021
37331N-AG-6	GEORGIA-PACIFIC LLC		02/09/2018	WACHOVIA CAPITAL MARKETS LLC		8,087,280	8,000,000	7,999,920	7,999,983	0	0	0	0	0	7,999,984	0	87,296	87,296	61,854	11/15/2021
373334-JN-2	GEORGIA POWER COMPANY		05/28/2018	SUNTRUST		6,231,340	5,000,000	5,550,600	5,476,140	0	(4,220)	0	(4,220)	0	5,471,920	0	759,420	759,420	245,438	02/01/2039
373334-JP-7	GEORGIA POWER COMPANY		10/17/2018	WACHOVIA CAPITAL MARKETS LLC		6,063,960	6,000,000	5,981,440	5,995,774	0	1,723	0	1,723	0	5,997,498	0	66,462	66,462	225,250	12/01/2019
377372-AE-7	GLAXOSMITHKLINE CAPITAL INC		05/28/2018	VARIOUS		19,564,305	15,000,000	17,470,850	17,125,815	0	(19,753)	0	(19,753)	0	17,106,062	0	2,458,243	2,458,243	512,656	05/15/2038
38141G-RD-8	GOLDMAN SACHS GROUP INC/THE		12/12/2018	GOLDMAN SACHS & CO		3,933,480	4,000,000	3,987,360	3,993,035	0	1,217	0	1,217	0	3,994,252	0	(60,772)	(60,772)	202,194	01/22/2023
38143U-8F-1	GOLDMAN SACHS GROUP INC		04/19/2018	RAYMOND, JAMES & ASSOCIATES, INC.		2,224,350	2,250,000	2,246,265	2,247,585	0	229	0	229	0	2,247,814	0	(23,464)	(23,464)	42,766	02/25/2021
387328-A#-4	GRANITE CONSTR INC PRVT		12/12/2018	SINKING FUND REDEMPTION		980,000	980,000	993,570	440,000	0	(334)	0	(334)	0	980,000	0	0	0	60,538	12/12/2019
38869P-AK-0	GRAPHIC PACKAGING INTERNATIONAL IN		06/29/2018	VARIOUS		1,138,538	1,125,000	1,156,406	1,139,789	0	(1,547)	0	(1,547)	0	1,138,242	0	295	295	33,388	04/15/2021
39121J-C@-7	GREAT RIVER ENERGY		10/15/2018	SINKING FUND REDEMPTION		470,000	470,000	470,000	470,000	0	0	0	0	0	470,000	0	0	0	18,982	10/15/2045
39278*-AA-1	GREEN COUNTRY ENERGY LLC PRVT		11/10/2018	SINKING FUND REDEMPTION		344,828	344,828	344,828	344,828	0	0	0	0	0	344,828	0	0	0	15,751	02/10/2024
393505-BK-7	GT_93-3 A7		05/15/2018	MBS PAYDOWN		14,824	14,824	14,119	14,825	0	(1)	0	(1)	0	14,824	0	0	0	230	10/15/2018
39539G-AB-8	GPMF_06-OH1 A2		12/25/2018	MBS PAYDOWN		7,312	8,509	7,040	6,519	0	571	0	571	0	7,312	0	0	0	75	01/25/2037
40414L-AD-1	HCP INC		07/16/2018	CORPORATE ACTION		15,884,700	15,000,000	14,972,750	14,989,967	0	17,662	0	17,662	0	15,876,160	0	8,541	8,541	1,641,187	02/01/2021
4042Q1-AE-7	HSBC BANK USA NA		05/08/2018	HSBC SECURITIES (USA) INC.		9,307,800	9,000,000	9,897,300	9,429,539	0	(56,228)	0	(56,228)	0	9,373,310	0	(65,510)	(65,510)	312,000	08/24/2020
40461#-AA-2	HA FEDERAL FUNDING III TRUST		10/10/2018	VARIOUS		260,957	260,957	260,957	260,957	0	0	0	0	0	260,957	0	0	0	9,134	10/10/2038
40462#-AA-1	HA FEDERAL FUNDING II TRUST		08/01/2018	SINKING FUND REDEMPTION		172,301	172,301	172,301	59,931	0	0	0	0	0	172,301	0	0	0	5,910	08/01/2035
41162N-AC-1	HVMLT_06-14		12/19/2018	MBS PAYDOWN		1,228,443	1,228,443	959,948	1,204,421	0	24,022	0	24,022	0	1,228,443	0	0	0	13,102	01/25/2047
41164L-AB-5	HVMLT_07-2		12/25/2018	MBS PAYDOWN		865,793	865,793	619,576	846,226	0	19,567	0	19,567	0	865,793	0	0	0	8,134	05/25/2038
41165A-AB-8	HVMLT_07-5		12/19/2018	MBS PAYDOWN		230,636	230,636	206,419	227,405	0	3,232	0	3,232	0	230,636	0	0	0	2,327	09/19/2037
41283D-AB-9	HARLEY-DAVIDSON FUNDING CORP 144A		06/15/2018	MATURITY		2,800,000	2,800,000	2,794,540	2,799,679	0	321	0	321	0	2,800,000	0	0	0	95,200	06/15/2018
42217K-AX-4	HEALTH CARE REIT INC		07/17/2018	WELLS FARGO		2,429,060	2,000,000	2,320,822	2,308,611	0	(3,940)	0	(3,940)	0	2,304,671	0	124,389	124,389	109,778	03/15/2041
42217K-BC-9	HEALTH CARE REIT INC		07/02/2018	WELLS FARGO SECURITIES LLC - DO NOT USE		812,264	800,000	791,664	794,742	0	391	0	391	0	795,133	0	17,131	17,131	35,000	01/15/2024
427866-AT-5	HERSHEY CO		05/22/2018	HILLTOP SECURITIES		3,853,800	4,000,000	3,772,800	3,863,076	0	9,378	0	9,378	0	3,872,455	0	(18,655)	(18,655)	59,208	05/01/2023
428040-CN-7	HDTFS		06/08/2018	SUSQUEHANNA INVT GROUP - DO NOT USE		4,514	5,000	5,000	5,000	0	0	0	0	0	5,000	0	(487)	(487)	206	10/15/2022
437076-AS-1	HOME DEPOT INC		05/28/2018	GOLDMAN SACHS & CO		2,503,796	2,000,000	2,244,840	2,217,727	0	(2,340)	0	(2,340)	0	2,215,387	0	288,409	288,409	52,875	12/16/2036
44266R-AC-1	HOWARD HUGHES MEDICAL INSTITUTE		12/20/2018	CORPORATE ACTION		6,722,579	6,534,000	6,544,653	6,540,876	0	5,008	0	5,008	0	6,728,427	0	(5,848)	(5,848)	480,475	09/01/2023
44416*-AB-2	HUDSON TRANSMISSION PARTNERS LLC		11/30/2018	SINKING FUND REDEMPTION		471,703	471,703	471,703	471,703	0	0	0	0	0	471,703	0	0	0	13,369	05/31/2033
44416*-AE-6	HUDSON TRANSMISSION PARTNERS LLC		11/30/2018	VARIOUS		2,286	2,286	2,286	2,286	0	0	0	0	0	2,286	0	0	0	101	11/30/2032
44416*-AF-3	HUDSON TRANSMISSION PARTNERS LLC		11/30/2018	SINKING FUND REDEMPTION		2,286	2,286	2,286	2,286	0	0	0	0	0	2,286	0	0	0	89	11/30/2032
44416*-AG-1	HUDSON TRANSMISSION PARTNERS LLC		11/30/2018	VARIOUS		13,714	13,714	13,714	13,714	0	0	0	0	0	13,714	0	0	0	483	11/30/2032

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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
44569*-BE-0	HUNT OIL CO PRVT		03/27/2018	MATURITY		9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	235,350	03/27/2018
446150-AJ-3	HUNTINGTON BANCSHARES INC		03/21/2018	MORGAN STANLEY & CO. INC.		3,473,855	3,500,000	3,493,105	3,495,460	0	307	0	307	0	3,495,767	0	(21,912)	(21,912)	57,881	03/14/2021
44891A-AB-3	HYUNDAI CAPITAL AMERICA		05/28/2018	BANK OF AMERICA SECURITIES LLC		738,263	750,000	758,618	753,968	0	(584)	0	(584)	0	753,385	0	(15,122)	(15,122)	13,488	03/19/2020
450636-B*-5	ITR CONCESSION CO LLC		11/09/2018	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	3,760	10/18/2027
45661K-AU-4	INDX_06-AR11 5A1		12/01/2018	MBS PAYDOWN		51,867	70,310	70,551	50,412	0	1,455	0	1,455	0	51,867	0	0	0	1,267	06/25/2036
45687A-AA-0	INGERSOLL RAND GLOBAL HOLDING CO L		03/15/2018	CORPORATE ACTION		1,426,065	1,400,000	1,397,998	1,399,832	0	168	0	168	0	1,425,941	0	123	123	82,088	08/15/2018
458140-AJ-9	INTEL CORP		04/20/2018	US BANCORP		5,051,500	5,000,000	5,096,124	5,040,437	0	(3,206)	0	(3,206)	0	5,037,231	0	14,269	14,269	93,042	10/01/2021
458140-AK-6	INTEL CORP		05/28/2018	GOLDMAN SACHS & CO		35,947,633	32,500,000	32,258,850	32,285,782	0	1,624	0	1,624	0	32,287,406	0	3,660,227	3,660,227	1,027,000	10/01/2041
459200-HP-9	INTERNATIONAL BUSINESS MACHINES CO		11/06/2018	VARIOUS		14,927,250	15,000,000	14,832,900	14,898,104	0	12,525	0	12,525	0	14,910,629	0	16,621	16,621	589,219	08/01/2023
459200-HU-8	INTERNATIONAL BUSINESS MACHINES CO		11/26/2018	CITIGROUP GLOBAL MARKETS INC		2,963,010	3,000,000	2,993,760	2,995,922	0	551	0	551	0	2,996,472	0	(33,462)	(33,462)	140,771	02/12/2024
459200-JH-5	INTERNATIONAL BUSINESS MACHINES CO		05/29/2018	J.P. MORGAN SECURITIES, INC.		546,569	500,000	496,180	496,293	0	21	0	21	0	496,315	0	50,254	50,254	18,278	02/19/2046
461070-AL-8	INTERSTATE POWER AND LIGHT CO		11/26/2018	SCOTIA USA INC		1,931,800	2,000,000	1,985,100	1,989,207	0	1,280	0	1,280	0	1,990,486	0	(58,686)	(58,686)	64,458	12/01/2024
46590K-AD-6	JPMCC_15-JP1		05/28/2018	BANK OF AMERICA SECURITIES LLC		1,703,093	1,700,000	1,756,844	1,747,003	0	(1,897)	0	(1,897)	0	1,745,106	0	(42,013)	(42,013)	30,506	01/15/2049
466112-AH-2	JBS USA LLC		03/05/2018	CORPORATE ACTION		1,210,000	1,210,000	1,216,271	1,207,401	0	2,599	0	2,599	0	1,207,355	0	2,644	2,644	56,696	02/01/2020
46620V-AA-2	HENDR_17-2A		12/15/2018	VARIOUS		53,258	53,258	53,234	53,038	0	219	0	219	0	53,258	0	0	0	1,194	09/15/2072
466247-LP-6	JPMMT_05-A1 3A1		12/01/2018	MBS PAYDOWN		169,226	169,226	174,990	169,237	0	(11)	0	(11)	0	169,226	0	0	0	3,570	02/25/2035
46625H-GY-0	JPMORGAN CHASE & CO		01/15/2018	MATURITY		1,400,000	1,400,000	1,428,413	1,400,142	0	(142)	0	(142)	0	1,400,000	0	0	0	42,000	01/15/2018
46625H-JE-1	JPMORGAN CHASE & CO		04/17/2018	VARIOUS		7,452,555	7,500,000	7,455,450	7,477,104	0	1,336	0	1,336	0	7,478,439	0	(25,884)	(25,884)	138,847	09/23/2022
46627M-BY-2	JPALT_05-A2		11/01/2018	MBS PAYDOWN		977,914	1,269,992	980,613	959,890	0	18,024	0	18,024	0	977,914	0	0	0	25,259	01/25/2036
46629P-AK-4	JPMCC_06-LDP9 X		12/01/2018	INTEREST ONLY PAYMENT		0	0	19,822	5,559	(7,455)	(5,953)	0	(13,408)	0	0	0	0	0	12,192	05/15/2047
466313-AG-8	JABIL CIRCUIT INC		07/06/2018	MARKETAXESS - DO NOT USE		10,260	10,000	9,999	10,000	0	0	0	0	0	10,000	0	260	260	385	09/15/2022
46635A-BJ-1	JPMR_10-6 3A1 144A		04/01/2018	VARIOUS		1,933,706	1,933,706	1,856,358	1,887,830	0	45,876	0	45,876	0	1,933,706	0	0	0	22,460	03/26/2034
46636V-AP-1	JPMCC_11-C5		06/13/2018	J.P. MORGAN SECURITIES, INC.		623,180	600,000	646,500	643,726	0	(5,106)	0	(5,106)	0	638,619	0	(15,440)	(15,440)	17,662	08/15/2046
46648H-AZ-6	JPMMT_17-2		12/01/2018	MBS PAYDOWN		19,490	19,490	19,436	19,489	0	1	0	1	0	19,490	0	0	0	399	05/25/2047
46648K-AW-6	JPMDB_17-C7		12/01/2018	INTEREST ONLY PAYMENT		0	0	6,003	287	0	(287)	0	(287)	0	0	0	0	0	462	10/15/2050
46651T-AA-9	HENDR_18-1A		12/15/2018	MBS PAYDOWN		17,505	17,505	17,491	0	0	5	0	5	0	17,505	0	0	0	389	10/17/2072
47215B-AC-1	JCPL_06-A A3		06/05/2018	MBS PAYDOWN		84,435	84,435	96,816	85,152	0	(717)	0	(717)	0	84,435	0	0	0	1,458	06/05/2020
478160-AV-6	JOHNSON & JOHNSON		05/28/2018	J.P. MORGAN SECURITIES, INC.		2,170,670	2,000,000	1,957,680	1,963,465	0	308	0	308	0	1,963,774	0	206,897	206,897	66,750	09/01/2040
478160-BJ-2	JOHNSON & JOHNSON		12/12/2018	CITIGROUP GLOBAL MARKETS INC		2,433,149	2,271,000	2,582,990	2,546,443	0	(13,215)	0	(13,215)	0	2,533,228	0	(100,078)	(100,078)	101,840	12/05/2033
48121@-AC-5	JRD HOLDINGS LLC		03/27/2018	SINKING FUND REDEMPTION		820,000	820,000	820,000	820,000	0	0	0	0	0	820,000	0	0	0	14,227	03/27/2021
48121@-AD-3	JRD HOLDINGS LLC		03/27/2018	SINKING FUND REDEMPTION		257,142	257,142	258,128	257,142	0	0	0	0	0	257,142	0	0	0	5,310	03/27/2024
482539-AA-1	KLX INC		12/03/2018	CORPORATE ACTION		108,085	105,000	105,375	105,156	0	(472)	0	(472)	0	108,169	0	(84)	(84)	10,052	12/01/2022
48305Q-AA-1	KAISER FOUNDATION HOSPITALS		05/28/2018	VARIOUS		1,259,564	1,240,000	1,294,450	1,278,997	0	(1,512)	0	(1,512)	0	1,277,485	0	(17,921)	(17,921)	17,955	04/01/2022
48305Q-AC-7	KAISER FOUNDATION HOSPITALS		05/23/2018	VARIOUS		1,100,011	1,150,000	1,153,933	1,153,727	0	(99)	0	(99)	0	1,153,628	0	(53,617)	(53,617)	16,188	05/01/2027
486606-F@-0	KAYNE ANDERSON KYN FUND		04/26/2018	CORPORATE ACTION		3,224,000	3,224,000	3,224,000	3,224,000	0	0	0	0	0	3,224,000	0	0	0	49,816	05/26/2018
486606-H#-6	KAYNE ANDERSON KYN FUND		05/28/2018	VARIOUS		2,682,963	2,700,000	2,700,000	2,700,000	0	0	0	0	0	2,700,000	0	(17,037)	(17,037)	32,675	04/16/2019
48666*-AA-2	KCP&L GREATER MISSOURI OPERATIONS		07/13/2018	CORPORATE ACTION		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	127,191	08/16/2025
491674-BJ-5	KENTUCKY UTILITIES CO		05/28/2018	TRANSFER OUT		4,262,148	4,000,000	3,971,200	3,973,207	0	179	0	179	0	3,973,387	0	288,761	288,761	99,717	11/15/2043
49239@-AB-4	ANADARKO PETROLEUM CORP PRVT		01/30/2018	SINKING FUND REDEMPTION		1,360,180	1,360,180	1,345,080	1,358,154	0	2,026	0	2,026	0	1,360,180	0	0	0	45,702	01/30/2020
49338C-AB-9	KEYSPAN GAS EAST CORPORATION		04/25/2018	MILLENIUM ADVISORS		182,730	200,000	200,000	200,000	0	0	0	0	0	200,000	0	(17,270)	(17,270)	3,839	08/15/2026
49725V-AB-8	KIOWA POWER PARTNERS LLC 144A		12/30/2018	VARIOUS		246,862	246,862	254,267	247,159	0	(297)	0	(297)	0	246,862	0	0	0	12,020	03/30/2021
497266-A#-3	KIRBY CORPORATION		05/28/2018	VARIOUS		2,872,218	2,900,000	2,900,000	2,900,000	0	0	0	0	0	2,900,000	0	(27,782)	(27,782)	59,379	02/27/2020
500255-AS-3	KOHL S CORP		05/28/2018	CITIGROUP GLOBAL MARKETS INC		1,940,080	2,000,000	1,918,820	1,954,651	0	2,724	0	2,724	0	1,957,375	0	(17,295)	(17,295)	53,625	02/01/2023
500255-AT-1	KOHLS CORP		06/21/2018	VARIOUS		1,052,992	1,000,000	997,500	998,360	0	83	0	83	0	998,443	0	54,549	54,549	18,547	12/15/2023
50075N-AR-5	KRAFT FOODS INC		04/17/2018	CORPORATE ACTION		8,786,505	6,500,000	8,051,427	7,834,017	0	(11,671)	0	(11,671)	0	7,822,345	0	964,160	964,160	310,917	08/11/2037

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
50075N-AT-1	KRAFT FOODS INC		04/17/2018	CORPORATE ACTION		3,998,010	3,000,000	3,078,540	3,068,171	0	(488)	0	(488)	0	3,067,683	0	930,327	930,327	146,667	02/01/2038
50075N-AU-8	KRAFT FOODS INC		02/01/2018	MATURITY		7,600,000	7,600,000	7,563,140	7,599,613	0	387	0	387	0	7,600,000	0	0	0	232,750	02/01/2018
50075N-BA-1	KRAFT FOODS INC		04/17/2018	CORPORATE ACTION		1,048,160	1,000,000	991,760	997,877	0	283	0	283	0	998,160	0	50,000	50,000	36,878	02/10/2020
50076Q-AE-6	KRAFT FOODS GROUP INC		11/26/2018	MORGAN STANLEY		3,726,777	4,100,000	4,223,754	4,219,537	0	(2,408)	0	(2,408)	0	4,217,129	0	(490,352)	(490,352)	201,583	06/04/2042
50077L-AB-2	KRAFT HEINZ FOODS CO		11/26/2018	BARCLAYS		1,491,318	1,800,000	1,794,312	1,794,481	0	91	0	91	0	1,794,572	0	(303,254)	(303,254)	78,094	06/01/2046
50184B-AA-6	LCCM_13-GCP		01/17/2018	PERFORMANCE TRUST CAPITAL PARTNERS		3,006,445	3,000,000	3,101,836	3,079,873	0	(611)	0	(611)	0	3,079,263	0	(72,818)	(72,818)	14,298	02/15/2036
50200X-AA-8	LCSS_2018-A		12/15/2018	MBS PAYDOWN		5,753	5,753	5,753	0	0	0	0	0	0	5,753	0	0	0	25	12/15/2062
514666-AJ-5	LAND O LAKES INC		06/06/2018	WELLS FARGO SECURITIES LLC - DO NOT USE		5,349	5,000	5,000	5,000	0	0	0	0	0	5,000	0	349	349	169	11/15/2022
518887-AC-8	DRB_17-B		04/26/2018	VARIOUS		195,574	200,000	200,000	200,123	0	11,945	0	11,945	0	212,068	0	(16,494)	(16,494)	2,081	08/25/2042
52108M-AN-3	LBUBS_05-C7 E		09/11/2018	MBS PAYDOWN		1,285,629	1,285,629	573,111	1,260,335	0	25,294	0	25,294	0	1,285,629	0	0	0	57,576	11/15/2040
52465#-AD-7	HUNTINGTON BANCSHARES INC/OH PRVT		12/05/2018	SINKING FUND REDEMPTION		278,470	278,470	278,470	278,470	0	0	0	0	0	278,470	0	0	0	10,974	12/05/2020
52521F-AE-7	LMT_07-1 2A2		12/25/2018	INTEREST ONLY PAYMENT		0	0	66,699	2,616	0	(2,616)	0	(2,616)	0	0	0	0	0	31,838	02/25/2037
52521J-AP-4	LMT_07-3 1A5		10/25/2018	INTEREST ONLY PAYMENT		0	0	0	9	0	(9)	0	(9)	0	0	0	0	0	20	03/25/2037
52521R-AR-2	LMT_07-5 2A2		12/25/2018	INTEREST ONLY PAYMENT		0	0	41,770	0	0	0	0	0	0	0	0	0	0	30,801	06/25/2037
52524G-AA-0	LXS_07-7N		12/25/2018	MBS PAYDOWN		2,653,870	3,114,071	2,160,226	2,574,274	0	79,596	0	79,596	0	2,653,870	0	0	0	32,367	06/25/2047
526057-BS-2	LENNAR CORPORATION		12/01/2018	MATURITY		2,065,000	2,065,000	2,064,959	2,065,000	0	0	0	0	0	2,065,000	0	0	0	103,164	12/01/2018
526057-BT-0	LENNAR CORP		05/28/2018	BANK OF AMERICA SECURITIES LLC		1,005,000	1,000,000	1,020,000	1,005,518	0	(1,387)	0	(1,387)	0	1,004,131	0	869	869	20,375	06/15/2019
53219L-AM-1	LIFEPOINT HOSPITALS INC		11/16/2018	CORPORATE ACTION		1,225,184	1,205,000	1,255,000	1,223,254	0	(8,141)	0	(8,141)	0	1,215,113	0	10,071	10,071	63,514	12/01/2021
53219L-AN-9	LIFEPOINT HEALTH INC		11/16/2018	CORPORATE ACTION		62,824	60,000	60,000	60,000	0	0	0	0	0	60,000	0	2,824	2,824	3,378	12/01/2023
53219L-AQ-2	LIFEPOINT HEALTH INC		11/16/2018	CORPORATE ACTION		309,945	295,000	290,200	290,274	0	685	0	685	0	290,959	0	18,986	18,986	16,517	05/01/2024
532457-BJ-6	ELI LILLY AND COMPANY		10/12/2018	JEFFERIES & COMPANY, INC.		2,087,843	2,250,000	2,131,245	2,136,279	0	1,872	0	1,872	0	2,138,151	0	(50,309)	(50,309)	93,656	03/01/2045
532716-AR-8	LIMITED BRANDS INC		02/02/2018	CALLED BONDS at 107.991		1,961,117	1,816,000	1,903,950	1,833,743	0	(977)	0	(977)	0	1,977,883	0	(16,766)	(16,766)	165,270	06/15/2019
53688T-AA-2	LFRF-2015-1		10/30/2018	VARIOUS		280,521	280,521	280,521	280,521	0	0	0	0	0	280,521	0	0	0	7,818	10/30/2027
546403-AE-6	LPFA_08-ELL A3		08/01/2018	MBS PAYDOWN		1,118,360	1,118,360	1,117,489	1,119,158	0	(797)	0	(797)	0	1,118,360	0	0	0	50,905	08/01/2020
548661-CZ-8	LOWES COMPANIES INC.		07/26/2018	TRADE ADJUSTMENT		1,025,290	1,000,000	994,010	996,306	0	333	0	333	0	996,638	0	28,652	28,652	33,476	09/15/2023
55265K-3T-4	MAST_03-12		12/01/2018	MBS PAYDOWN		23,703	23,703	25,155	23,801	0	(98)	0	(98)	0	23,703	0	0	0	395	12/25/2033
55312Y-BD-3	MLCFC_07-5 X		12/01/2018	INTEREST ONLY PAYMENT		0	0	2	0	0	0	0	0	0	0	0	0	0	192	08/12/2048
559080-AD-8	MAGELLAN MIDSTREAM PARTNERS LP		07/15/2018	MATURITY		4,000,000	4,000,000	3,999,680	3,999,978	0	22	0	22	0	4,000,000	0	0	0	256,000	07/15/2018
56585A-AQ-5	TESORO CORP		07/02/2018	MILLENNIUM ADVISORS LLC - DO NOT USE		5,140	5,000	5,000	5,000	0	0	0	0	0	5,000	0	140	140	195	04/01/2024
57169*-AJ-6	MARS INC PRVT		10/06/2018	MATURITY		5,000,000	5,000,000	5,796,650	5,091,039	0	(91,039)	0	(91,039)	0	5,000,000	0	0	0	323,500	10/06/2018
57169*-AQ-0	MARS INC		12/13/2018	SEAPORT GROUP		10,848,770	10,900,000	10,900,000	10,900,000	0	0	0	0	0	10,900,000	0	(51,230)	(51,230)	347,540	10/11/2019
57169*-AR-8	MARS INC		12/13/2018	SEAPORT GROUP		1,891,165	1,900,000	1,900,000	1,900,000	0	0	0	0	0	1,900,000	0	(8,835)	(8,835)	74,389	10/11/2022
57169*-AT-4	MARS INC		12/13/2018	SEAPORT GROUP		5,391,360	5,400,000	5,400,000	5,400,000	0	0	0	0	0	5,400,000	0	(8,640)	(8,640)	220,917	10/11/2024
57169*-AY-3	MARS INC		12/13/2018	SEAPORT GROUP		1,675,080	1,800,000	1,800,000	1,800,000	0	0	0	0	0	1,800,000	0	(124,920)	(124,920)	61,476	09/27/2028
571748-BA-9	MARSH & MCLENNAN COMPANIES INC		05/22/2018	JEFFERIES & COMPANY, INC.		1,966,640	2,000,000	1,997,760	1,998,287	0	121	0	121	0	1,998,408	0	(31,768)	(31,768)	45,833	03/14/2023
576434-D8-4	MALT_05-1 2A1		12/01/2018	MBS PAYDOWN		7,846	7,846	7,977	7,862	0	(14)	0	(14)	0	7,848	0	0	0	342	02/25/2035
576434-ZR-8	MALT_04-13 2A1		12/01/2018	MBS PAYDOWN		8,372	8,372	8,597	8,384	0	(12)	0	(12)	0	8,372	0	0	0	246	01/25/2020
57643M-MM-3	MASTR_06-1 2A1		12/25/2018	MBS PAYDOWN		32,987	32,980	17,346	32,381	0	606	0	606	0	32,987	0	0	0	398	05/25/2036
577778-CB-7	MACYS RETAIL HOLDINGS INC		12/13/2018	CORPORATE ACTION		6,217,234	5,645,000	6,359,558	6,058,630	0	(52,166)	0	(52,166)	0	6,006,464	0	210,770	210,770	529,721	07/15/2024
581557-BC-8	MCKESSON CORP		01/23/2018	JPM SECURITIES		562,454	525,000	516,552	516,824	0	10	0	10	0	516,834	0	45,619	45,619	9,257	03/15/2044
58405U-AD-4	MEDCO HEALTH SOLUTIONS INC		03/15/2018	MATURITY		2,000,000	2,000,000	2,305,260	2,009,334	0	(9,334)	0	(9,334)	0	2,000,000	0	0	0	71,250	03/15/2018
585055-AX-4	MEDTRONIC INC		09/07/2018	BANK OF AMERICA SECURITIES LLC		3,978,160	4,000,000	3,874,240	3,933,534	0	10,296	0	10,296	0	3,943,830	0	34,330	34,330	123,611	03/15/2022
585055-BS-4	MEDTRONIC INC		12/13/2018	BANK OF AMERICA SECURITIES LLC		4,938,450	5,000,000	4,952,100	4,964,443	0	4,230	0	4,230	0	4,968,673	0	(30,223)	(30,223)	219,722	03/15/2025
58526#-AC-3	MEIJER, INC. PRVT		12/01/2018	SINKING FUND REDEMPTION		339,591	339,591	339,591	339,591	0	0	0	0	0	339,591	0	0	0	21,369	06/01/2025
58526#-AG-4	MEIJER, INC. PRVT		12/01/2018	SINKING FUND REDEMPTION		308,933	308,933	308,933	308,933	0	0	0	0	0	308,933	0	0	0	19,440	06/01/2025

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
58526#-AL-3	MEIJER, INC. PRVT		12/01/2018	SINKING FUND REDEMPTION		339,590	339,590	339,590	339,590	0	0	0	0	0	339,590	0	0	0	21,369	06/01/2025
58526#-AQ-2	MEIJER, INC. PRVT		12/01/2018	SINKING FUND REDEMPTION		326,619	326,619	326,619	326,619	0	0	0	0	0	326,619	0	0	0	20,553	06/01/2025
58933Y-AF-2	MERCK SHARP & DOHME CORP		11/15/2018	VARIOUS		10,789,040	11,000,000	10,722,430	10,833,661	0	13,347	0	13,347	0	10,847,008	0	(57,968)	(57,968)	144,278	05/18/2023
589929-6M-5	MLCC_03-H A1		12/25/2018	MBS PAYDOWN		17,109	17,109	17,109	17,109	0	0	0	0	0	17,109	0	0	0	224	01/25/2029
59020U-DN-2	MLCC_04-C A1		12/25/2018	MBS PAYDOWN		18,427	18,427	18,427	18,427	0	0	0	0	0	18,427	0	0	0	286	07/25/2029
59025C-AD-2	FFIMER_07-4 2A3		12/25/2018	MBS PAYDOWN		262,231	262,231	126,168	256,641	0	5,590	0	5,590	0	262,231	0	0	0	2,712	07/25/2037
594918-AT-1	MICROSOFT CORP		12/17/2018	VARIOUS		3,961,630	4,087,000	3,701,678	3,858,608	0	34,410	0	34,410	0	3,893,018	0	68,612	68,612	100,574	05/01/2023
594918-BR-4	MICROSOFT CORP		04/25/2018	HSBC SECURITIES (USA) INC.		365,316	400,000	399,256	399,350	0	22	0	22	0	399,372	0	(34,056)	(34,056)	6,907	08/08/2026
595498-AA-4	MDST_7 A		12/15/2018	MBS PAYDOWN		235,418	235,418	235,418	235,418	0	0	0	0	0	235,418	0	0	0	7,782	10/15/2036
59560U-AA-9	MDST_04-1 A		12/01/2018	MBS PAYDOWN		208,918	208,918	208,916	208,934	0	(16)	0	(16)	0	208,918	0	0	0	7,022	08/15/2037
59564N-A#-0	MIDCOAST ENERGY PARTNERS LP		07/09/2018	CORPORATE ACTION		212,751	200,000	200,000	200,000	0	(200)	0	(200)	0	212,751	0	0	0	20,002	09/30/2024
59564N-A*-4	MIDCOAST ENERGY PARTNERS LP		07/09/2018	CORPORATE ACTION		1,512,596	1,500,000	1,500,000	1,500,000	0	(400)	0	(400)	0	1,512,596	0	0	0	54,781	09/30/2019
59564N-A@-2	MIDCOAST ENERGY PARTNERS LP		07/09/2018	CORPORATE ACTION		821,947	800,000	800,000	800,000	0	(5,949)	0	(5,949)	0	822,284	0	(338)	(338)	54,082	09/30/2021
59980C-AF-0	MCMLT_17-3		11/01/2018	MBS PAYDOWN		1,780	1,780	1,736	1,778	0	2	0	2	0	1,780	0	0	0	36	01/25/2061
60040#-AA-0	MILLENNIUM PIPELINE CO LLC PRVT		12/30/2018	VARIOUS		585,871	585,871	589,405	524,200	0	(126)	0	(126)	0	585,871	0	0	0	32,512	06/30/2027
60040#-AB-8	MILLENNIUM PIPELINE CO LLC PRVT		12/30/2018	VARIOUS		291,786	291,786	297,579	245,714	0	(103)	0	(103)	0	291,786	0	0	0	18,166	06/30/2032
605417-BZ-6	MISSISSIPPI POWER COMPANY		05/29/2018	VARIOUS		2,820,893	2,955,000	2,565,149	2,578,111	0	2,643	0	2,643	0	2,580,754	0	240,140	240,140	88,609	03/15/2042
607059-AT-9	EXXON MOBIL CORP		04/19/2018	MARKET AXESS		6,113,096	5,193,000	7,745,308	6,233,347	0	(85,402)	0	(85,402)	0	6,147,945	0	(34,850)	(34,850)	308,551	08/15/2021
608190-AJ-3	MOHAWK INDUSTRIES INC		08/03/2018	ROBERT W. BAIRD & CO INC. - DO NOT USE		503,165	500,000	468,470	481,266	0	1,987	0	1,987	0	483,253	0	19,912	19,912	19,571	02/01/2023
60871R-AD-2	MOLSON COORS BREWING CO		10/31/2018	JPM SECURITIES		5,082,714	5,350,000	5,209,028	0	0	2,395	0	2,395	0	5,219,035	0	(133,942)	(133,942)	134,493	05/01/2042
61745M-PM-9	MSDWC_03-NC3 M1		12/25/2018	MBS PAYDOWN		207,465	207,465	208,020	0	0	299	0	299	0	207,465	0	0	0	1,953	03/25/2033
61748H-BF-7	MSM_04-6AR 1A		11/25/2018	MBS PAYDOWN		38,435	38,435	38,435	38,435	0	0	0	0	0	38,435	0	0	0	566	07/25/2034
61754J-AH-1	MSC_07-T27 AJ		12/01/2018	MBS PAYDOWN		878,512	878,512	843,269	877,442	0	1,070	0	1,070	0	878,512	0	0	0	17,136	06/11/2042
61761D-AF-9	MSBAM_12-C6		06/13/2018	J.P. MORGAN SECURITIES, INC.		99,910	100,000	103,156	102,920	0	(281)	0	(281)	0	102,639	0	(2,729)	(2,729)	2,118	11/15/2045
61763B-AU-8	MSBAM_13-C13		04/27/2018	VARIOUS		257,021	250,000	257,482	254,592	0	(197)	0	(197)	0	254,395	0	2,626	2,626	4,207	11/15/2046
61763U-AZ-5	MSBAM_14-C17		04/19/2018	BANK OF AMERICA SECURITIES LLC		2,458,088	2,424,000	2,497,795	2,473,886	0	(2,380)	0	(2,380)	0	2,471,506	0	(13,419)	(13,419)	35,769	08/15/2047
61945C-AA-1	MOSAIC CO		08/09/2018	BANK OF AMERICA - DO NOT USE		1,000,700	1,000,000	1,001,060	1,000,465	0	(70)	0	(70)	0	1,000,395	0	305	305	27,917	11/15/2021
61946F-AA-3	MSAIC_18-1A		12/20/2018	MBS PAYDOWN		136,665	136,665	136,658	0	0	39	0	39	0	136,665	0	0	0	1,745	06/22/2043
620076-BC-2	MOTOROLA SOLUTIONS INC		06/19/2018	STIFEL, NICOLAUS & COMPANY - DO NOT USE		242,853	250,000	235,443	241,251	0	723	0	723	0	241,974	0	879	879	7,049	03/01/2023
62940Q-AA-3	NSG HOLDINGS LLC 144A		12/15/2018	SINKING FUND REDEMPTION		145,081	145,081	145,081	145,081	0	0	0	0	0	145,081	0	0	0	8,820	12/15/2025
63530Q-AE-9	NATIONAL CINEMEDIA LLC		12/28/2018	VARIOUS		763,088	765,000	765,000	765,000	0	0	0	0	0	765,000	0	(1,913)	(1,913)	55,207	04/15/2022
637432-CG-8	NATIONAL RURAL UTILITIES COOPERATI		11/01/2018	MATURITY		2,000,000	2,000,000	2,230,340	2,018,207	0	(18,207)	0	(18,207)	0	2,000,000	0	0	0	131,000	11/01/2018
637432-MQ-5	NATIONAL RURAL UTILITIES COOP FINA		04/19/2018	WACHOVIA CAPITAL MARKETS LLC		4,962,150	5,000,000	4,982,800	4,992,311	0	547	0	547	0	4,992,859	0	(30,709)	(30,709)	105,056	02/15/2022
637432-MV-4	NATIONAL RURAL UTILITIES COOP FINA		10/24/2018	RBC CAPITAL MARKETS		11,437,555	11,500,000	11,491,145	11,494,515	0	701	0	701	0	11,495,217	0	(57,662)	(57,662)	370,364	11/15/2023
64079*-AA-0	NEPTUNE REG TRANS PRVT		12/30/2018	VARIOUS		488,051	488,051	513,574	256,869	0	(1,053)	0	(1,053)	0	488,051	0	0	0	22,097	06/30/2027
641423-BW-7	NEVADA POWER CO		08/01/2018	MATURITY		3,000,000	3,000,000	2,990,190	2,999,240	0	760	0	760	0	3,000,000	0	0	0	195,000	08/01/2018
64966T-FD-1	NYHDC_14-8SPR		04/18/2018	WACHOVIA CAPITAL MARKETS LLC		5,025,000	5,000,000	5,106,240	5,074,617	0	(2,744)	0	(2,744)	0	5,071,873	0	(46,873)	(46,873)	71,604	02/15/2048
651229-AX-4	NEWELL RUBBERMAID INC.		12/26/2018	CORPORATE ACTION		364,784	368,000	404,561	402,575	0	(1,278)	0	(1,278)	0	401,297	0	(36,513)	(36,513)	24,450	04/01/2036
65339K-AA-8	NEXTERA ENERGY INC		05/29/2018	NATWEST MARKETS		5,161,055	5,000,000	4,996,100	4,998,442	0	142	0	142	0	4,998,584	0	162,471	162,471	111,250	06/01/2021
65409Q-BA-9	NIELSEN FINANCE LLC/NIELSEN FINANC		05/28/2018	WACHOVIA CAPITAL MARKETS LLC		749,063	750,000	765,000	752,653	0	(1,169)	0	(1,169)	0	751,484	0	(2,421)	(2,421)	22,219	10/01/2020
65473Q-AR-4	NISOURCE FINANCE CORP		07/16/2018	CORPORATE ACTION		10,436,679	9,900,000	9,559,406	9,813,799	0	110,037	0	110,037	0	10,365,318	0	71,361	71,361	891,107	09/15/2020
65819#-AA-8	NORTH CAROLINA ELECTRIC MEMBERSHIP		12/15/2018	SINKING FUND REDEMPTION		66,667	66,667	66,667	66,667	0	0	0	0	0	66,667	0	0	0	1,540	12/15/2046
665228-C@-9	NORTHERN ILLINOIS GAS COMPANY		05/28/2018	PRIVATE DIRECT		922,400	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(77,600)	(77,600)	11,674	06/20/2026
665772-CJ-6	NORTHERN STATES POWER COMPANY (MIN		05/29/2018	MORGAN STANLEY & CO. INC.		3,171,833	3,500,000	2,841,545	2,891,241	0	4,519	0	4,519	0	2,895,759	0	276,074	276,074	93,878	08/15/2042

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
665859-AL-8	NORTHERN TRUST COMPANY		04/25/2018	US BANCORP		2,529,575	2,500,000	2,586,175	2,537,233	0	(4,063)	0	(4,063)	0	2,533,170	0	(3,595)	(3,595)	41,448	11/04/2020
66989H-AE-8	NOVARTIS CAPITAL CORP		05/11/2018	STIFEL, NICHOLAS & COMPANY, INC		759,539	784,000	738,912	757,830	0	1,924	0	1,924	0	759,754	0	(215)	(215)	12,230	09/21/2022
66989H-AG-3	NOVARTIS CAPITAL CORP		11/15/2018	CITIGROUP GLOBAL MARKETS INC		2,373,432	2,400,000	2,382,888	2,388,608	0	1,439	0	1,439	0	2,390,047	0	(16,615)	(16,615)	84,547	05/06/2024
66989H-AH-1	NOVARTIS CAPITAL CORP		05/28/2018	GOLDMAN SACHS & CO		3,219,762	3,000,000	2,975,880	2,977,325	0	153	0	153	0	2,977,478	0	242,284	242,284	74,067	05/06/2044
66989H-AN-8	NOVARTIS CAPITAL CORP		11/14/2018	BNP PARIBAS SECURITIES CORP		6,639,920	7,000,000	6,937,630	6,941,988	0	4,708	0	4,708	0	6,946,696	0	(306,776)	(306,776)	216,397	05/17/2027
67020Y-AD-2	NUANCE COMMUNICATIONS INC		09/07/2018	CORPORATE ACTION		1,999	1,999	2,034	1,968	0	(4)	0	(4)	0	1,999	0	0	0	112	08/15/2020
67103H-AF-4	O REILLY AUTOMOTIVE INC		11/29/2018	WACHOVIA CAPITAL MARKETS LLC		3,264,065	3,500,000	3,494,400	3,494,787	0	1,325	0	1,325	0	3,496,111	0	(232,046)	(232,046)	163,100	09/01/2027
67773#-AE-0	OHIO VALLEY ELECTRIC CORP PRVT		12/15/2018	SINKING FUND REDEMPTION		232,393	232,393	232,393	232,393	0	0	0	0	0	232,393	0	0	0	10,335	12/15/2025
67773#-AF-7	OHIO VALLEY ELECTRIC CORP PRVT		12/15/2018	SINKING FUND REDEMPTION		58,543	58,543	58,543	58,543	0	0	0	0	0	58,543	0	0	0	2,603	12/15/2025
67773#-AG-5	OHIO VALLEY ELECTRIC CORP PRVT		12/15/2018	SINKING FUND REDEMPTION		59,008	59,008	59,008	59,008	0	0	0	0	0	59,008	0	0	0	2,624	12/15/2025
681919-AZ-9	OMNICOM GROUP INC		05/28/2018	J.P. MORGAN SECURITIES, INC.		7,493,618	7,500,000	7,467,525	7,484,526	0	1,102	0	1,102	0	7,485,628	0	7,989	7,989	156,328	05/01/2022
68383N-CE-1	OPMAC_05-4 1A2		12/25/2018	MBS PAYDOWN		25,695	25,695	25,695	25,250	(1,027)	0	0	(1,027)	0	25,695	0	0	0	274	11/25/2035
68389X-AC-9	ORACLE CORPORATION		04/15/2018	MATURITY		4,000,000	4,000,000	4,467,400	4,019,677	0	(19,677)	0	(19,677)	0	4,000,000	0	0	0	115,000	04/15/2018
68389X-AK-1	ORACLE CORP		11/26/2018	RBC CAPITAL MARKETS		5,052,350	5,000,000	5,072,500	5,021,012	0	(7,299)	0	(7,299)	0	5,013,713	0	38,637	38,637	265,330	07/15/2020
68389X-BC-8	ORACLE CORP		03/16/2018	BANK OF AMERICA SECURITIES LLC		1,064,954	1,100,000	1,094,973	1,096,167	0	101	0	101	0	1,096,268	0	(31,314)	(31,314)	11,177	05/15/2025
690768-BF-2	OWENS-ILLINOIS INC.		05/15/2018	MATURITY		1,160,000	1,160,000	1,254,250	1,166,237	0	(6,237)	0	(6,237)	0	1,160,000	0	0	0	45,240	05/15/2018
69337H-AT-8	PHHAM_07-2 2PO		12/01/2018	MBS PAYDOWN		668	668	409	0	0	144	0	144	0	668	0	0	0	0	05/25/2037
693475-AL-9	PNC FINANCIAL SERVICES GROUP INC		04/25/2018	KEYBANC CAPITAL MARKETS INC.		3,880,920	4,000,000	4,047,468	4,024,702	0	(1,539)	0	(1,539)	0	4,023,163	0	(142,243)	(142,243)	43,444	11/09/2022
693476-BN-2	PNC FUNDING CORP		05/22/2018	PNC CAPITAL MARKETS LLC		4,963,050	5,000,000	4,972,200	4,987,229	0	1,137	0	1,137	0	4,988,366	0	(25,316)	(25,316)	117,333	03/08/2022
69348R-TC-0	PNCMS_99-10 DB1		12/01/2018	MBS PAYDOWN		22,790	22,790	22,571	22,778	0	12	0	12	0	22,790	0	0	0	1,093	11/25/2029
69348R-TD-8	PNCMS_99-10 DB2		12/01/2018	MBS PAYDOWN		10,569	10,569	10,383	11,130	0	(561)	0	(561)	0	10,569	0	0	0	535	11/25/2029
69351U-AR-4	PPL ELECTRIC UTILITIES CORPORATION		05/28/2018	BARCLAYS CAPITAL INC		2,013,063	1,825,000	1,813,430	1,814,309	0	73	0	73	0	1,814,382	0	198,681	198,681	75,370	07/15/2043
693656-AA-8	PVH CORP		01/05/2018	CALLED BONDS at 102.250		3,430,488	3,355,000	3,286,615	3,310,401	0	50,563	0	50,563	0	3,385,890	0	44,599	44,599	33,312	12/15/2022
69374J-AA-9	PSTAT_18-3		12/01/2018	MBS PAYDOWN		34,827	34,827	34,745	0	0	0	0	0	0	34,827	0	0	0	275	08/25/2048
69374K-AA-6	PSMC_18-4		12/01/2018	MBS PAYDOWN		45,376	45,376	44,845	0	0	6	0	6	0	45,376	0	0	0	209	11/25/2048
694308-GE-1	PACIFIC GAS AND ELECTRIC COMPANY		11/20/2018	VARIOUS		6,248,975	6,630,000	8,447,067	8,126,544	0	(59,128)	0	(59,128)	0	8,067,416	0	(1,818,441)	(1,818,441)	489,924	03/01/2034
695156-AQ-2	PACKAGING CORP OF AMERICA		08/15/2018	SUSQUEHANNA INVT GROUP - DO NOT USE		1,298,100	1,250,000	1,252,788	1,251,777	0	(171)	0	(171)	0	1,251,606	0	46,494	46,494	44,688	11/01/2023
70342@-AC-2	PATTERSON DENTAL COMPANY PRVT		03/25/2018	MATURITY		800,000	800,000	880,556	803,465	0	(3,465)	0	(3,465)	0	800,000	0	0	0	23,000	03/25/2018
713448-BH-0	PEPSICO INC		06/01/2018	MATURITY		3,200,000	3,200,000	3,183,987	3,199,141	0	859	0	859	0	3,200,000	0	0	0	80,000	06/01/2018
713448-BR-8	PEPSICO INC		05/08/2018	BNP PARIBAS SECURITIES CORP		10,059,700	10,000,000	9,916,700	9,973,687	0	3,192	0	3,192	0	9,976,879	0	82,821	82,821	164,063	11/01/2020
717081-DE-0	PFIZER INC		05/28/2018	CITIGROUP GLOBAL MARKETS INC		3,077,793	3,000,000	2,993,430	2,994,019	0	44	0	44	0	2,994,062	0	83,731	83,731	58,408	06/15/2043
717081-DV-2	PFIZER INC		04/25/2018	AMHERST PIERPONT		233,303	250,000	249,935	249,944	0	2	0	2	0	249,946	0	(16,644)	(16,644)	2,750	06/03/2026
718172-AA-7	PHILIP MORRIS INTERNATIONAL INC		05/16/2018	MATURITY		18,172,000	18,172,000	19,334,059	18,233,494	0	(61,494)	0	(61,494)	0	18,172,000	0	0	0	513,359	05/16/2018
718172-AM-1	PHILIP MORRIS INTERNATIONAL INC		05/29/2018	GOLDMAN SACHS & CO		14,631,315	15,000,000	14,692,950	14,727,333	0	2,148	0	2,148	0	14,729,482	0	(98,167)	(98,167)	353,038	11/15/2041
718172-BD-0	PHILIP MORRIS INTERNATIONAL INC		11/26/2018	JPM SECURITIES		8,170,642	8,350,000	9,288,983	9,255,283	0	(18,065)	0	(18,065)	0	9,237,218	0	(1,066,576)	(1,066,576)	421,762	11/15/2043
718546-AL-8	PHILLIPS 66		09/20/2018	GOLDMAN SACHS & CO		5,171,000	5,000,000	4,904,950	4,909,601	0	1,199	0	1,199	0	4,910,800	0	260,200	260,200	209,219	11/15/2044
720186-AG-0	PIEDMONT NATURAL GAS CO INC		05/28/2018	TRANSFER OUT		3,728,358	3,500,000	3,498,320	3,498,447	0	11	0	11	0	3,498,458	0	229,900	229,900	134,269	08/01/2043
723133-AA-2	PINELAWN DEPOSITOR CORP 144A		12/30/2018	VARIOUS		740,241	740,241	737,092	739,080	0	1,161	0	1,161	0	740,241	0	0	0	46,370	06/30/2025
723528-AA-9	PIO PICO HOLDCO ISSUER LLC		08/31/2018	SINKING FUND REDEMPTION		100,262	100,262	100,262	100,262	0	0	0	0	0	100,262	0	0	0	5,354	08/31/2041
731068-A*-3	POLARIS INDUSTRIES INC.		05/01/2018	MATURITY		2,800,000	2,800,000	2,800,000	2,800,000	0	0	0	0	0	2,800,000	0	0	0	53,340	05/01/2018
73316P-GV-6	POPLR_05-5 MV1		07/16/2018	VARIOUS		112,435	112,865	112,865	112,865	0	0	0	0	0	112,865	0	(431)	(431)	1,363	11/25/2035
73664#-AA-8	PORTLAND NATURAL GAS TRANSMISSION PRVT		05/10/2018	VARIOUS		1,784,746	1,767,273	1,882,066	1,787,305	0	(2,560)	0	(2,560)	0	1,794,804	0	(10,058)	(10,058)	77,077	12/31/2018

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
74052B-AA-5	PREMIER HEALTH PARTNERS		05/23/2018	MORGAN KEEGAN RAYMOND JAMES		1,301,018	1,420,000	1,420,000	1,420,000	0	0	0	0	0	1,420,000	0	(118,982)	(118,982)	16,853	11/15/2026
740816-AM-5	PRESIDENT AND FELLOWS OF HARVARD C		05/23/2018	CITIGROUP		1,358,912	1,525,000	1,522,408	1,522,427	0	22	0	22	0	1,522,450	0	(163,538)	(163,538)	41,366	07/15/2046
741503-BC-9	PRICELINE GROUP INC		11/29/2018	DEUTSCHE BANK SECURITIES, INC.		1,854,140	2,000,000	1,998,360	1,998,552	0	644	0	644	0	1,999,196	0	(145,056)	(145,056)	92,300	03/15/2028
74160M-FA-5	PRIME_04-1 2A3		12/01/2018	MBS PAYDOWN		26,032	26,032	26,403	26,618	0	(586)	0	(586)	0	26,032	0	0	0	756	08/25/2034
742718-CB-3	PROCTER & GAMBLE CO		05/25/2018	CORPORATE ACTION		2,511,045	2,050,000	2,012,342	2,020,556	0	459	0	459	0	2,021,015	0	490,030	490,030	92,079	02/01/2034
743756-AB-4	PROVIDENCE ST JOSEPH HEALTH		05/23/2018	VARIOUS		2,502,124	2,700,000	2,700,000	2,700,000	0	0	0	0	0	2,700,000	0	(197,876)	(197,876)	39,024	10/01/2026
744448-CL-3	PUBLIC SERVICE CO OF COLORADO		02/09/2018	STIFEL, NICHOLAS & COMPANY, INC		7,784,720	8,000,000	7,974,480	7,980,488	0	278	0	278	0	7,980,766	0	(196,046)	(196,046)	56,711	05/15/2025
744560-AX-4	PUBLIC SERVICE ELE MTN		11/26/2018	DAIWA SECURITIES		5,009,500	5,000,000	4,987,400	4,996,279	0	1,251	0	1,251	0	4,997,530	0	11,970	11,970	225,069	08/15/2020
74736K-AB-7	QORVO INC		07/19/2018	CORPORATE ACTION		21,608	20,000	20,000	20,000	0	0	0	0	0	21,608	0	0	0	2,463	12/01/2023
747525-AF-0	QUALCOMM INCORPORATED		11/26/2018	MORGAN STANLEY & CO. INC.		4,767,350	5,000,000	4,982,000	4,986,122	0	1,521	0	1,521	0	4,987,643	0	(220,293)	(220,293)	176,333	05/20/2025
74922G-AE-4	RALI_06-QS14 A5		12/25/2018	MBS PAYDOWN		49,744	73,464	82,280	51,175	0	(1,431)	0	(1,431)	0	49,744	0	0	0	14,075	11/25/2036
74928G-BB-3	RBSRT_09-13 9A1 144A		09/01/2018	MBS PAYDOWN		235,622	235,622	245,636	240,346	0	(4,724)	0	(4,724)	0	235,622	0	0	0	4,065	07/26/2035
749685-AQ-6	RPM INTERNATIONAL INC		02/15/2018	MATURITY		700,000	700,000	689,682	699,830	0	170	0	170	0	700,000	0	0	0	22,750	02/15/2018
751155-BE-1	RALI_06-QS10 A19		12/01/2018	MBS PAYDOWN		22,580	31,462	16,584	21,979	0	601	0	601	0	22,580	0	0	0	0	08/25/2036
75116C-AA-4	RALI_07-QS6 A1		12/25/2018	MBS PAYDOWN		38,853	50,966	37,669	38,586	0	267	0	267	0	38,853	0	0	0	543	04/25/2037
75886A-AJ-7	REGENCY ENERGY PARTNERS LP		06/19/2018	TD SECURITIES (USA) - DO NOT USE		191,640	190,000	190,000	190,000	0	0	0	0	0	190,000	0	1,640	1,640	5,463	11/01/2023
75970N-BE-6	RAMC_05-3 AF4		12/01/2018	MBS PAYDOWN		35,063	35,063	35,063	35,085	0	(22)	0	(22)	0	35,063	0	0	0	1,651	11/25/2035
759748-AA-0	RENEWABLE POWER GENERATION LLC		09/30/2018	VARIOUS		527,636	527,636	527,636	527,636	0	0	0	0	0	527,636	0	0	0	20,687	03/31/2035
760759-AL-4	REPUBLIC SERVICES INC		05/15/2018	MATURITY		1,000,000	1,000,000	999,690	999,982	0	18	0	18	0	1,000,000	0	0	0	19,000	05/15/2018
76110G-6V-8	RALI_03-QS5 A2		11/25/2018	MBS PAYDOWN		1,403	1,403	1,529	1,384	0	19	0	19	0	1,403	0	0	0	44	01/25/2019
76110H-2X-6	RALI_05-QS5 A1		12/25/2018	MBS PAYDOWN		45,431	48,896	42,814	45,024	0	407	0	407	0	45,431	0	0	0	532	04/25/2035
76110V-PG-7	RFMS2_03-HI4 M1		04/01/2018	MBS PAYDOWN		143,957	143,957	143,920	143,792	0	165	0	165	0	143,957	0	0	0	2,720	02/25/2029
761118-AV-0	RALI_05-QS9 A2		12/25/2018	MBS PAYDOWN		19,358	20,714	14,952	18,998	0	360	0	360	0	19,358	0	0	0	273	06/25/2035
761118-JH-2	RALI_05-QS14 2A1		12/01/2018	MBS PAYDOWN		30,664	39,833	27,980	0	0	(796)	0	(796)	0	30,664	0	0	0	710	09/25/2035
761118-QM-3	RALI_05-QO5 A1		12/01/2018	MBS PAYDOWN		58,607	66,776	66,996	57,368	0	1,239	0	1,239	0	58,607	0	0	0	778	01/25/2046
761118-VY-1	RALI_06-QO2 A1		12/25/2018	MBS PAYDOWN		32,841	32,841	32,841	32,540	0	301	0	301	0	32,841	0	0	0	332	02/25/2046
761713-AZ-9	REYNOLDS AMERICAN INC		11/21/2018	BARCLAYS		2,016,420	2,000,000	2,357,692	2,346,023	0	(6,208)	0	(6,208)	0	2,339,814	0	(323,394)	(323,394)	147,258	09/15/2043
761735-AD-1	REYNOLDS GROUP LLC		02/15/2018	SINKING FUND REDEMPTION		351,362	351,362	352,240	351,374	0	(12)	0	(12)	0	351,362	0	0	0	12,078	02/15/2021
76823#-AS-0	RIVER FUEL FUNDING CO 3 INC		10/15/2018	MATURITY		2,800,000	2,800,000	2,800,000	2,800,000	0	0	0	0	0	2,800,000	0	0	0	105,840	10/15/2018
771196-BE-1	ROCHE HOLDINGS INC		05/21/2018	CREDIT SUISSE SECURITIES (USA) LLC		11,342,220	11,500,000	11,532,365	11,523,069	0	(1,301)	0	(1,301)	0	11,521,767	0	(179,547)	(179,547)	249,342	09/30/2024
772739-AP-3	ROCK-TENN CO		06/29/2018	VARIOUS		200,998	200,000	198,314	199,463	0	110	0	110	0	199,573	0	1,424	1,424	5,659	03/01/2020
774341-AJ-0	ROCKWELL COLLINS INC.		11/06/2018	JEFFERIES & COMPANY, INC.		4,783,650	5,000,000	4,985,600	4,986,893	0	1,650	0	1,650	0	4,988,543	0	(204,893)	(204,893)	183,556	03/15/2024
774341-AK-7	ROCKWELL COLLINS INC.		08/16/2018	VARIOUS		2,878,163	3,000,000	2,995,050	2,995,306	0	269	0	269	0	2,995,575	0	(117,412)	(117,412)	95,521	03/15/2027
778296-AA-1	ROSS STORES INC		12/17/2018	MITSUBISHI UFJ SECURITIES		1,959,300	2,000,000	1,986,580	1,990,496	0	1,239	0	1,239	0	1,991,735	0	(32,435)	(32,435)	85,125	09/15/2024
781172-AB-7	RUBY PIPELINE LLC		10/01/2018	SINKING FUND REDEMPTION		1,400,636	1,400,636	1,406,511	1,400,650	0	(142)	0	(142)	0	1,400,508	0	0	0	61,587	04/01/2022
78349A-AA-1	RWJ BARNABAS HEALTH INC		05/24/2018	BANK OF AMERICA		3,386,460	3,600,000	3,600,000	3,600,000	0	0	0	0	0	3,600,000	0	(213,540)	(213,540)	88,226	07/01/2026
783764-AP-8	THE RYLAND GROUP		02/20/2018	CORPORATE ACTION		1,950,000	1,950,000	1,789,125	1,900,309	0	2,624	0	2,624	0	1,902,933	0	47,067	47,067	41,065	05/01/2020
78387G-AM-5	AT&T INC		02/01/2018	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	623	06/15/2034
78408L-AB-3	SC JOHNSON & SON INC		05/22/2018	JEFFERIES & COMPANY, INC.		4,914,100	5,000,000	4,995,400	4,996,722	0	173	0	173	0	4,996,895	0	(82,795)	(82,795)	108,875	09/30/2024
78445X-AA-4	SLMA_10-1		12/25/2018	MBS PAYDOWN		3,476	3,476	3,487	3,468	0	8	0	8	0	3,476	0	0	0	41	03/25/2025
78473N-AC-7	STARM_07-1 2A1		12/01/2018	MBS PAYDOWN		875,099	984,341	883,482	870,801	0	4,298	0	4,298	0	875,099	0	0	0	17,006	02/25/2037
797440-BU-7	SAN DIEGO GAS & ELECTRIC CO		04/25/2018	AMHERST PIERPONT		182,988	200,000	199,350	199,444	0	19	0	19	0	199,463	0	(16,475)	(16,475)	2,250	05/15/2026
80557B-AC-8	SAST_07-3 2A2		11/25/2018	MBS PAYDOWN		866,570	866,570	358,470	836,872	0	29,699	0	29,699	0	866,570	0	0	0	8,121	09/25/2047
808513-AG-0	CHARLES SCHWAB CORPORATION (THE)		10/19/2018	MIZUHO SECURITIES USA INC		987,260	1,000,000	1,000,590	1,000,300	0	(49)	0	(49)	0	1,000,251	0	(12,991)	(12,991)	36,908	09/01/2022
81743P-AA-4	SEMT_03-1 1A		12/20/2018	MBS PAYDOWN		80,229	80,229	74,713	79,629	0	599	0	599	0	80,229	0	0	0	1,116	04/20/2033
81743X-AA-7	SEMT_6 A		12/19/2018	MBS PAYDOWN		125,650	125,650	125,650	125,650	0	0	0	0	0	125,650	0	0	0	1,573	04/19/2027

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
81745D-AE-1	SEMT_13-9		12/01/2018	MBS PAYDOWN		531,447	531,447	540,997	531,903	0	(455)	0	(455)	0	531,447	0	0	0	9,795	07/25/2043
81746H-AA-9	SEMT_17-CH1		12/01/2018	MBS PAYDOWN		184,184	184,184	189,103	184,550	0	(366)	0	(366)	0	184,184	0	0	0	3,238	10/25/2047
81747J-AD-8	SEMT_18-6		12/01/2018	MBS PAYDOWN		177,375	177,375	178,511	0	0	(93)	0	(93)	0	177,375	0	0	0	1,763	07/25/2048
817565-BM-5	SERVICE CORP INTERNATIONAL		01/12/2018	CALLED BONDS at 103.836		1,339,485	1,290,000	1,412,550	1,304,796	0	0	0	0	0	1,354,281	0	(14,796)	(14,796)	77,081	10/01/2018
827048-AP-4	SILGAN HOLDINGS INC.		04/16/2018	CORPORATE ACTION		999,000	999,000	999,000	999,000	0	0	0	0	0	999,000	0	0	0	27,056	04/01/2020
828807-CS-4	SIMON PROPERTY GROUP INC		11/26/2018	BANK OF AMERICA SECURITIES LLC		4,867,950	5,000,000	4,990,200	4,993,130	0	836	0	836	0	4,993,966	0	(126,016)	(126,016)	195,469	10/01/2024
83416W-AA-1	SOLAR STAR FUNDING LLC		12/30/2018	VARIOUS		488,866	488,866	493,990	489,123	0	(281)	0	(281)	0	488,841	0	0	0	48,975	06/30/2035
83546D-AF-5	SONIC_18-1A		12/20/2018	MBS PAYDOWN		250	250	250	0	0	0	0	0	0	250	0	0	0	9	02/20/2048
835898-AF-4	SOTHEBY S		01/11/2018	CALLED BONDS at 100.000		650,000	650,000	650,000	650,000	0	(17,063)	0	(17,063)	0	650,000	0	0	0	43,605	10/01/2022
84055*-AC-2	SOUTH TEXAS ELECTRIC COOP INC		11/15/2018	SINKING FUND REDEMPTION		203,333	203,333	203,333	203,333	0	0	0	0	0	203,333	0	0	0	5,033	11/15/2043
842400-FZ-1	SOUTHERN CALIFORNIA EDISON CO		11/19/2018	BARCLAYS CAPITAL INC		1,331,430	1,430,000	1,420,162	1,420,869	0	167	0	167	0	1,421,036	0	(89,606)	(89,606)	75,730	10/01/2043
842434-CL-4	SOUTHERN CALIF GAS CO		05/28/2018	MORGAN STANLEY & CO. INC.		693,560	650,000	646,055	646,316	0	25	0	25	0	646,341	0	47,219	47,219	20,328	03/15/2044
84755T-AA-5	SPECTRA ENERGY CAPITAL LLC		04/15/2018	MATURITY		650,000	650,000	648,843	649,956	0	44	0	44	0	650,000	0	0	0	20,150	04/15/2018
84756N-AD-1	SPECTRA ENERGY PARTNERS LP		08/09/2018	BARCLAYS - DO NOT USE		1,035,160	1,000,000	997,650	998,461	0	132	0	132	0	998,593	0	36,567	36,567	42,882	03/15/2024
85205T-AG-5	SPIRIT AEROSYSTEMS INC		05/15/2018	CITIGROUP GLOBAL MARKETS INC		912,589	950,000	961,163	959,635	0	(381)	0	(381)	0	959,254	0	(46,665)	(46,665)	15,443	06/15/2026
852061-AQ-3	SPRINT NEXTEL CORP		12/28/2018	VARIOUS		5,195,531	5,075,000	5,702,750	5,287,970	0	(94,992)	0	(94,992)	0	5,192,978	0	2,554	2,554	470,706	03/01/2020
85208N-AA-8	SPRINT SPECTRUM CO I/ II /III/ LLC		12/20/2018	SINKING FUND REDEMPTION		250,000	250,000	249,996	249,568	0	432	0	432	0	250,000	0	0	0	3,675	09/20/2021
85208N-AE-0	SPRINT SPECTRUM CO I/ II /III/ LLC		08/15/2018	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	96	03/20/2028
85234#-AB-1	STADIUM FUNDING TRUST		04/01/2018	SINKING FUND REDEMPTION		159,129	159,129	159,129	159,129	0	0	0	0	0	159,129	0	0	0	3,978	04/01/2039
858271-A*-0	STEELRIVER TRANSMISSION CO LLC		12/31/2018	VARIOUS		185,986	185,986	185,601	178,437	0	9	0	9	0	185,986	0	0	0	6,418	06/30/2047
85915#-AF-8	STERICYCLE INC.		05/28/2018	VARIOUS		4,359,344	4,400,000	4,400,000	4,400,000	0	0	0	0	0	4,400,000	0	(40,656)	(40,656)	56,574	12/12/2019
86202*-AD-7	STONEHENGE CAPITAL FUND NORTH CARO		10/15/2018	VARIOUS		516,570	516,570	516,570	516,570	0	0	0	0	0	516,570	0	0	0	30,338	10/15/2020
863572-UD-3	SASC_98-6 B1		12/01/2018	MBS PAYDOWN		26,854	26,854	25,746	26,805	0	49	0	49	0	26,854	0	0	0	906	07/25/2028
863579-ET-1	SAR_04-16 5A2		11/01/2018	MBS PAYDOWN		933,921	933,921	942,530	795,061	0	50,615	0	50,615	0	845,676	0	88,245	88,245	27,777	11/25/2034
86358R-ND-5	ARC_01-BC6W A		12/25/2018	MBS PAYDOWN		2,090	2,090	2,090	2,090	0	0	0	0	0	2,090	0	0	0	41	10/25/2031
86359D-GL-5	SASC_05-10 5A2		12/25/2018	MBS PAYDOWN		84,067	84,067	88,428	79,644	0	4,423	0	4,423	0	84,067	0	0	0	6,610	12/25/2034
86359D-JN-8	SASC_05-14 1A3		10/25/2018	MBS PAYDOWN		1,043,921	1,140,109	1,088,448	810,195	0	233,726	0	233,726	0	1,043,921	0	0	0	112,173	07/25/2035
86359D-MZ-7	LXS_05-2 2A4		12/01/2018	MBS PAYDOWN		104,285	124,174	121,996	105,537	0	(1,252)	0	(1,252)	0	104,285	0	0	0	3,974	08/25/2035
86360F-AA-7	SFS_06-A A 144A		12/15/2018	MBS PAYDOWN		93,578	93,578	93,578	93,578	0	0	0	0	0	93,578	0	0	0	2,721	01/15/2030
86360F-AB-5	SFS_06-A B 144A		12/15/2018	MBS PAYDOWN		27,496	27,496	28,413	0	0	(66)	0	(66)	0	27,496	0	0	0	612	01/15/2030
86361Y-AA-5	SFS_06-B A 144A		12/15/2018	MBS PAYDOWN		231,831	231,831	231,831	231,831	0	0	0	0	0	231,831	0	0	0	5,804	03/15/2038
86765L-AG-2	SUNOCO LP / SUNOCO FINANCE CORP		01/23/2018	CALLED BONDS at 105.522		42,209	40,000	40,000	40,000	0	0	0	0	0	42,209	0	0	0	3,002	04/01/2023
86800R-AG-6	STALT_06-1F 3S		12/25/2018	INTEREST ONLY PAYMENT		0	0	2,963	166	0	(166)	0	(166)	0	0	0	0	0	2,042	04/25/2036
87165B-AB-9	SYNCHRONY FINANCIAL		06/21/2018	WELLS FARGO SECURITIES LLC - DO NOT USE		797,992	800,000	798,112	799,358	0	188	0	188	0	799,546	0	(1,554)	(1,554)	20,667	08/15/2019
87264A-AH-8	T-MOBILE USA INC		01/16/2018	CALLED BONDS at 103.063		1,545,945	1,500,000	1,552,500	1,519,903	0	0	0	0	0	1,565,848	0	(19,903)	(19,903)	91,883	01/15/2022
87264A-AL-9	T-MOBILE USA INC		04/02/2018	CORPORATE ACTION		6,193,614	5,995,000	6,184,963	6,076,121	0	(6,680)	0	(6,680)	0	6,270,484	0	(76,870)	(76,870)	399,634	04/01/2023
87612E-BF-2	TARGET CORPORATION		01/26/2018	CITIGROUP GLOBAL MARKETS		1,545,280	1,600,000	1,585,504	1,585,994	0	23	0	23	0	1,586,017	0	(40,737)	(40,737)	16,917	04/15/2046
88031R-AA-6	TENASKA ALABAMA II PARTNERS LP 144A		12/30/2018	VARIOUS		559,707	559,707	587,234	560,859	0	(1,152)	0	(1,152)	0	559,707	0	0	0	33,672	03/30/2023
88104#-AA-4	TERRAFORM UTILITY SOLAR XIX HOLDIN		12/31/2018	SINKING FUND REDEMPTION		74,224	74,224	74,224	0	0	0	0	0	0	74,224	0	0	0	1,079	08/31/2040
88159D-AA-3	TES_17-1A		10/20/2018	MBS PAYDOWN		54,165	54,165	54,157	54,040	0	125	0	125	0	54,165	0	0	0	1,456	10/20/2047
88307*-AA-3	TEXOMA WIND LLC		12/31/2018	VARIOUS		357,343	357,343	357,343	357,343	0	0	0	0	0	357,343	0	0	0	18,765	06/30/2034
883556-BC-5	THERMO FISHER SCIENTIFIC INC		05/28/2018	NATWEST MARKETS		6,864,340	7,000,000	6,963,250	6,980,597	0	1,192	0	1,192	0	6,981,789	0	(117,449)	(117,449)	191,713	01/15/2023
883556-BH-4	THERMO FISHER SCIENTIFIC INC		05/28/2018	BANK OF AMERICA SECURITIES LLC		6,471,108	6,500,000	6,499,415	6,499,521	0	36	0	36	0	6,499,557	0	(28,450)	(28,450)	168,621	02/15/2022
884903-BG-9	THOMSON REUTERS CORP		10/05/2018	CORPORATE ACTION		12,277,034	12,066,000	12,038,717	12,060,230	0	5,961	0	5,961	0	12,273,623	0	3,411	3,411	758,782	10/15/2019

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
887317-AF-2	WARNER MEDIA LLC		09/27/2018	CORPORATE ACTION		10,283,160	10,000,000	9,967,000	9,991,317	0	8,683	0	8,683	0	10,277,002	0	6,158	6,158	780,752	03/15/2020
887317-AN-5	WARNER MEDIA LLC		11/05/2018	MARKETAXESS - DO NOT USE		1,507,740	1,500,000	1,474,455	1,489,424	0	2,249	0	2,249	0	1,491,674	0	16,911	16,911	48,667	01/15/2022
887317-AZ-8	WARNER MEDIA LLC		08/15/2018	CREDIT SUISSE SECURITIES (USA) LLC		2,046,282	2,100,000	2,098,971	2,099,279	0	49	0	49	0	2,099,328	0	(53,046)	(53,046)	88,608	01/15/2026
891490-AT-1	TOSCO CORPORATION		03/29/2018	CORPORATE ACTION		5,650,080	4,000,000	4,514,480	4,471,221	0	(6,262)	0	(6,262)	0	4,464,959	0	1,185,121	1,185,121	202,222	02/15/2030
89233P-5T-9	TOYOTA MOTOR CREDIT CORP		05/22/2018	CREDIT AGRICOLE SECURITIES		7,488,600	7,500,000	7,472,175	7,487,666	0	1,145	0	1,145	0	7,488,812	0	(212)	(212)	214,500	01/12/2022
89307#-AA-7	TRANS BAY CABLE LLC		12/31/2018	VARIOUS		232,986	232,986	232,278	226,200	0	15	0	15	0	232,992	0	0	0	6,173	06/30/2047
89469A-AB-0	TREEHOUSE FOODS INC		08/02/2018	VARIOUS		1,970,125	1,980,000	2,011,250	1,993,473	0	(1,956)	0	(1,956)	0	1,991,517	0	(21,392)	(21,392)	67,882	03/15/2022
89679H-AN-5	TCF_18-2A A		12/20/2018	MBS PAYDOWN		50,000	50,000	49,982	0	0	33	0	33	0	50,000	0	0	0	611	06/22/2043
896818-AH-4	TRIUMPH GROUP INC		08/24/2018	VARIOUS		802,712	837,000	837,000	837,000	0	0	0	0	0	837,000	0	(34,288)	(34,288)	36,850	04/01/2021
896818-AL-5	TRIUMPH GROUP INC		08/24/2018	VARIOUS		740,701	790,000	790,000	790,000	0	0	0	0	0	790,000	0	(49,299)	(49,299)	30,706	06/01/2022
90131H-AL-9	21ST CENTURY FOX AMERICA INC		05/18/2018	MATURITY		2,600,000	2,600,000	3,079,492	2,631,350	0	(31,350)	0	(31,350)	0	2,600,000	0	0	0	94,250	05/18/2018
90131H-AM-7	21ST CENTURY FOX AMERICA INC		07/23/2018	US BANCORP INVTS, INC. - DO NOT USE		4,409,988	4,400,000	5,470,784	4,508,513	0	(101,054)	0	(101,054)	0	4,407,459	0	2,529	2,529	347,875	08/10/2018
90214G-AA-5	2014 ESA PROJECT COMPANY INC		12/31/2018	VARIOUS		24,235	24,235	24,235	24,235	0	0	0	0	0	24,235	0	0	0	1,220	03/31/2030
90265E-AJ-9	UDR INC		07/02/2018	WELLS FARGO SECURITIES LLC - DO NOT USE		983,400	1,000,000	996,520	997,599	0	168	0	168	0	997,767	0	(14,367)	(14,367)	37,917	07/01/2024
907818-DA-3	UNION PACIFIC CORP		08/15/2018	MATURITY		2,100,000	2,100,000	2,048,844	2,095,725	0	4,275	0	4,275	0	2,100,000	0	0	0	119,700	08/15/2018
90782J-AA-1	UNION PACIFIC RAILROAD CO 2015-1 P		02/14/2018	R.W. PRESSPRICH & CO., INC.		1,205,066	1,257,294	1,257,294	1,257,294	0	0	0	0	0	1,257,294	0	(52,228)	(52,228)	8,848	05/12/2027
90783V-AA-3	UNION PACIFIC CORPORATION		07/02/2018	SINKING FUND REDEMPTION		76,117	76,117	76,117	76,117	0	0	0	0	0	76,117	0	0	0	1,954	01/02/2029
909287-AA-2	UNITED AIR LINES		07/02/2018	SINKING FUND REDEMPTION		97,711	97,711	97,850	97,540	0	171	0	171	0	97,711	0	0	0	4,196	07/02/2022
911312-AM-8	UNITED PARCEL SERVICE INC		11/26/2018	RAYMOND, JAMES & ASSOCIATES, INC.		2,996,670	3,000,000	2,879,610	2,959,334	0	11,705	0	11,705	0	2,971,039	0	25,631	25,631	128,385	01/15/2021
911312-AR-7	UNITED PARCEL SERVICE INC		05/29/2018	J.P. MORGAN SECURITIES, INC.		749,510	815,000	698,626	707,446	0	797	0	797	0	708,243	0	41,267	41,267	19,532	10/01/2042
91159H-HC-7	US BANCORP		11/08/2018	VARIOUS		3,949,100	4,000,000	3,942,080	3,970,047	0	5,754	0	5,754	0	3,975,801	0	(26,701)	(26,701)	106,000	03/15/2022
91321*-AK-7	UNIMIN CORP PRVT		06/01/2018	VARIOUS		4,160,880	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,160,880	0	0	0	261,347	12/16/2019
914886-AB-2	UNIVERSITY OF SOUTHERN CALIFORNIA		05/23/2018	VARIOUS		2,064,937	2,300,000	2,300,000	2,300,000	0	0	0	0	0	2,300,000	0	(235,063)	(235,063)	36,925	10/01/2039
91911X-AS-3	VALEANT PHARMACEUTICALS INTERNATIO		07/02/2018	CORPORATE ACTION		204,832	200,000	196,250	198,106	0	1,894	0	1,894	0	203,117	0	1,715	1,715	17,093	07/15/2022
91913Y-AN-0	VALERO ENERGY CORP		06/18/2018	CORPORATE ACTION		3,593,853	3,425,000	4,331,084	3,585,206	0	(54,305)	0	(54,305)	0	3,699,753	0	(105,901)	(105,901)	412,349	03/15/2019
92276M-AY-1	VENTAS REALTY LP		04/09/2018	CORPORATE ACTION		1,015,970	1,000,000	994,890	998,923	0	1,077	0	1,077	0	1,015,091	0	879	879	32,758	04/30/2019
92276M-AZ-8	VENTAS REALTY LP		03/19/2018	J.P. MORGAN SECURITIES, INC.		3,458,630	3,500,000	3,447,815	3,472,991	0	1,203	0	1,203	0	3,474,194	0	(15,564)	(15,564)	68,250	08/15/2022
92343V-DY-7	VERIZON COMMUNICATIONS INC		12/10/2018	SOCIETE GENERALE - DO NOT USE		996,210	1,000,000	992,560	993,235	0	599	0	599	0	993,834	0	2,568	2,568	35,635	03/16/2027
92535V-AA-0	VBTOW_16-2A		12/15/2018	VARIOUS		3,743,746	3,676,206	3,676,163	3,669,298	0	120	0	120	0	3,675,990	0	67,756	67,756	15,070	10/15/2046
927804-FJ-8	VIRGINIA ELECTRIC AND POWER CO		11/15/2018	WACHOVIA CAPITAL MARKETS LLC		4,974,400	5,000,000	4,989,300	4,995,308	0	832	0	832	0	4,996,140	0	(21,740)	(21,740)	209,875	09/01/2022
927804-FQ-2	VIRGINIA ELECTRIC AND POWER CO		12/17/2018	SUNTRUST		3,481,240	3,500,000	3,492,930	3,495,412	0	662	0	662	0	3,496,073	0	(14,833)	(14,833)	162,342	02/15/2024
929227-2G-0	WAMU_03-S5		12/01/2018	MBS PAYDOWN		30,098	30,098	31,791	30,275	0	(177)	0	(177)	0	30,098	0	0	0	810	06/25/2033
929227-4R-4	WAMU_03-S4 1A2		09/25/2018	VARIOUS		34,614	34,614	36,886	34,033	0	581	0	581	0	34,614	0	0	0	1,644	09/25/2018
929227-7F-7	WAMU_03-S6 2A10		07/25/2018	VARIOUS		63,502	63,502	68,146	61,784	0	1,718	0	1,718	0	63,502	0	0	0	2,023	07/25/2018
92922F-4G-0	WAMU_05-AR14 2A2		12/01/2018	MBS PAYDOWN		17,543	18,590	18,317	5,473	0	12,070	0	12,070	0	17,543	0	0	0	272	12/25/2035
92922F-4V-7	WAMU_05-AR13		12/25/2018	MBS PAYDOWN		461,958	461,958	455,894	458,175	0	3,783	0	3,783	0	461,958	0	0	0	5,071	10/25/2045
92922F-D2-1	WAMU_05-AR2 2A1A		12/25/2018	MBS PAYDOWN		4,984	4,984	4,984	4,984	0	0	0	0	0	4,984	0	0	0	55	01/25/2045
92922F-J5-8	WAMU_05-AR6 2A1C		12/25/2018	MBS PAYDOWN		30,673	30,673	30,673	30,211	0	462	0	462	0	30,673	0	0	0	370	04/25/2045
92922F-S2-5	WAMU_05-AR8 21B3		12/25/2018	MBS PAYDOWN		31,945	31,945	21,728	31,112	0	834	0	834	0	31,945	0	0	0	389	07/25/2045
92922F-U5-5	WAMU_05-AR9 A1B		12/25/2018	MBS PAYDOWN		34,493	34,493	34,493	34,493	0	0	0	0	0	34,493	0	0	0	440	07/25/2045
92922F-WE-4	WAMU_04-AR9 A1		12/01/2018	MBS PAYDOWN		81,649	81,649	79,301	81,093	0	556	0	556	0	81,649	0	0	0	1,496	08/25/2034
92922F-XM-5	WAMU_04-CB3 2A		12/01/2018	MBS PAYDOWN		10,328	10,328	10,753	10,358	0	(30)	0	(30)	0	10,328	0	0	0	319	10/25/2034
92922F-ZF-8	WAMU_04-A12 A2A		12/25/2018	MBS PAYDOWN		47,477	47,477	47,477	47,477	0	0	0	0	0	47,477	0	0	0	556	10/25/2044
92925D-AA-8	WAMU_06-AR17 1A		12/01/2018	MBS PAYDOWN		102,828	112,633	112,721	101,572	0	1,257	0	1,257	0	102,828	0	0	0	1,417	12/25/2046
92927K-A#-9	WABCO HOLDINGS INC		04/30/2018	CORPORATE ACTION		1,400,000	1,400,000	1,400,000	1,400,000	0	0	0	0	0	1,400,000	0	0	0	36,976	06/25/2027

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
92927K-A*-3	WABCO HOLDINGS INC		04/30/2018	CORPORATE ACTION		700,000	700,000	700,000	700,000	0	0	0	0	0	700,000	0	0	0	16,453	06/25/2022
92927K-A@-1	WABCO HOLDINGS INC		04/30/2018	CORPORATE ACTION		1,800,000	1,800,000	1,800,000	1,800,000	0	0	0	0	0	1,800,000	0	0	0	46,046	06/25/2025
92939V-AA-2	JPMDB_15-WPG		11/15/2018	MORGAN STANLEY - DO NOT USE		951,836	1,000,000	998,985	999,160	0	12	0	12	0	999,173	0	(47,337)	(47,337)	34,535	06/05/2035
92966*-AC-3	WABASH VALLEY POWER ASSOCIATION IN PRVT		10/31/2018	SINKING FUND REDEMPTION		93,924	93,924	93,924	93,924	0	0	0	0	0	93,924	0	0	0	3,264	12/19/2024
92966*-AD-1	WABASH VALLEY POWER ASSOCIATION IN PRVT		10/31/2018	SINKING FUND REDEMPTION		67,089	67,089	67,089	67,089	0	0	0	0	0	67,089	0	0	0	2,331	12/19/2024
92966*-AE-9	WABASH VALLEY POWER ASSOCIATION IN PRVT		10/31/2018	SINKING FUND REDEMPTION		107,342	107,342	107,342	107,342	0	0	0	0	0	107,342	0	0	0	3,730	12/19/2024
92966*-AG-4	WABASH VALLEY POWER ASSOCIATION IN PRVT		10/31/2018	VARIOUS		234,045	234,045	234,045	234,045	0	0	0	0	0	234,045	0	0	0	9,050	01/31/2028
93362Y-AA-0	WAMU_06-AR5 A1A		12/01/2018	MBS PAYDOWN		249,164	249,164	249,164	246,662	0	2,501	0	2,501	0	249,164	0	0	0	2,756	06/25/2046
93363S-AA-2	WAMU_07-0A2 1A		12/01/2018	MBS PAYDOWN		80,543	105,578	99,882	79,745	0	798	0	798	0	80,543	0	0	0	922	03/25/2047
93363B-AC-2	WAMU_06-AR19 1A1B		12/01/2018	MBS PAYDOWN		38,981	51,682	51,103	37,146	0	1,835	0	1,835	0	38,981	0	0	0	585	01/25/2047
93363C-AD-1	WAMU_06-AR7 3A1B		12/01/2018	MBS PAYDOWN		56,852	63,940	63,740	54,949	0	1,903	0	1,903	0	56,852	0	0	0	859	07/25/2046
93363X-AD-5	WMHE_07-HE4		12/25/2018	MBS PAYDOWN		153,320	153,320	106,211	152,373	0	947	0	947	0	153,320	0	0	0	1,387	07/25/2047
93364B-AA-8	WAMU_07-0A5 1A		12/01/2018	MBS PAYDOWN		124,810	124,810	124,810	122,852	0	1,958	0	1,958	0	124,810	0	0	0	1,525	06/25/2047
939336-6D-0	WMALT_05-4 CB9		12/25/2018	MBS PAYDOWN		29,039	34,681	29,083	28,737	0	301	0	301	0	29,039	0	0	0	401	06/25/2035
939346-AB-8	WMALT_06-AR9 2A		12/01/2018	MBS PAYDOWN		83,131	117,539	80,888	80,725	0	2,406	0	2,406	0	83,131	0	0	0	1,427	11/25/2046
93934F-AA-0	WMALT_05-5 CB1		12/25/2018	MBS PAYDOWN		13,818	15,354	14,781	13,618	0	200	0	200	0	13,818	0	0	0	194	07/25/2035
93934F-BU-5	WMALT_05-7 4CB		12/01/2018	MBS PAYDOWN		13,785	36,221	30,975	13,582	0	222	0	222	0	13,804	0	0	0	811	08/25/2035
93934F-CF-7	WMALT_05-8 1A2		12/01/2018	MBS PAYDOWN		166,528	192,340	172,389	166,395	0	133	0	133	0	166,528	0	0	0	6,135	10/25/2035
93934F-GJ-5	WMALT_05-10 3CB1		12/01/2018	MBS PAYDOWN		23,026	28,031	19,323	22,886	0	139	0	139	0	23,026	0	0	0	1,055	11/25/2035
93934F-KK-7	WMALT_06-1 2CB1		12/01/2018	MBS PAYDOWN		69,801	146,529	128,312	68,396	0	1,405	0	1,405	0	69,801	0	0	0	4,757	02/25/2036
93934F-KW-1	WMALT_06-1 3A9		12/25/2018	MBS PAYDOWN		20,388	26,646	25,314	19,849	0	539	0	539	0	20,388	0	0	0	2,135	02/25/2036
939355-BR-3	WMALT_07-0A3 4A2		12/01/2018	MBS PAYDOWN		206,643	270,188	269,850	203,050	0	3,593	0	3,593	0	206,643	0	0	0	3,122	04/25/2047
93935D-AA-4	WMALT_06-AR7 A1A		12/01/2018	MBS PAYDOWN		79,703	104,808	70,578	77,606	0	2,097	0	2,097	0	79,703	0	0	0	1,304	09/25/2046
93935E-AC-8	WMALT_06-8 A3A		12/01/2018	MBS PAYDOWN		37,493	37,493	37,493	37,409	0	177	0	177	0	37,586	0	0	0	346	10/25/2036
93935F-AC-5	WMALT_06-AR6		12/01/2018	MBS PAYDOWN		78,009	90,692	65,511	77,646	0	363	0	363	0	78,009	0	0	0	1,347	08/25/2046
93935Y-AA-8	WMALT_06-AR10		12/25/2018	MBS PAYDOWN		83,884	83,884	61,655	83,146	0	738	0	738	0	83,884	0	0	0	847	12/25/2036
942683-AF-0	WATSON PHARMACEUTICALS INC		02/12/2018	HSBC SECURITIES (USA) INC.		2,478,175	2,500,000	2,479,125	2,489,218	0	250	0	250	0	2,489,469	0	(11,294)	(11,294)	30,017	10/01/2022
94974B-GA-2	WELLS FARGO & COMPANY		11/14/2018	WACHOVIA CAPITAL MARKETS LLC		7,261,400	7,500,000	7,479,750	7,485,731	0	1,273	0	1,273	0	7,487,004	0	(225,604)	(225,604)	240,396	09/09/2024
94974B-GH-7	WELLS FARGO & CO		05/11/2018	CITIGROUP GLOBAL MARKETS INC		566,208	600,000	597,996	598,510	0	70	0	70	0	598,580	0	(32,372)	(32,372)	13,300	02/19/2025
949758-AD-8	WFMBS_04-0 A1		12/01/2018	MBS PAYDOWN		257,213	257,213	256,287	255,579	0	1,634	0	1,634	0	257,213	0	0	0	4,819	08/25/2034
949808-AP-4	WFMBS_03-J IIA1		12/01/2018	MBS PAYDOWN		64,629	64,629	66,309	64,443	0	186	0	186	0	64,629	0	0	0	1,158	10/25/2033
94980X-AA-2	WFMBS_03-N 1A1		12/01/2018	MBS PAYDOWN		14,763	14,763	15,234	14,746	0	17	0	17	0	14,763	0	0	0	194	12/25/2033
94982P-AA-7	WFMBS_05-AR7 1A1		12/01/2018	MBS PAYDOWN		118,778	118,778	115,966	117,930	0	847	0	847	0	118,778	0	0	0	2,349	05/25/2035
94982X-AD-4	WFMBS_06-7 2A1		12/01/2018	MBS PAYDOWN		998,320	1,045,338	1,046,808	992,304	0	6,016	0	6,016	0	998,320	0	0	0	36,551	06/25/2036
94983J-AC-6	WFMBS_06-AR1 IIA1		12/01/2018	MBS PAYDOWN		206,223	222,360	205,592	205,721	0	501	0	501	0	206,223	0	0	0	4,460	03/25/2036
94985J-CD-0	WFMBS_07-7 APO		12/01/2018	MBS PAYDOWN		106,026	122,372	72,572	98,936	0	7,091	0	7,091	0	106,026	0	0	0	0	06/25/2037
94989U-AA-9	WFMBS_18-1		12/01/2018	MBS PAYDOWN		26,134	26,134	25,134	0	0	(11)	0	(11)	0	26,134	0	0	0	109	07/25/2047
95000A-AT-4	WFCM_15-P2		04/19/2018	GOLDMAN SACHS & CO		3,237,051	3,250,000	3,282,347	3,275,586	0	(1,134)	0	(1,134)	0	3,274,452	0	(37,401)	(37,401)	45,394	12/15/2048
95058X-AE-8	WEN_18-1A		12/15/2018	MBS PAYDOWN		31,700	31,700	31,628	21,000	0	(18)	0	(18)	0	31,700	0	0	0	660	03/15/2048
960413-AQ-5	WESTLAKE CHEMICAL CORP		02/15/2018	CORPORATE ACTION		1,504,001	1,470,000	1,493,231	1,477,731	0	(289)	0	(289)	0	1,511,443	0	(7,442)	(7,442)	67,995	02/15/2021
960413-AR-3	WESTLAKE CHEMICAL CORP		05/15/2018	CORPORATE ACTION		3,631,427	3,545,000	3,561,250	3,546,079	0	85,348	0	85,348	0	3,631,620	0	(194)	(194)	86,603	05/15/2023
96950F-AP-9	WILLIAMS COMPANIES INC		11/26/2018	BARCLAYS		625,618	700,000	694,589	694,920	0	84	0	84	0	695,004	0	(69,386)	(69,386)	46,972	01/15/2045
97181#-KE-2	UNION PACIFIC CORP PRVT		06/30/2018	SINKING FUND REDEMPTION		14,203	14,203	14,203	14,203	0	0	0	0	0	14,203	0	0	0	415	06/30/2024
97181#-KG-7	UNION PACIFIC CORP PRVT		03/29/2018	SINKING FUND REDEMPTION		184,109	184,109	198,436	184,257	0	(147)	0	(147)	0	184,109	0	0	0	5,385	03/29/2024
97314@-AA-3	WIND ENERGY TRANSMISSION TEXAS LLC		12/31/2018	VARIOUS		209,793	209,793	208,334	172,511	0	28	0	28	0	209,812	0	0	0	5,456	12/18/2034
97381L-AA-6	WINDSTREAM SERVICES LLC / WINDSTRE		02/26/2018	BARCLAYS CAPITAL INC		4,085,063	7,103,000	4,788,985	4,827,908	0	41,690	0	41,690	0	4,869,598	0	(784,536)	(784,536)	140,268	08/01/2023
97381L-AB-4	WINDSTREAM SERVICES LLC / WINDSTRE		03/27/2018	BANK OF AMERICA SECURITIES LLC		353,378	381,000	325,782	326,451	0	1,071	0	1,071	0	327,523	0	25,855	25,855	13,053	10/31/2025

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
97381W-AN-4	WINDSTREAM CORP		03/27/2018	BANK OF AMERICA SECURITIES LLC		81,480	97,000	105,478	98,187	0	(361)	0	(361)	0	97,826	0	(16,346)	(16,346)	3,425	10/15/2020
976843-BJ-0	WISCONSIN PUBLIC SERVICE CORP		05/28/2018	TRANSFER OUT		11,941,479	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	941,479	941,479	300,564	11/01/2044
97806*-AG-7	WOLVERINE POWER SUPPLY COOPERATIVE		09/10/2018	SINKING FUND REDEMPTION		16,667	16,667	16,667	16,667	0	0	0	0	0	16,667	0	0	0	479	09/10/2045
980745-B@-1	WOODWARD GOVERNOR COMPANY PRVT		10/01/2018	MATURITY		4,500,000	4,500,000	5,109,560	4,566,785	0	(66,785)	0	(66,785)	0	4,500,000	0	0	0	287,550	10/01/2018
98581*-AA-9	YELLOWSTONE ENERGY LTD		12/31/2018	VARIOUS		298,571	298,571	299,069	291,462	0	(15)	0	(15)	0	298,571	0	0	0	27,374	12/31/2026
98978V-AB-9	ZOETIS INC		05/15/2018	WACHOVIA CAPITAL MARKETS LLC		1,160,872	1,180,000	1,178,702	1,179,290	0	49	0	49	0	1,179,339	0	(18,467)	(18,467)	30,467	02/01/2023
BINOYZ-B5-7	COSO GEOTHERMAL POWER HOLDINGS		03/22/2018	SINKING FUND REDEMPTION		1,107,502	1,107,502	1,107,502	1,107,502	0	0	0	0	0	1,107,502	0	0	0	38,482	10/31/2023
C9716#-AC-3	WASTE CONNECTIONS INC		05/28/2018	PRIVATE DIRECT		4,194,180	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	(305,820)	(305,820)	67,939	06/01/2026
C9716#-AG-4	WASTE CONNECTIONS INC		05/28/2018	PRIVATE DIRECT		1,171,332	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	(28,668)	(28,668)	28,874	08/20/2022
009090-AA-9	AIR CANADA 2015-1A PTT	A	09/15/2018	SINKING FUND REDEMPTION		67,549	67,549	67,549	67,549	0	0	0	0	0	67,549	0	0	0	1,824	03/15/2027
01626P-AH-9	ALIMENTATION COUCHE-TARD INC	A	08/20/2018	WELLS FARGO SECURITIES LLC - DO NOT USE		954,440	1,000,000	998,660	998,709	0	74	0	74	0	998,782	0	(44,342)	(44,342)	38,064	07/26/2027
064159-FL-5	BANK OF NOVA SCOTIA	A	04/20/2018	VARIOUS		7,160,718	7,250,000	7,198,670	7,222,032	0	2,316	0	2,316	0	7,224,348	0	(63,631)	(63,631)	152,775	07/21/2021
125094-AC-6	CDP FINANCIAL INC 144A	A	06/15/2018	RAYMOND, JAMES & ASSOCIATES, INC.		7,873,516	6,150,000	7,960,106	7,826,651	0	(23,305)	0	(23,305)	0	7,803,347	0	70,169	70,169	195,160	11/25/2039
125094-AQ-5	CDP FINANCIAL INC	A	11/06/2018	NATIONAL BANK OF CANADA FINANCIAL		4,907,400	5,000,000	4,981,300	4,987,070	0	1,533	0	1,533	0	4,988,603	0	(81,203)	(81,203)	203,000	07/24/2024
136375-BZ-4	CANADIAN NATIONAL RAILWAY COMPANY	A	05/28/2018	TRANSFER OUT		529,219	500,000	491,110	491,743	0	56	0	56	0	491,799	0	37,420	37,420	12,563	11/07/2043
15135U-AK-5	CENOVUS ENERGY INC	A	07/23/2018	MORGAN STANLEY - DO NOT USE		957,880	1,000,000	996,020	996,350	0	39	0	39	0	996,390	0	(38,510)	(38,510)	44,778	09/15/2043
15135U-AM-1	CENOVUS ENERGY INC	A	08/17/2018	GOLDMAN SACHS & CO. - DO NOT USE		970,130	1,000,000	999,830	999,850	0	9	0	9	0	999,858	0	(29,728)	(29,728)	36,125	04/15/2027
15135U-AP-4	CENOVUS ENERGY INC	A	05/07/2018	RBC CAPITAL MARKETS		3,531,312	3,600,000	3,596,724	3,597,400	0	28	0	28	0	3,597,428	0	(66,116)	(66,116)	75,600	06/15/2037
19238V-AG-0	COGECO CABLE INC	A	05/22/2018	CORPORATE ACTION		2,510,231	2,480,000	2,476,020	2,477,754	0	32,477	0	32,477	0	2,508,127	0	2,104	2,104	65,399	05/01/2020
66977W-AN-9	NOVA CHEMICALS CORP	A	05/28/2018	CREDIT SUISSE SECURITIES (USA) LLC		406,925	410,000	440,750	423,619	0	(1,629)	0	(1,629)	0	421,990	0	(15,065)	(15,065)	17,758	08/01/2023
740212-AE-5	PRECISION DRILLING CORPORATION	A	12/17/2018	SINKING FUND REDEMPTION		328,474	328,474	328,474	328,474	0	0	0	0	0	328,474	0	0	0	15,395	12/15/2021
775109-AK-7	ROGERS COMMUNICATIONS INC	A	04/13/2018	CORPORATE ACTION		1,548,499	1,525,000	1,522,774	1,524,818	0	182	0	182	0	1,548,389	0	109	109	91,946	08/15/2018
89153U-AF-8	TOTAL CAPITAL CANADA LTD	A	05/11/2018	VARIOUS		3,398,890	3,500,000	3,499,385	3,499,648	0	(9)	0	(9)	0	3,499,639	0	(100,749)	(100,749)	75,243	07/15/2023
895945-D#-7	TRICAN WELL SERVICE LTD	A	12/26/2018	VARIOUS		508,675	432,979	432,979	432,979	0	(28,867)	0	(28,867)	0	526,075	0	(17,400)	(17,400)	163,357	04/28/2021
895945-D@-9	TRICAN WELL SERVICE LTD	A	04/28/2018	MATURITY		1,731,915	1,731,915	1,731,915	1,731,915	0	0	0	0	0	1,731,915	0	0	0	72,586	04/28/2018
895945-G*-8	TRICAN WELL SERVICE LTD	A	04/28/2018	MATURITY		38,047	38,047	2,300	6,176	0	31,872	0	31,872	0	38,047	0	0	0	46,878	04/28/2018
C0445#-AK-2	ARC RESOURCES LTD PRVT	A	05/27/2018	SINKING FUND REDEMPTION		2,800,000	2,800,000	2,800,000	2,800,000	0	0	0	0	0	2,800,000	0	0	0	75,040	05/27/2022
C1466#-AA-6	CANADIAN PACIFIC RAILWAY LTD PRVT	A	09/03/2018	SINKING FUND REDEMPTION		321,956	321,956	318,372	321,894	0	62	0	62	0	321,956	0	0	0	13,121	03/03/2024
C4111#-AB-7	GRAYMONT LTD PRVT	A	10/14/2018	SINKING FUND REDEMPTION		3,053,333	3,053,333	3,053,333	3,053,333	0	0	0	0	0	3,053,333	0	0	0	196,329	10/14/2019
C4111#-AF-8	GRAYMONT LTD PRVT	A	07/10/2018	SINKING FUND REDEMPTION		1,353,846	1,353,846	1,485,589	1,358,129	0	(4,283)	0	(4,283)	0	1,353,846	0	0	0	69,757	01/10/2023
C4111#-AG-6	GRAYMONT LTD	A	06/21/2018	SINKING FUND REDEMPTION		397,143	397,143	401,356	214,286	0	(4,213)	0	(4,213)	0	397,143	0	0	0	9,333	06/21/2027
C9824@-AC-4	WORLEYPARSONS LTD	A	03/26/2018	MATURITY		4,700,000	4,700,000	4,700,000	4,700,000	0	0	0	0	0	4,700,000	0	0	0	131,835	03/26/2018
000800-AB-1	ABN AMRO BANK NV	D	06/04/2018	MATURITY		500,000	500,000	452,514	497,845	0	2,155	0	2,155	0	500,000	0	0	0	11,625	06/04/2018
00774M-AA-3	AERCAP IRELAND CAPITAL LTD / AERCA	D	02/07/2018	RBC CAPITAL MARKETS		2,005,640	2,000,000	1,993,520	1,994,508	0	122	0	122	0	1,994,631	0	11,009	11,009	14,194	05/26/2022
03762Y-AA-5	APID_16-25A	D	10/20/2018	VARIOUS		1,700,000	1,700,000	1,700,000	1,700,000	0	0	0	0	0	1,700,000	0	0	0	62,126	10/20/2028
044286-93-9	DOLPHIN ENERGY LTD REGS	D	12/15/2018	SINKING FUND REDEMPTION		215,940	215,940	218,963	0	0	(824)	0	(824)	0	215,940	0	0	0	9,692	06/15/2019
055451-AQ-1	BHP BILLITON FINANCE (USA) LTD	D	04/19/2018	J.P. MORGAN SECURITIES, INC.		2,397,323	2,421,000	2,398,339	2,410,784	0	724	0	724	0	2,411,508	0	(14,185)	(14,185)	46,209	02/24/2022
05565Q-CP-1	BP CAPITAL MARKETS PLC	D	09/18/2018	VARIOUS		7,085,370	7,000,000	7,089,520	7,067,858	0	(5,715)	0	(5,715)	0	7,062,143	0	23,227	23,227	262,318	02/10/2024
05565Q-CZ-9	BP CAPITAL MARKETS PLC	D	05/11/2018	MILLENIUM ADVISORS		991,780	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(8,220)	(8,220)	20,243	03/17/2022

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
055650-DA-3	BP CAPITAL MARKETS PLC	D	09/18/2018	SOCIETE GENERALE		690,991	700,000	700,000	700,000	0	0	0	0	0	700,000	0	(9,009)	(9,009)	24,747	03/17/2025
05579H-AB-8	BNZ INTERNATIONAL FUNDING LIMITED	D	04/17/2018	WACHOVIA CAPITAL MARKETS LLC		985,900	1,000,000	999,300	999,545	0	41	0	41	0	999,587	0	(13,687)	(13,687)	17,340	03/02/2021
06738E-AS-4	BARCLAYS PLC	D	03/20/2018	MORGAN STANLEY & CO. INC.		1,973,160	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(26,840)	(26,840)	51,576	01/10/2023
08861J-AA-7	BHARTI AIRTEL INTERNATIONAL (NETHE	D	11/27/2018	CORPORATE ACTION		985,000	1,000,000	1,077,200	1,052,925	0	(8,466)	0	(8,466)	0	1,044,460	0	(59,460)	(59,460)	62,069	03/11/2023
09626R-AN-5	BLUEM_12-2A	D	11/20/2018	MBS PAYDOWN		3,140,000	3,140,000	3,140,000	3,140,000	0	0	0	0	0	3,140,000	0	0	0	108,663	11/20/2028
09628V-AB-0	BLUEM_16-3A	D	11/15/2018	MBS PAYDOWN		1,700,000	1,700,000	1,700,000	1,700,000	0	0	0	0	0	1,700,000	0	0	0	65,133	11/15/2027
12232K-AC-4	BURNH_16-1A	D	11/28/2018	VARIOUS		1,230,000	1,230,000	1,230,000	1,230,000	0	0	0	0	0	1,230,000	0	0	0	52,462	10/20/2029
12545R-AA-5	CREDOMATIC INTERNATIONAL CORP	D	11/05/2018	VARIOUS		18,557	18,557	18,855	0	0	(41)	0	(41)	0	18,557	0	0	0	314	11/05/2020
12549V-BA-1	CIFC_14-4A	D	10/17/2018	MBS PAYDOWN		1,700,000	1,700,000	1,700,000	1,700,000	0	0	0	0	0	1,700,000	0	0	0	79,172	10/17/2026
14309Y-AQ-7	CGMS_12-4A	D	10/24/2018	BARCLAYS CAPITAL INC		782,652	780,000	780,000	780,000	0	0	0	0	0	780,000	0	2,652	2,652	31,020	01/20/2029
15032D-AA-9	CEDF_16-6A	D	10/20/2018	MBS PAYDOWN		4,120,000	4,120,000	4,120,000	4,120,000	0	0	0	0	0	4,120,000	0	0	0	143,789	10/20/2028
15032D-AC-5	CEDF_16-6A	D	10/20/2018	MBS PAYDOWN		1,700,000	1,700,000	1,700,000	1,700,000	0	0	0	0	0	1,700,000	0	0	0	67,303	10/20/2028
15639K-AB-8	CENTRICA PLC	D	03/12/2018	CORPORATE ACTION		4,540,640	4,000,000	4,058,900	4,057,244	0	(216)	0	(216)	0	4,057,028	0	483,612	483,612	87,194	10/16/2043
191229-AB-9	COCA-COLA ICECEK AS	D	05/28/2018	J.P. MORGAN SECURITIES, INC.		934,452	1,010,000	1,010,000	1,010,000	0	0	0	0	0	1,010,000	0	(75,548)	(75,548)	29,445	09/19/2024
200447-A*-1	COMISION FEDERAL DE ELECTRICIDAD	D	09/29/2018	VARIOUS		320,000	320,000	320,112	315,000	0	0	0	0	0	320,000	0	0	0	13,280	09/29/2036
22541H-CC-4	CREDIT SUISSE NEY YORK	D	02/15/2018	MATURITY		3,500,000	3,500,000	3,488,485	3,499,815	0	185	0	185	0	3,500,000	0	0	0	105,000	02/15/2018
22546Q-AR-8	CREDIT SUISSE NEW YORK NY	D	04/20/2018	HSBC SECURITIES (USA) INC.		2,969,370	3,000,000	2,982,000	2,989,682	0	799	0	799	0	2,990,481	0	(21,111)	(21,111)	43,750	10/29/2021
24668P-AE-7	DELHAIZE AMERICA INC.	D	12/06/2018	CORPORATE ACTION		748,104	705,000	702,320	702,615	0	49	0	49	0	702,664	0	45,439	45,439	72,467	10/01/2040
26824K-AA-2	AIRBUS GROUP FINANCE BV	D	07/26/2018	TRADE ADJUSTMENT		965,868	1,000,000	974,190	983,009	0	1,700	0	1,700	0	984,709	0	(18,841)	(18,841)	20,925	04/17/2023
36164Q-6M-5	GE CAPITAL INTERNATIONAL FUNDING C	D	09/12/2018	MORGAN STANLEY - DO NOT USE		716,494	744,000	757,603	755,013	0	(877)	0	(877)	0	754,137	0	(37,642)	(37,642)	20,843	11/15/2025
36164Q-NA-2	GE CAPITAL INTERNATIONAL FUNDING C	D	12/18/2018	GOLDMAN SACHS & CO		7,015,249	8,273,000	8,525,279	8,507,064	0	(8,693)	0	(8,693)	0	8,498,371	0	(1,483,121)	(1,483,121)	399,195	11/15/2035
42308#-AE-7	HELEN OF TROY LIMITED	C	01/12/2018	MATURITY		3,300,000	3,300,000	3,300,000	3,300,000	0	0	0	0	0	3,300,000	0	0	0	64,350	01/12/2018
456873-AB-4	INGERSOLL-RAND LUXEMBOURG FINANCE	D	10/15/2018	VARIOUS		1,949,410	2,000,000	1,988,500	1,991,717	0	858	0	858	0	1,992,575	0	(43,165)	(43,165)	68,042	11/01/2024
45687A-AL-6	INGERSOLL RAND GLOBAL HOLDING CO L	C	03/15/2018	CORPORATE ACTION		1,004,187	1,000,000	998,500	999,705	0	295	0	295	0	1,003,939	0	248	248	23,105	01/15/2019
50066A-AM-5	KOREA GAS CORPORATION	D	04/26/2018	VARIOUS		4,729,512	4,925,000	4,912,195	4,913,270	0	804	0	804	0	4,914,074	0	(184,562)	(184,562)	105,340	07/20/2022
532621-AQ-2	LROCK_014-2A	D	07/18/2018	MBS PAYDOWN		1,690,000	1,690,000	1,690,000	1,690,000	0	0	0	0	0	1,690,000	0	0	0	45,662	04/18/2026
55608P-AV-6	MACQUARIE BANK LTD	D	04/17/2018	VARIOUS		4,932,750	5,000,000	4,991,900	4,994,940	0	479	0	479	0	4,995,418	0	(62,668)	(62,668)	108,221	01/15/2021
55952Y-AK-3	MAGNE_14-8A	D	05/14/2018	MBS PAYDOWN		1,570,000	1,570,000	1,573,014	1,575,938	0	(5,938)	0	(5,938)	0	1,570,000	0	0	0	31,104	04/15/2026
55953T-AA-5	MAGNE_16-18A	D	11/15/2018	MBS PAYDOWN		6,800,000	6,800,000	6,800,000	6,800,000	0	0	0	0	0	6,800,000	0	0	0	232,953	11/15/2028
55953T-AC-1	MAGNE_16-18A	D	11/15/2018	MBS PAYDOWN		2,040,000	2,040,000	2,040,000	2,040,000	0	0	0	0	0	2,040,000	0	0	0	77,125	11/15/2028
59284M-AA-2	MEXICO CITY AIRPORT TRUST	D	12/24/2018	CORPORATE ACTION		3,249,180	3,282,000	3,260,319	3,262,648	0	1,787	0	1,787	0	3,264,435	0	(15,255)	(15,255)	160,408	10/31/2026
59284M-AC-8	MEXICO CITY AIRPORT TRUST	D	12/24/2018	CORPORATE ACTION		354,350	351,000	348,869	348,923	0	172	0	172	0	349,095	0	5,255	5,255	17,153	04/30/2028
59284M-AD-6	MEXICO CITY AIRPORT TRUST	D	12/24/2018	CORPORATE ACTION		931,236	918,000	912,474	912,474	0	29	0	29	0	912,503	0	18,734	18,734	63,814	07/31/2047
60688X-AU-4	MIZUHO BANK LTD	D	11/08/2018	SMBC NIKKO SECURITIES AMERICA		1,809,446	1,900,000	1,896,124	1,897,075	0	316	0	316	0	1,897,391	0	(87,945)	(87,945)	68,738	03/26/2025
62856R-AB-1	MYRIAD INTERNATIONAL HLDG BV	D	05/28/2018	J.P. MORGAN SECURITIES, INC.		523,125	500,000	550,000	525,121	0	(3,156)	0	(3,156)	0	521,965	0	1,160	1,160	25,833	07/18/2020
68784A-AE-6	OSCAR_17-2A	D	01/24/2018	MIZUHO SECURITIES USA INC		10,906,328	11,000,000	10,995,850	10,995,819	0	71	0	71	0	10,995,890	0	(89,562)	(89,562)	38,793	12/10/2024
693483-AC-3	POSCO	D	05/28/2018	HFD NOMURA SECURITIES INC		781,408	750,000	864,450	814,963	0	(6,344)	0	(6,344)	0	808,620	0	(27,212)	(27,212)	24,500	04/14/2021
80281L-AD-7	SANTANDER UK GROUP HOLDINGS PLC	D	01/02/2018	SANTANDER INVESTMENT		1,008,600	1,000,000	998,990	999,371	0	2	0	2	0	999,373	0	9,227	9,227	15,278	01/08/2021
80281L-AF-2	SANTANDER UK GROUP HOLDINGS PLC	D	03/20/2018	SANTANDER INVESTMENT		983,660	1,000,000	1,002,590	1,002,120	0	(111)	0	(111)	0	1,002,008	0	(18,348)	(18,348)	24,997	01/10/2023
806854-AD-7	SCHLUMBERGER INVESTMENT SA	D	05/21/2018	MORGAN STANLEY & CO. INC.		18,998,789	19,904,000	18,537,892	19,143,015	0	60,488	0	60,488	0	19,203,503	0	(204,714)	(204,714)	385,465	08/01/2022
822582-AX-0	SHELL INTERNATIONAL FINANCE BV	D	05/22/2018	MILLENIUM ADVISORS		1,996,040	2,000,000	2,014,680	2,009,045	0	(587)	0	(587)	0	2,008,458	0	(12,418)	(12,418)	53,267	08/12/2023
82620K-AD-5	SIEMENS FINANCIERINGSMAATCHAPPIJ N	D	02/06/2018	KEYBANC CAPITAL MARKETS INC.		2,503,875	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	3,875	3,875	14,299	05/27/2022
82620K-AE-3	SIEMENS FINANCIERINGSMAATCHAPPIJ N	D	11/26/2018	WACHOVIA CAPITAL MARKETS LLC		2,161,508	2,250,000	2,244,285	2,245,594	0	485	0	485	0	2,246,079	0	(84,572)	(84,572)	73,328	05/27/2025
85572R-AA-7	STARR_18-1	D	12/15/2018	MBS PAYDOWN		83,333	83,333	82,563	0	0	24	0	24	0	83,333	0	0	0	798	05/15/2043
85771P-AC-6	STATOIL ASA	D	03/28/2018	MORGAN STANLEY & CO. INC.		1,167,170	1,000,000	1,208,290	1,184,816	0	(1,261)	0	(1,261)	0	1,183,555	0	(16,385)	(16,385)	31,450	08/17/2040

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
85771P-AF-9	STATOIL ASA	D	02/08/2018	HILLTOP SECURITIES		1,946,849	1,930,000	1,990,563	1,964,833	0	(926)	0	(926)	0	1,963,906	0	(17,058)	(17,058)	33,606	01/23/2022
85771P-AK-8	STATOIL ASA	D	09/05/2018	SOCIETE GENERALE		2,892,180	3,000,000	2,780,850	2,861,959	0	14,221	0	14,221	0	2,876,180	0	16,000	16,000	90,983	01/15/2024
85771P-AN-2	STATOIL ASA	D	09/05/2018	J.P. MORGAN SECURITIES, INC.		2,028,880	2,000,000	1,998,540	1,999,011	0	99	0	99	0	1,999,110	0	29,770	29,770	75,233	03/01/2024
87969N-AD-7	TELSTRA CORPORATION LTD	D	11/06/2018	TD SECURITIES USA		1,885,340	2,000,000	1,996,600	1,997,427	0	273	0	273	0	1,997,699	0	(112,359)	(112,359)	67,882	04/07/2025
88433B-AA-5	WINDR_2016-2A	D	11/01/2018	MBS PAYDOWN		3,980,000	3,980,000	3,980,000	3,980,000	0	0	0	0	0	3,980,000	0	0	0	152,307	11/01/2028
88433B-AC-1	WINDR_2016-2A	D	11/01/2018	MBS PAYDOWN		1,360,000	1,360,000	1,360,000	1,360,000	0	0	0	0	0	1,360,000	0	0	0	57,983	11/01/2028
89153V-AB-5	TOTAL CAPITAL INTERNATIONAL SA	D	04/13/2018	MORGAN STANLEY & CO. INC.		1,488,225	1,500,000	1,511,415	1,507,672	0	(519)	0	(519)	0	1,507,153	0	(18,928)	(18,928)	28,750	02/17/2022
89153V-AP-4	TOTAL CAPITAL INTERNATIONAL SA	D	04/13/2018	MORGAN STANLEY & CO. INC.		2,133,746	2,150,000	2,145,937	2,147,884	0	172	0	172	0	2,148,057	0	(14,311)	(14,311)	19,380	06/19/2021
89387Y-AA-9	TGI INTERNATIONAL LTD	D	11/01/2018	CORPORATE ACTION		509,500	500,000	534,500	511,238	0	(3,626)	0	(3,626)	0	517,112	0	(7,612)	(7,612)	41,246	03/20/2022
92857W-BC-3	VODAFONE GROUP PLC	D	02/27/2018	SUSQUEHANNA FINANCIAL GROUP		1,962,760	2,000,000	1,990,740	1,994,903	0	153	0	153	0	1,995,057	0	(32,297)	(32,297)	31,467	02/19/2023
961214-CX-9	WESTPAC BANKING CORP	D	01/17/2018	MIZUHO SECURITIES USA INC		361,080	375,000	373,545	373,755	0	7	0	7	0	373,762	0	(12,682)	(12,682)	1,959	05/13/2026
961214-DC-4	WESTPAC BANKING CORP	D	01/17/2018	MIZUHO SECURITIES USA INC		950,760	1,000,000	998,610	998,779	0	6	0	6	0	998,785	0	(48,025)	(48,025)	11,250	08/19/2026
EF0492-75-3	RAS LAFFAN LIQUEFIED NATURAL GAS C	D	09/30/2018	VARIOUS		22,260	22,260	22,733	0	0	(29)	0	(29)	0	22,260	0	0	0	590	09/30/2020
EI0320-72-7	EMPRESAS CMPC SA	D	08/17/2018	CORPORATE ACTION		161,888	156,000	161,460	0	0	(8,505)	0	(8,505)	0	171,242	0	(9,354)	(9,354)	20,994	11/05/2019
F1369#-AA-1	BUREAU VERITAS S.A. PRVT	D	07/16/2018	MATURITY		6,000,000	6,000,000	7,039,080	6,086,561	0	(86,561)	0	(86,561)	0	6,000,000	0	0	0	394,800	07/16/2018
F3166#-AD-6	ESSILOR INTERNATIONAL (COMPAGNIE G	D	05/28/2018	VARIOUS		2,494,100	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	(5,900)	(5,900)	32,158	11/05/2018
F3166#-AE-4	ESSILOR INTERNATIONAL (COMPAGNIE G	D	05/28/2018	VARIOUS		2,376,888	2,400,000	2,400,000	2,400,000	0	0	0	0	0	2,400,000	0	(23,112)	(23,112)	37,758	11/05/2020
F3166#-AH-7	ESSILOR INTERNATIONAL (COMPAGNIE G	D	05/28/2018	VARIOUS		3,091,661	3,100,000	3,100,000	3,100,000	0	0	0	0	0	3,100,000	0	(8,339)	(8,339)	48,771	11/05/2019
F3166#-AK-0	ESSILOR INTERNATIONAL (COMPAGNIE G	D	05/28/2018	PRIVATE DIRECT		859,959	900,000	900,000	900,000	0	0	0	0	0	900,000	0	(40,041)	(40,041)	16,554	01/05/2022
G1696#-AY-2	BUNZL FINANCE PLC	D	05/28/2018	VARIOUS		3,568,680	3,600,000	3,600,000	3,600,000	0	0	0	0	0	3,600,000	0	(31,320)	(31,320)	91,709	01/15/2020
G18468-AD-9	CAPITA GROUP PLC PRVT	D	09/15/2018	VARIOUS		7,500,000	7,500,000	8,770,200	7,632,288	0	(132,288)	0	(132,288)	0	7,500,000	0	0	0	506,844	09/15/2018
G18468-AG-2	CAPITA GROUP PLC PRVT	D	11/15/2018	VARIOUS		2,119,657	2,057,033	2,034,097	0	0	(63,473)	0	(63,473)	0	2,099,250	0	20,407	20,407	211,773	06/30/2020
G18468-AM-9	CAPITA GROUP PLC	D	11/15/2018	CORPORATE ACTION		1,517,260	1,465,636	1,465,636	1,475,830	0	(87,540)	0	(87,540)	0	1,527,453	0	0	0	211,658	07/19/2021
G1910#-AQ-9	COBHAM PLC	D	04/17/2018	CORPORATE ACTION		4,609,358	4,355,000	4,374,052	4,370,866	0	(510)	0	(510)	0	4,624,714	0	(15,356)	(15,356)	341,451	10/28/2024
G3424#-AD-3	G4S PLC PRVT	D	07/15/2018	MATURITY		10,500,000	10,500,000	11,990,080	10,623,538	0	(123,538)	0	(123,538)	0	10,500,000	0	0	0	711,900	07/15/2018
G4910#-AD-2	INTERSERVE PLC	D	11/21/2018	SINKING FUND REDEMPTION		30,230	30,230	21,863	0	0	926	0	926	0	30,230	0	0	0	1,007	09/30/2021
G4910#-AE-0	INTERSERVE PLC	D	11/21/2018	SINKING FUND REDEMPTION		48,759	48,759	35,565	0	0	1,447	0	1,447	0	48,759	0	0	0	1,751	09/30/2021
G4910#-AF-7	INTERSERVE PLC	D	11/21/2018	VARIOUS		39,982	39,982	29,523	0	0	1,144	0	1,144	0	39,982	0	0	0	1,483	09/30/2021
G6764#-AA-0	OMEGA LEASING NO 9 LTD	D	10/12/2018	VARIOUS		1,299,618	1,347,368	1,347,368	1,347,368	0	0	0	0	0	1,347,368	0	(47,750)	(47,750)	19,726	10/12/2026
G7333#-AB-8	RPC GROUP PLC	D	12/15/2018	MATURITY		16,300,000	16,300,000	16,300,000	16,300,000	0	0	0	0	0	16,300,000	0	0	0	691,120	12/15/2018
G7770#-AB-8	SAGE GROUP PLC	D	05/28/2018	PRIVATE DIRECT		7,992,675	8,100,000	8,100,000	8,100,000	0	0	0	0	0	8,100,000	0	(107,325)	(107,325)	130,284	05/20/2020
G78158-AF-8	SAP IRELAND US FINANCIAL SERVICES	D	05/28/2018	VARIOUS		5,530,224	5,600,000	5,600,000	5,600,000	0	0	0	0	0	5,600,000	0	(69,776)	(69,776)	84,663	11/15/2020
G9284#-AX-5	VITOL FINANCE LTD	D	07/30/2018	MATURITY		13,800,000	13,800,000	13,800,000	13,800,000	0	0	0	0	0	13,800,000	0	0	0	695,221	07/30/2018
G9433*-AA-9	WARBURTONS 1876 LIMITED	D	05/28/2018	VARIOUS		5,846,487	5,900,000	5,900,000	5,900,000	0	0	0	0	0	5,900,000	0	(53,513)	(53,513)	104,994	04/30/2020
K7017#-AA-8	MERIDIAN SPIRIT APS	D	12/31/2018	VARIOUS		240,070	240,070	240,127	236,913	0	(2)	0	(2)	0	240,070	0	0	0	9,370	08/01/2030
L8038*-AA-4	SBM BALEAI AZUL	D	12/15/2018	SINKING FUND REDEMPTION		415,990	415,990	416,178	406,690	0	(64)	0	(64)	0	415,990	0	0	0	14,444	09/15/2027
L9082*-AH-2	TRAFIGURA FUNDING SA	D	04/07/2018	MATURITY		2,200,000	2,200,000	2,200,000	2,200,000	0	0	0	0	0	2,200,000	0	0	0	72,294	04/07/2018
N3386#-AN-9	FUGRO NV	D	12/31/2017	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/17/2021
Q3920#-AD-1	FONTERRA COOPERATIVE GROUP LTD PRVT	D	05/29/2018	MATURITY		9,000,000	9,000,000	10,404,000	9,088,466	0	(88,466)	0	(88,466)	0	9,000,000	0	0	0	258,750	05/29/2018
Q7397#-AP-9	VISY GMG	D	11/04/2018	SINKING FUND REDEMPTION		1,955,556	1,955,556	1,955,556	1,955,556	0	0	0	0	0	1,955,556	0	0	0	122,222	11/04/2026
Q8773#-AS-5	STOCKLAND FINANCE PTY LIMITED PRVT	D	06/21/2018	MATURITY		1,700,000	1,700,000	1,700,000	1,700,000	0	0	0	0	0	1,700,000	0	0	0	50,830	06/21/2018
R6236*-AA-2	NORSPAN LNG VIII AS	D	09/30/2018	VARIOUS		239,152	239,152	239,152	239,152	0	0	0	0	0	239,152	0	0	0	7,858	03/30/2032
T8677*-AA-2	SOGEFI SPA	D	06/01/2018	SINKING FUND REDEMPTION		28,571	28,571	29,478	0	0	0	0	0	0	28,571	0	0	0	429	06/01/2023
Y8564*-AB-0	TEEKAY SHUTTLE TANKER FINANCE LLC	D	12/30/2018	VARIOUS		32,125	32,125	33,420	0	0	(60)	0	(60)	0	32,065	0	0	0	758	12/31/2023
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,691,242,814	1,678,567,887	1,701,790,004	1,657,857,364	(8,482)	(504,776)	0	(513,258)	0	1,693,422,786	0	(1,924,747)	(1,924,747)	65,334,557	XXX
293791-AW-9	ENTERPRISE PRODUCTS OPERATING L.P.		03/05/2018	CORPORATE ACTION		490,000	490,000	436,013	437,250	0	52,750	0	52,750	0	437,334	0	52,665	52,665	(30,740)	01/15/2068

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
416515-AW-4	HARTFORD FINANCIAL SERVICES GROUP		06/15/2018	CORPORATE ACTION		1,900,000	1,900,000	1,898,499	1,898,741	0	1,259	0	1,259	0	1,899,251	0	749	749	76,439	06/15/2038
745332-BY-1	PUGET SOUND ENERGY INC		03/20/2018	CORPORATE ACTION		3,306,450	3,290,000	2,944,550	2,944,550	0	0	0	0	0	2,944,550	0	361,900	361,900	40,864	06/01/2067
4899999. Subtotal - Bonds - Hybrid Securities						5,696,450	5,680,000	5,279,062	5,280,541	0	54,009	0	54,009	0	5,281,136	0	415,314	415,314	86,563	XXX
44983K-AH-7	VOYA IM 06-3A	D	10/16/2018	MBS PAYDOWN		9,575	1,294,305	181,203	0	0	9,575	0	9,575	0	9,575	0	0	0	66	12/13/2020
92912V-AL-9	VOYA_14-2A	D	01/17/2018	MBS PAYDOWN		151,667	151,667	151,667	151,667	0	0	0	0	0	151,667	0	0	0	893	04/17/2030
92915C-AN-4	VOYA_16-1A	D	10/20/2018	MBS PAYDOWN		8,250	8,250	8,250	0	0	0	0	0	0	8,250	0	0	0	100	01/20/2031
92915D-AC-6	VOYA_16-2A	D	12/28/2018	CITIGROUP GLOBAL MARKETS INC		260,833	411,075	358,457	302,169	48,801	(16,831)	0	31,970	0	334,138	0	(73,306)	(73,306)	33,103	07/19/2028
92915H-AA-1	VOYA_16-3A	D	10/18/2018	MBS PAYDOWN		3,901,500	3,901,500	3,901,500	3,901,500	0	0	0	0	0	3,901,500	0	0	0	138,082	10/18/2027
92915H-AC-7	VOYA_16-3A	D	10/18/2018	MBS PAYDOWN		881,000	881,000	881,000	881,000	0	0	0	0	0	881,000	0	0	0	34,585	10/18/2027
92915H-AE-3	VOYA_16-3A	D	10/18/2018	MBS PAYDOWN		377,500	377,500	377,500	377,500	0	0	0	0	0	377,500	0	0	0	17,185	10/18/2027
92915H-AG-8	VOYA_16-3A	D	10/18/2018	MBS PAYDOWN		377,500	377,500	369,233	372,682	0	4,818	0	4,818	0	377,500	0	0	0	22,902	10/18/2027
92915K-AA-4	VOYA_16-3A	D	10/18/2018	MBS PAYDOWN		408,000	408,000	386,653	391,009	0	16,991	0	16,991	0	408,000	0	0	0	37,536	10/18/2027
92915P-AF-2	INGIM_14-1A	D	10/18/2018	MBS PAYDOWN		13,750	13,750	13,750	0	0	0	0	0	0	13,750	0	0	0	156	04/18/2031
92915Q-AA-1	VOYA_17-3A	D	10/20/2018	MBS PAYDOWN		27,500	27,500	23,642	24,413	0	3,087	0	3,087	0	27,500	0	0	0	557	07/20/2030
92915U-AA-2	VOYA CLO LTD VOYA_17-2A	D	10/15/2018	MBS PAYDOWN		11,700	11,700	11,700	11,700	0	0	0	0	0	11,700	0	0	0	334	06/07/2030
92915W-AE-0	VOYA_16-4A	D	12/28/2018	MORGAN STANLEY & CO. INC.		504,854	661,500	640,134	581,943	20,688	(23,177)	0	(2,489)	0	579,454	0	(74,600)	(74,600)	64,034	07/20/2029
92916M-AE-1	VOYA_17-1A	D	10/17/2018	MBS PAYDOWN		225,684	225,684	225,684	225,684	0	0	0	0	0	225,684	0	0	0	3,879	04/17/2030
92917C-AA-0	INGIM_13-1A	D	10/15/2018	MBS PAYDOWN		20,625	20,625	20,625	20,625	0	0	0	0	0	20,625	0	0	0	377	10/15/2030
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						7,179,938	8,771,556	7,550,998	7,241,892	69,489	(5,537)	0	63,952	0	7,327,843	0	(147,905)	(147,905)	353,789	XXX
00737B-AB-1	ADS TACTICAL INC -TL		12/31/2018	SINKING FUND REDEMPTION		49,980	49,980	49,480	49,916	0	65	0	65	0	49,980	0	0	0	3,133	07/26/2023
01168B-AU-5	ALASKA COMMUNICATIONS LLC TL		12/31/2018	SINKING FUND REDEMPTION		40,000	40,000	39,300	39,816	0	184	0	184	0	40,000	0	0	0	2,245	03/13/2023
30676J-AC-2	FALMOUTH HOLDINGS GROUP CO - TL		11/16/2018	SINKING FUND REDEMPTION		406,977	406,977	404,942	406,163	0	813	0	813	0	406,977	0	0	0	27,144	12/11/2021
45938B-AB-3	INTERNATIONAL CRUISE & EXCURSION G		12/31/2018	SINKING FUND REDEMPTION		24,000	24,000	23,760	0	0	83	0	83	0	24,000	0	0	0	667	06/09/2025
48770T-AJ-2	KELLERMEYER BERGENSONS SERVICES LL		12/31/2018	SINKING FUND REDEMPTION		2,000	2,000	1,995	0	0	0	0	0	0	2,000	0	0	0	1	10/29/2021
50706U-AF-2	LAGO RESORT & CASINO LLC - TL		12/27/2018	SINKING FUND REDEMPTION		40,000	40,000	39,200	39,929	0	71	0	71	0	40,000	0	0	0	2,983	03/07/2022
67113H-AC-9	OTG MANAGEMENT LLC - TL		10/09/2018	VARIOUS		4,399,000	4,399,000	4,300,023	4,336,491	0	62,509	0	62,509	0	4,354,208	0	44,791	44,791	397,214	08/26/2021
67113H-AD-7	OTG MANAGEMENT LLC TL-DD		10/09/2018	VARIOUS		389,311	389,311	389,311	389,311	0	0	0	0	0	389,311	0	0	0	49,300	08/26/2021
68218X-AC-6	ON LOCATION EVENTS LLC - TL		12/31/2018	VARIOUS		38,194	38,194	37,909	0	0	88	0	88	0	38,194	0	0	0	2,164	09/29/2021
68218X-AF-9	ON LOCATION EVENTS LLC - TL		12/28/2018	VARIOUS		45,104	45,104	44,767	0	0	81	0	81	0	45,104	0	0	0	2,076	09/29/2021
70466#-AA-4	POLYMER SOLUTIONS GROUP		10/11/2018	SINKING FUND REDEMPTION		27,739	27,739	27,739	0	0	0	0	0	0	27,739	0	0	0	1,333	06/30/2021
75114Y-AB-6	RALEYS INC - TL		12/20/2018	VARIOUS		4,464,967	4,464,967	4,385,714	4,381,698	0	83,269	0	83,269	0	4,396,174	0	68,794	68,794	252,736	05/18/2022
78423X-AB-8	SH130 CONCESSION CO LLC		12/31/2018	SINKING FUND REDEMPTION		17,053	17,053	17,053	0	0	0	0	0	0	17,053	0	0	0	238	06/05/2020
83083V-AG-2	JAB WIRELESS INC - TL		05/02/2018	VARIOUS		5,384,873	5,384,873	5,277,723	5,344,086	0	40,787	0	40,787	0	5,357,143	0	27,730	27,730	213,908	02/28/2019
872848-AA-0	TCFC FINANCE CO LLC - TL		02/15/2018	CORPORATE ACTION		2,176,899	2,155,346	2,154,811	2,154,811	0	535	0	535	0	2,176,364	0	535	535	63,973	04/28/2018
872848-AB-8	TCFC LEASECO LLC - TL		02/15/2018	VARIOUS		4,243,097	4,243,097	4,294,772	4,243,096	0	0	0	0	0	4,243,097	0	0	0	39,075	04/28/2018
92242G-AB-5	VEE PAK INC TL		11/13/2018	VARIOUS		2,018,000	1,985,000	1,955,225	1,958,832	0	(23,452)	0	(23,452)	0	1,936,379	0	81,620	81,620	183,161	03/09/2023
94847A-AB-3	WEDGEWOOD VILLAGE PHARMACY LLC		09/30/2018	SINKING FUND REDEMPTION		10,000	10,000	9,898	0	0	9	0	9	0	10,000	0	0	0	143	07/17/2023
BINORM-Q6-6	PSKW LLC - TL		12/31/2018	VARIOUS		26,053	26,053	25,555	23,061	0	72	0	72	0	26,053	0	0	0	1,876	12/31/2021
BINOZS-V1-9	ISLAND MEDICAL MANAGEMENT HOLDINGS - TL		09/28/2018	VARIOUS		359,198	359,198	353,055	248,679	0	820	0	820	0	359,198	0	0	0	11,507	09/01/2022
BIN12K-E7-6	ON LOCATION EVENTS LLC		01/02/2018	PRIVATE DIRECT		1,985,059	2,000,000	1,975,000	1,975,321	0	(321)	0	(321)	0	1,975,000	0	10,059	10,059	0	09/29/2021
C7236#-AA-2	PET SUPERMARKET INC - TL		10/27/2018	VARIOUS		100,629	100,629	99,573	73,280	0	149	0	149	0	100,629	0	0	0	3,893	07/05/2022
46071V-AA-6	INTERSERVE PLC	D	07/05/2018	VARIOUS		1,115,573	1,115,573	1,115,573	0	0	0	0	0	0	1,115,573	0	0	0	25,435	09/30/2021
8299999. Subtotal - Bonds - Bank Loans						27,363,706	27,324,094	27,022,378	25,664,490	0	165,761	0	165,761	0	27,130,177	0	233,528	233,528	1,284,205	XXX
8399997. Total - Bonds - Part 4						2,004,392,935	2,028,637,045	2,072,369,776	1,973,191,475	61,008	(4,250,808)	308	(4,190,108)	0	2,010,778,240	0	(6,127,356)	(6,127,356)	80,177,473	XXX
8399998. Total - Bonds - Part 5						164,945,643	162,026,584	162,470,940	0	0	1,054,538	0	1,054,538	0	163,525,481	0	1,474,007	1,474,007	2,640,080	XXX

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
8399999. Total - Bonds						2,169,338,578	2,190,663,629	2,234,840,716	1,973,191,475	61,008	(3,196,270)	308	(3,135,570)	0	2,174,303,721	0	(4,653,349)	(4,653,349)	82,817,553	XXX
09257@-12-5	BLACKSTONE/GSO STRATEGIC CREDIT FD		05/02/2018	PRIOR YEAR INCOME	0.000	0	1,000.00	0	0	0	0	0	0	0	0	0	0	0	2,256	
09258*-12-6	BLACKSTONE/GSO LG-SHT CRED INC FD		05/01/2018	PRIOR YEAR INCOME	0.000	0	1,000.00	0	0	0	0	0	0	0	0	0	0	0	903	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						0	XXX	0	0	0	0	0	0	0	0	0	0	0	3,159	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	3,159	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						0	XXX	0	0	0	0	0	0	0	0	0	0	0	3,159	XXX
92913P-85-9	VOYA MIDCAP OPPORTUNITIES FUND CL R6		12/12/2018	DIRECT	228.659	2,952		3,000	3,329	(329)	0	0	(329)	0	3,000	0	(48)	(48)	0	
92914C-61-8	VOYA LARGE CAP VALUE CL R6		12/12/2018	DIRECT	259.516	2,953		3,000	3,449	(449)	0	0	(449)	0	3,000	0	(47)	(47)	384	
92914G-32-0	VOYA MULTIMGR LARGE CAP PORT CL R6		05/17/2018	DIRECT	230.954	3,901		3,426	3,896	(471)	0	0	(471)	0	3,426	0	475	475	0	
92914G-36-1	VP T ROWE PR CAP APPREC CL R6		12/12/2018	DIRECT	130.782	3,471		3,523	3,617	(94)	0	0	(94)	0	3,523	0	(52)	(52)	276	
92914G-37-9	VP MORGAN STAN GL FRAN CL R6		12/12/2018	DIRECT	211.650	3,321		3,543	3,801	(259)	0	0	(259)	0	3,543	0	(222)	(222)	522	
92914G-38-7	VOYA JPM SM CAP CORE EQ CL R6		12/12/2018	DIRECT	194.100	3,525		3,516	4,142	(626)	0	0	(626)	0	3,516	0	9	9	472	
92914L-17-0	VOYA SOL MOD CONSERV PORT CL R6		12/12/2018	DIRECT	330.194	3,193		3,340	3,434	(94)	0	0	(94)	0	3,340	0	(147)	(147)	0	
92914L-18-8	VOYA SOL MOD AGGR PORT CL R6		12/12/2018	DIRECT	274.446	3,307		3,182	3,741	(559)	0	0	(559)	0	3,182	0	126	126	0	
92914L-19-6	VOYA SOL CONSERVATIVE PORT CL R6		12/12/2018	DIRECT	295.347	3,134		3,239	3,308	(69)	0	0	(69)	0	3,239	0	(105)	(105)	0	
92914L-21-2	VOYA SOL BALANCE PORTFOLIO CL R6		12/12/2018	DIRECT	345.854	3,286		3,400	3,614	(215)	0	0	(215)	0	3,400	0	(114)	(114)	0	
92914L-22-0	VOYA SOL AGGR PORT CL R6		12/12/2018	DIRECT	281.058	3,446		3,276	3,890	(614)	0	0	(614)	0	3,276	0	170	170	0	
92915V-10-2	VY BARON GROWTH PORT CL R6		12/12/2018	DIRECT	129.673	3,820		3,749	3,967	(218)	0	0	(218)	0	3,749	0	71	71	0	
92915V-30-0	VY COLUMBIA SC VAL II PORT CL R6		12/12/2018	DIRECT	200.083	3,245		3,319	4,044	(724)	0	0	(724)	0	3,319	0	(74)	(74)	0	
92915V-80-5	VP T ROWE PR DIV MIDCAP GR CL R6		12/12/2018	DIRECT	344.665	3,695		3,654	3,984	(331)	0	0	(331)	0	3,654	0	41	41	0	
9299999. Subtotal - Common Stocks - Mutual Funds						47,249	XXX	47,167	52,216	(5,052)	0	0	(5,052)	0	47,167	0	83	83	1,654	XXX
9799997. Total - Common Stocks - Part 4						47,249	XXX	47,167	52,216	(5,052)	0	0	(5,052)	0	47,167	0	83	83	1,654	XXX
9799998. Total - Common Stocks - Part 5						3,362	XXX	3,629	0	0	0	0	0	0	3,629	0	(267)	(267)	158	XXX
9799999. Total - Common Stocks						50,611	XXX	50,796	52,216	(5,052)	0	0	(5,052)	0	50,796	0	(184)	(184)	1,812	XXX
9899999. Total - Preferred and Common Stocks						50,611	XXX	50,796	52,216	(5,052)	0	0	(5,052)	0	50,796	0	(184)	(184)	4,971	XXX
9999999 - Totals						2,169,389,189	XXX	2,234,891,512	1,973,243,691	55,956	(3,196,270)	308	(3,140,622)	0	2,174,354,517	0	(4,653,533)	(4,653,533)	82,822,524	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
912828-4A-5	TREASURY NOTE		02/27/2018	RBC CAPITAL MARKETS	03/15/2018	WACHOVIA CAPITAL MARKETS LLC	10,000,000	9,978,125	10,003,906	9,978,304	0	179	0	179	0	0	25,602	25,602	11,413	0
912828-4U-1	TREASURY NOTE		07/24/2018	CITIGROUP GLOBAL MARKETS INC	08/15/2018	TD SECURITIES USA	10,000,000	9,905,859	9,946,875	9,906,943	0	1,084	0	1,084	0	0	39,932	39,932	33,526	17,833
912828-5F-3	TREASURY NOTE		10/17/2018	SOCIETE GENERALE	11/09/2018	UBS SECURITIES LLC	15,000,000	14,968,359	14,944,336	14,969,091	0	731	0	731	0	0	(24,755)	(24,755)	34,358	3,554
912828-Y2-0	TREASURY NOTE		07/24/2018	BANK OF AMERICA SECURITIES LLC	11/15/2018	MORGAN STANLEY & CO. INC.	20,000,000	19,937,500	19,873,438	19,943,844	0	6,344	0	6,344	0	0	(70,407)	(70,407)	176,902	14,266
0599999. Subtotal - Bonds - U.S. Governments							55,000,000	54,789,843	54,768,555	54,798,182	0	8,338	0	8,338	0	0	(29,628)	(29,628)	256,199	35,653
085209-AC-8	BERMUDA (GOVERNMENT)	D	05/31/2018	TRANSFER IN	11/20/2018	CORPORATE ACTION	200,000	205,587	208,976	205,185	0	(402)	0	(402)	0	0	3,791	3,791	7,659	3,101
71568P-AA-7	PERUSAHAAN PERSEROAN (PERSERO) PER	D	05/31/2018	TRANSFER IN	10/19/2018	BNP PARIBAS SECURITIES CORP	395,000	413,269	409,813	411,309	0	(1,960)	0	(1,960)	0	0	(1,497)	(1,497)	9,112	543
1099999. Subtotal - Bonds - All Other Governments							595,000	618,856	618,789	616,494	0	(2,362)	0	(2,362)	0	0	2,294	2,294	16,771	3,644
3140J7-RU-1	FNMA 30YR		05/17/2018	RBC CAPITAL MARKETS	12/19/2018	VARIOUS	15,107,956	14,914,385	15,032,811	14,987,784	0	73,398	0	73,398	0	0	108,793	108,793	285,177	17,626
38373R-PK-9	GNMA_01-28 S		06/15/2018	CITIGROUP GLOBAL MARKETS INC	07/26/2018	VARIOUS	0	125,803	153,309	121,838	0	(3,965)	0	(3,965)	0	0	31,471	31,471	9,411	842
3199999. Subtotal - Bonds - U.S. Special Revenues							15,107,956	15,040,188	15,186,120	15,109,622	0	69,433	0	69,433	0	0	140,264	140,264	294,588	18,468
00507V-AE-9	ACTIVISION BLIZZARD INC		05/31/2018	VARIOUS	08/16/2018	CORPORATE ACTION	45,000	46,838	46,491	46,491	0	(347)	0	(347)	0	0	0	0	1,156	582
03040W-AS-4	AMERICAN WATER CAPITAL CORP		08/06/2018	MIZUHO SECURITIES USA INC - DO NOT USE	08/31/2018	DEUTSCHE BANK AG - DO NOT USE	1,000,000	999,810	1,003,800	999,814	0	4	0	4	0	0	3,986	3,986	2,708	0
038522-AQ-1	ARAMARK SERVICES INC		01/10/2018	GOLDMAN SACHS & CO	01/11/2018	BARCLAYS CAPITAL INC	30,000	30,000	30,600	30,000	0	0	0	0	0	0	600	600	0	0
12189L-BD-2	BURLINGTON NORTHERN SANTA FE LLC		07/25/2018	J.P. MORGAN SECURITIES, INC.	08/06/2018	J.P. MORGAN SECURITIES, INC.	5,000,000	4,962,600	5,031,800	4,962,601	0	1	0	1	0	0	69,199	69,199	3,458	0
12527G-AB-9	CF INDUSTRIES INC		05/28/2018	JEFFERIES & COMPANY, INC.	06/08/2018	MARKETAXESS - DO NOT USE	100,000	106,375	106,438	106,250	0	(125)	0	(125)	0	0	188	188	811	534
125896-BE-9	CMS ENERGY CORPORATION		05/31/2018	VARIOUS	10/22/2018	CORPORATE ACTION	140,000	146,956	145,285	145,285	0	(1,671)	0	(1,671)	0	0	0	0	6,295	2,917
12625K-AM-7	COMM_13-CR8		02/23/2018	BANK OF AMERICA SECURITIES LLC	06/12/2018	BANK OF AMERICA SECURITIES LLC	5,050,000	5,136,797	5,039,545	5,130,785	0	(6,012)	0	(6,012)	0	0	(91,240)	(91,240)	74,912	14,446
165167-CQ-8	CHESAPEAKE ENERGY CORPORATION		05/31/2018	CORPORATE ACTION	11/28/2018	CORPORATE ACTION	906,000	958,095	944,451	944,451	0	(13,644)	0	(13,644)	0	0	0	0	69,057	33,421
184496-AJ-6	CLEAN HARBORS INC		05/31/2018	VARIOUS	08/01/2018	CORPORATE ACTION	59,000	59,184	59,000	59,000	0	(184)	0	(184)	0	0	0	0	1,549	1,033
25470X-AB-1	DISH DBS CORP		05/31/2018	VARIOUS	12/28/2018	VARIOUS	585,000	606,060	595,969	596,544	0	(9,516)	0	(9,516)	0	0	(575)	(575)	38,007	11,517
260543-CC-5	DOW CHEMICAL COMPANY (THE)		05/31/2018	BARCLAYS CAPITAL INC	11/29/2018	BARCLAYS CAPITAL INC	5,000,000	5,137,850	5,048,650	5,107,106	0	(30,744)	0	(30,744)	0	0	(58,456)	(58,456)	116,875	9,444
30261V-AA-0	FREMF_10-K8		02/28/2018	MORGAN STANLEY & CO. INC.	05/28/2018	MORGAN STANLEY & CO. INC.	3,461,000	3,629,994	3,602,526	3,616,842	0	(13,153)	0	(13,153)	0	0	(14,315)	(14,315)	45,058	507
30711X-AK-0	CAS_14-C03		01/26/2018	BNP PARIBAS SECURITIES CORP	07/25/2018	VARIOUS	2,940,859	3,153,383	3,110,751	3,148,338	0	(5,045)	0	(5,045)	0	0	(37,587)	(37,587)	57,875	1,863
30711X-JX-3	CAS_17-C03		03/13/2018	BANK OF AMERICA SECURITIES LLC	05/28/2018	BANK OF AMERICA SECURITIES LLC	16,916,000	17,948,783	17,983,802	17,973,353	0	24,569	0	24,569	0	0	10,450	10,450	299,007	48,621
30711X-NX-8	CAS_17-C05		01/12/2018	VARIOUS	05/28/2018	VARIOUS	3,197,000	3,257,851	3,252,814	3,267,076	0	9,225	0	9,225	0	0	(14,262)	(14,262)	53,056	7,034
31410H-AQ-4	MACYS RETAIL HOLDINGS INC		05/31/2018	BANK OF AMERICA SECURITIES LLC	12/13/2018	CORPORATE ACTION	371,000	403,289	403,744	402,159	0	(1,130)	0	(1,130)	0	0	1,585	1,585	17,919	4,267
36221*-AA-5	GPT OPERATING PARTNERSHIP LP		05/31/2018	PRIVATE DIRECT	10/22/2018	CORPORATE ACTION	13,100,000	13,225,367	14,075,752	14,075,752	0	850,385	0	850,385	0	0	0	0	551,601	296,599
501044-CY-5	KROGER CO		06/05/2018	BANK OF AMERICA SECURITIES LLC	10/16/2018	SEAPORT GROUP	2,000,000	2,002,880	1,992,180	2,002,788	0	(92)	0	(92)	0	0	(10,608)	(10,608)	57,111	28,000
52108M-AN-3	LBUBS_05-C7 E		05/31/2018	TRANSFER IN	09/11/2018	MBS PAYDOWN	816,076	825,665	816,076	816,076	0	(9,589)	0	(9,589)	0	0	0	0	33,078	2,426
53219L-AM-1	LIFEPOINT HOSPITALS INC		05/31/2018	VARIOUS	11/16/2018	CORPORATE ACTION	20,000	20,075	20,335	20,053	0	(22)	0	(22)	0	0	282	282	1,054	550
532457-BJ-6	ELI LILLY AND COMPANY		05/31/2018	MORGAN STANLEY & CO. INC.	10/12/2018	JEFFERIES & COMPANY, INC.	1,050,000	1,006,418	974,327	1,006,815	0	396	0	396	0	0	(32,488)	(32,488)	24,281	9,713
57169*-AT-4	MARS INC		05/31/2018	PRIVATE DIRECT	12/13/2018	SEAPORT GROUP	3,900,000	3,869,424	3,893,760	3,871,845	0	2,421	0	2,421	0	0	21,915	21,915	91,496	18,904
577778-CB-7	MACYS RETAIL HOLDINGS INC		05/31/2018	BANK OF AMERICA SECURITIES LLC	12/13/2018	CORPORATE ACTION	250,000	272,646	275,343	270,944	0	(1,702)	0	(1,702)	0	0	4,398	4,398	15,147	6,281
59564N-A@-2	MIDCOAST ENERGY PARTNERS LP		05/31/2018	TRANSFER IN	07/09/2018	CORPORATE ACTION	200,000	200,344	205,487	205,487	0	5,143	0	5,143	0	0	0	0	2,222	1,347
617630-AN-1	MSC_14-CPT		03/29/2018	BANK OF AMERICA SECURITIES LLC	11/26/2018	BANK OF AMERICA SECURITIES LLC	4,050,000	3,984,029	3,970,582	3,995,573	0	11,544	0	11,544	0	0	(24,991)	(24,991)	93,459	775
635300-AE-9	NATIONAL CINEMEDIA LLC		05/31/2018	BARCLAYS CAPITAL INC	12/28/2018	BARCLAYS CAPITAL INC	65,000	65,975	64,838	65,688	0	(287)	0	(287)	0	0	(850)	(850)	2,741	498
837004-CM-0	SOUTH CAROLINA ELECTRIC & GAS CO		08/15/2018	BANK OF AMERICA SECURITIES LLC	11/21/2018	SEAPORT GROUP	1,000,000	997,500	998,000	997,555	0	55	0	55	0	0	445	445	11,688	0
852061-AQ-3	SPRINT NEXTEL CORP		05/31/2018	VARIOUS	12/28/2018	VARIOUS	265,000	276,991	271,294	273,157	0	(3,834)	0	(3,834)	0	0	(1,864)	(1,864)	15,304	4,638
896818-AH-4	TRIUMPH GROUP INC		05/31/2018	VARIOUS	08/24/2018	CREDIT SUISSE SECURITIES (USA) LLC	66,000	63,855	63,278	64,028	0	173	0	173	0	0	(751)	(751)	1,314	536

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
896818-AL-5	TRIUMPH GROUP INC		05/31/2018	VARIOUS	08/24/2018	WACHOVIA CAPITAL MARKETS LLC	50,000	48,125	46,875	48,226	0	101	0	101	0	0	(1,351)	(1,351)	1,947	1,313
92937U-AG-3	WFRBS_13-C13		04/06/2018	BANK OF AMERICA SECURITIES LLC	10/31/2018	VARIOUS	4,000,000	3,959,688	3,920,625	3,963,093	0	3,406	0	3,406	0	0	(42,468)	(42,468)	71,455	3,553
125094-AC-6	CDP FINANCIAL INC 144A	A	05/31/2018	TRANSFER IN	06/15/2018	RAYMOND, JAMES & ASSOCIATES, INC.	2,150,000	2,746,094	2,752,667	2,745,132	0	(962)	0	(962)	0	0	7,535	7,535	8,027	2,007
895945-D#-7	TRICAN WELL SERVICE LTD	A	05/31/2018	PRIVATE DIRECT	12/26/2018	VARIOUS	264,598	285,414	310,857	310,857	0	25,443	0	25,443	0	0	0	0	13,519	2,159
023150-AA-6	AMBAC LSNI LLC	D	02/12/2018	CORPORATE ACTION	03/19/2018	J.P. MORGAN SECURITIES, INC.	365,532	0	369,187	0	0	0	0	0	0	0	369,187	369,187	2,697	0
279158-AB-5	ECOPETROL SA	D	05/31/2018	SANTANDER INVESTMENT	12/27/2018	CORPORATE ACTION	200,000	208,480	205,096	205,096	0	(3,384)	0	(3,384)	0	0	(4,810)	(4,810)	14,149	5,380
45605P-AM-0	BIND_16-1A	C	05/31/2018	PRIVATE DIRECT	11/01/2018	DIRECT	100,000	104,228	97,262	103,853	0	(375)	0	(375)	0	0	(6,591)	(6,591)	2,850	669
46128M-AC-5	INVERSIONES CMPC SA 144A	D	05/31/2018	VARIOUS	08/17/2018	CORPORATE ACTION	165,000	170,775	171,228	171,228	0	453	0	453	0	0	(5,108)	(5,108)	2,863	730
60687Y-AR-0	MIZUHO FINANCIAL GROUP INC	D	02/28/2018	MIZUHO SECURITIES USA INC	09/11/2018	VARIOUS	3,000,000	3,000,000	2,992,350	3,000,000	0	0	0	0	0	0	(7,650)	(7,650)	62,279	0
62856R-AB-1	MYRIAD INTERNATIONAL HLDG BV	D	05/28/2018	J.P. MORGAN SECURITIES, INC.	07/03/2018	HSBC SECURITIES, INC. - DO NOT USE	200,000	209,250	207,900	208,818	0	(432)	0	(432)	0	0	(918)	(918)	5,600	4,333
80281L-AH-8	SANTANDER UK GROUP HOLDINGS PLC	D	01/02/2018	MORGAN STANLEY & CO. INC.	05/28/2018	MORGAN STANLEY & CO. INC.	1,000,000	1,000,000	969,055	1,000,000	0	0	0	0	0	0	(30,945)	(30,945)	13,398	0
87261P-AD-7	TNK-BP FINANCE SA 144A	D	05/31/2018	BARCLAYS CAPITAL INC	08/20/2018	SBERBANK CIB. USA INC	215,000	224,138	222,095	222,960	0	(1,178)	0	(1,178)	0	0	(865)	(865)	8,660	5,153
G4910#-AA-8	INTERSERVE PLC	D	05/29/2018	PRIVATE DIRECT	05/29/2018	CORPORATE ACTION	1,000,000	720,000	1,000,000	720,000	0	0	0	0	0	0	280,000	280,000	0	20,933
G4910#-AB-6	INTERSERVE PLC	D	05/29/2018	PRIVATE DIRECT	05/29/2018	CORPORATE ACTION	1,800,000	1,296,000	1,800,000	1,296,000	0	0	0	0	0	0	504,000	504,000	0	41,360
G4910#-AC-4	INTERSERVE PLC	D	05/29/2018	PRIVATE DIRECT	05/29/2018	CORPORATE ACTION	1,700,000	1,224,000	1,700,000	1,224,000	0	0	0	0	0	0	476,000	476,000	0	40,196
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							87,793,065	88,591,226	90,792,115	89,421,119	0	829,891	0	829,891	0	0	1,361,077	1,361,077	1,895,683	634,239
416515-AW-4	HARTFORD FINANCIAL SERVICES GROUP		05/31/2018	CITI GROUP	06/15/2018	CORPORATE ACTION	400,000	400,500	400,000	400,000	0	(500)	0	(500)	0	0	0	0	16,250	14,986
4899999. Subtotal - Bonds - Hybrid Securities							400,000	400,500	400,000	400,000	0	(500)	0	(500)	0	0	0	0	16,250	14,986
67113H-AD-7	OTG MANAGEMENT LLC TL-DD		01/26/2018	PRIVATE DIRECT	10/09/2018	VARIOUS	160,563	160,564	160,564	160,564	0	0	0	0	0	0	0	0	15,019	0
92242G-AB-5	VEE PAK INC TL		04/27/2018	PRIVATE DIRECT	11/13/2018	VARIOUS	2,970,000	2,869,763	3,019,500	3,019,500	0	149,738	0	149,738	0	0	0	0	145,570	12,128
8299999. Subtotal - Bonds - Bank Loans							3,130,563	3,030,327	3,180,064	3,180,064	0	149,738	0	149,738	0	0	0	0	160,589	12,128
8399998. Total - Bonds							162,026,584	162,470,940	164,945,643	163,525,481	0	1,054,538	0	1,054,538	0	0	1,474,007	1,474,007	2,640,080	719,118
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
92914G-36-1	VP T ROWE PR CAP APPREC CL R6		07/13/2018	DIRECT	12/12/2018	DIRECT	10.238	276	272	276	0	0	0	0	0	0	(4)	(4)	0	0
92914G-37-9	VP MORGAN STAN GL FRAN CL R6		07/13/2018	DIRECT	12/12/2018	DIRECT	38.424	616	603	616	0	0	0	0	0	0	(13)	(13)	95	0
92914G-38-7	VOYA JPM SM CAP CORE EQ CL R6		07/13/2018	DIRECT	12/12/2018	DIRECT	25.903	535	470	535	0	0	0	0	0	0	(65)	(65)	63	0
92914L-17-0	VOYA SOL MOD CONSERV PORT CL R6		08/03/2018	DIRECT	12/12/2018	DIRECT	15.881	159	154	159	0	0	0	0	0	0	(6)	(6)	0	0
92914L-18-8	VOYA SOL MOD AGGR PORT CL R6		08/03/2018	DIRECT	12/12/2018	DIRECT	18.937	246	228	246	0	0	0	0	0	0	(18)	(18)	0	0
92914L-19-6	VOYA SOL CONSERVATIVE PORT CL R6		08/03/2018	DIRECT	12/12/2018	DIRECT	12.678	137	135	137	0	0	0	0	0	0	(2)	(2)	0	0
92914L-21-2	VOYA SOL BALANCE PORTFOLIO CL R6		08/03/2018	DIRECT	12/12/2018	DIRECT	20.327	204	193	204	0	0	0	0	0	0	(11)	(11)	0	0
92914L-22-0	VOYA SOL AGGR PORT CL R6		08/03/2018	DIRECT	12/12/2018	DIRECT	14.958	201	183	201	0	0	0	0	0	0	(18)	(18)	0	0
92915V-10-2	VY BARON GROWTH PORT CL R6		08/31/2018	DIRECT	12/12/2018	DIRECT	12.564	409	370	409	0	0	0	0	0	0	(39)	(39)	0	0
92915V-30-0	VY COLUMBIA SC VAL II PORT CL R6		08/03/2018	DIRECT	12/12/2018	DIRECT	23.015	439	373	439	0	0	0	0	0	0	(65)	(65)	0	0
92915V-80-5	VP T ROWE PR DIV MIDCAP GR CL R6		08/03/2018	DIRECT	12/12/2018	DIRECT	35.530	407	381	407	0	0	0	0	0	0	(26)	(26)	0	0
9299999. Subtotal - Common Stocks - Mutual Funds								3,629	3,362	3,629	0	0	0	0	0	0	(267)	(267)	158	0
9799998. Total - Common Stocks								3,629	3,362	3,629	0	0	0	0	0	0	(267)	(267)	158	0
9899999. Total - Preferred and Common Stocks								3,629	3,362	3,629	0	0	0	0	0	0	(267)	(267)	158	0
9999999 - Totals								162,474,569	164,949,005	163,529,110	0	1,054,538	0	1,054,538	0	0	1,473,740	1,473,740	2,640,238	719,118

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks							0	0	0	XXX	XXX
066293-10-1	RELIASTAR LIFE INSURANCE COMPANY OF NEW YORK		61360	53-0242530	8BI	NO	0	278,748,732	0	1,377,863.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer							0	278,748,732	0	XXX	XXX
1899999. Total Common Stocks							0	278,748,732	0	XXX	XXX
1999999 - Totals							0	278,748,732	0	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $ 1,388,704,743

2.Total amount of intangible assets nonadmitted $ 0

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
0399999 - Total				XXX	XXX

NONE

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	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	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
AIR LEASE CORPORATION			05/31/2018	TSFR FROM RELIASTAR L	01/15/2019	100,046	0	(679)	0	0	100,000	100,725	2,070	0	4.490	3.298	JJ	2,245	2,033
CREDIT SUISSE FIRST BOSTON			06/19/2018	DIRECT	06/15/2019	50,000	0	0	0	0	50,000	50,000	533	0	2.000	2.000	JUN	0	0
ROCK-TENN CO			05/31/2018	BANK OF AMERICA SECUR	03/01/2019	70,192	0	(667)	0	0	70,000	70,860	1,038	0	4.450	2.779	MS	1,558	779
GAZ CAPITAL SA REGS		D	05/31/2018	TROIKA DIALOG USA , I	04/23/2019	421,539	0	(12,136)	0	0	415,000	433,675	7,251	0	9.250	4.082	AO	19,194	3,945
GORTMULLAN HOLDINGS LTD		D	03/02/2017	DIRECT	06/30/2019	0	0	0	0	0	5	0	0	0	0.000	0.000	MJSD	0	0
HUTCHISON WHAMPOA LTD 144A		D	05/31/2018	VARIOUS	04/09/2019	849,227	0	(21,691)	0	0	839,000	870,917	14,572	0	7.625	3.078	AO	31,987	9,240
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,491,004	0	(35,173)	0	0	1,474,005	1,526,177	25,464	0	XXX	XXX	XXX	54,984	15,997
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,491,004	0	(35,173)	0	0	1,474,005	1,526,177	25,464	0	XXX	XXX	XXX	54,984	15,997
4899999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6599999. Subtotal - Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999. Total - Issuer Obligations						1,491,004	0	(35,173)	0	0	1,474,005	1,526,177	25,464	0	XXX	XXX	XXX	54,984	15,997
7899999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8199999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8299999. Total - Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds						1,491,004	0	(35,173)	0	0	1,474,005	1,526,177	25,464	0	XXX	XXX	XXX	54,984	15,997
8699999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals						1,491,004	0	(35,173)	0	0	XXX	1,526,177	25,464	0	XXX	XXX	XXX	54,984	15,997

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
OTC OPTION CALL BOUGHT, JAN19 SPX C @ 2776.42	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	01/16/2018	01/15/2019	326	904,139	JAN19 SPX C @ 2776.42	0	48,278	0	102		102	(1,848)	0	(46,331)	0	0		0001
OTC OPTION CALL BOUGHT, JAN19 SPX C @ 2823.81	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	01/31/2018	01/31/2019	328	926,611	JAN19 SPX C @ 2823.81	0	57,357	0	236		236	(4,534)	0	(52,587)	0	0		0001
OTC OPTION CALL BOUGHT, FEB19 SPX C @ 2731.2	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	02/15/2018	02/15/2019	496	1,354,261	FEB19 SPX C @ 2731.2	0	90,871	0	3,134		3,134	(8,113)	0	(79,624)	0	0		0001
OTC OPTION CALL BOUGHT, FEB19 SPX C @ 2713.83	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	02/28/2018	02/28/2019	234	635,788	FEB19 SPX C @ 2713.83	0	42,153	0	2,700		2,700	(4,005)	0	(35,448)	0	0		0001
OTC OPTION CALL BOUGHT, MAR19 SPX C @ 2747.33	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	03/15/2018	03/15/2019	465	1,277,261	MAR19 SPX C @ 2747.33	0	88,131	0	5,297		5,297	(12,315)	0	(70,519)	0	0		0001
OTC OPTION CALL BOUGHT, APR19 SPX C @ 2581.88	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	04/02/2018	04/01/2019	383	987,916	APR19 SPX C @ 2581.88	0	75,872	0	24,183		24,183	5,456	0	(57,146)	0	0		0001
OTC OPTION CALL BOUGHT, APR19 SPX C @ 2677.84	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	04/16/2018	04/15/2019	454	1,216,763	APR19 SPX C @ 2677.84	0	82,983	0	16,262		16,262	(7,396)	0	(59,325)	0	0		0001
OTC OPTION CALL BOUGHT, APR19 SPX C @ 2648.05	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	04/30/2018	04/30/2019	348	922,007	APR19 SPX C @ 2648.05	0	61,037	0	17,515		17,515	(2,337)	0	(41,185)	0	0		0001
OTC OPTION CALL BOUGHT, MAY19 SPX C @ 2711.45	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	05/15/2018	05/15/2019	438	1,187,782	MAY19 SPX C @ 2711.45	0	73,880	0	15,969		15,969	(11,086)	0	(46,826)	0	0		0001
OTC OPTION CALL BOUGHT, MAY19 SPX C @ 2705.27	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	05/31/2018	05/31/2019	311	842,279	MAY19 SPX C @ 2705.27	0	53,232	0	13,329		13,329	(8,491)	0	(31,412)	0	0		0001
OTC OPTION CALL BOUGHT, JUN19 SPX C @ 2779.66	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	06/15/2018	06/17/2019	510	1,416,528	JUN19 SPX C @ 2779.66	0	87,541	0	14,853		14,853	(24,875)	0	(47,805)	0	0		0001
OTC OPTION CALL BOUGHT, JUL19 SPX C @ 2718.37	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	06/29/2018	07/01/2019	292	794,440	JUL19 SPX C @ 2718.37	0	51,082	0	13,908		13,908	(11,221)	0	(25,954)	0	0		0001
OTC OPTION CALL BOUGHT, JUL19 SPX C @ 2798.43	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	07/16/2018	07/15/2019	392	1,096,465	JUL19 SPX C @ 2798.43	0	65,788	0	12,372		12,372	(22,783)	0	(30,633)	0	0		0001
OTC OPTION CALL BOUGHT, JUL19 SPX C @ 2827.22	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	08/02/2018	07/31/2019	244	689,184	JUL19 SPX C @ 2827.22	0	41,420	0	7,161		7,161	(16,856)	0	(17,403)	0	0		0001
OTC OPTION CALL BOUGHT, AUG19 SPX C @ 2862.96	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	08/21/2018	08/21/2019	127	363,776	AUG19 SPX C @ 2862.96	0	21,645	0	3,428		3,428	(10,297)	0	(7,920)	0	0		0001
OTC OPTION CALL BOUGHT, SEP19 SPX C @ 2901.52	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	08/31/2018	09/03/2019	265	768,037	SEP19 SPX C @ 2901.52	0	48,002	0	6,167		6,167	(25,717)	0	(16,119)	0	0		0001
OTC OPTION CALL BOUGHT, SEP19 SPX C @ 2904.31	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Societe Generale O2RNE8IBXP4ROTD8PU41	09/18/2018	09/16/2019	329	956,408	SEP19 SPX C @ 2904.31	0	58,628	0	8,196		8,196	(33,378)	0	(17,054)	0	0		0001
OTC OPTION CALL BOUGHT, SEP19 SPX C @ 2924.59	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/01/2018	09/30/2019	241	704,912	SEP19 SPX C @ 2924.59	0	43,493	0	5,806		5,806	(26,622)	0	(11,065)	0	0		0001
OTC OPTION CALL BOUGHT, OCT19 SPX C @ 2750.79	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Societe Generale O2RNE8IBXP4ROTD8PU41	10/15/2018	10/15/2019	485	1,334,028	OCT19 SPX C @ 2750.79	0	94,449	0	30,868		30,868	(43,436)	0	(20,145)	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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OTC OPTION CALL BOUGHT, OCT19 SPX C @ 2711.74	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Societe Generale 02RNE8IBXP4ROTD8PU41	10/31/2018	10/31/2019	491	1,330,842	OCT19 SPX C @ 2711.74	0	99,148	0	39,219		39,219	(43,125)	0	(16,803)	0	0		0001
OTC OPTION CALL BOUGHT, NOV19 SPX C @ 2730.2	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	11/15/2018	11/15/2019	406	1,108,537	NOV19 SPX C @ 2730.2	0	82,143	0	31,224		31,224	(40,567)	0	(10,352)	0	0		0001
OTC OPTION CALL BOUGHT, NOV19 SPX C @ 2760.16	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Societe Generale 02RNE8IBXP4ROTD8PU41	11/30/2018	11/29/2019	298	823,217	NOV19 SPX C @ 2760.16	0	61,000	0	20,934		20,934	(34,871)	0	(5,195)	0	0		0001
OTC OPTION CALL BOUGHT, DEC19 SPX C @ 2545.94	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	12/17/2018	12/15/2019	504	1,282,547	DEC19 SPX C @ 2545.94	0	105,169	0	81,429		81,429	(19,661)	0	(4,079)	0	0		0001
0089999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										0	1,533,302	0	374,292	XXX	374,292	(408,078)	0	(750,930)	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Other										0	1,533,302	0	374,292	XXX	374,292	(408,078)	0	(750,930)	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0369999999. Total Purchased Options - Call Options and Warrants										0	1,533,302	0	374,292	XXX	374,292	(408,078)	0	(750,930)	0	0	XXX	XXX
0379999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0389999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0419999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Total Purchased Options										0	1,533,302	0	374,292	XXX	374,292	(408,078)	0	(750,930)	0	0	XXX	XXX
0499999999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
OTC OPTION CALL WRITTEN, JAN19 SPX C @ 2907.47	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	01/16/2018	01/15/2019	326	904,139	JAN19 SPX C @ 2907.47	0	(25,316)	0	267		267	1,024	0	24,563	0	0		0001
OTC OPTION CALL WRITTEN, JAN19 SPX C @ 2956.81	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	01/31/2018	01/31/2019	328	926,611	JAN19 SPX C @ 2956.81	0	(32,709)	0	(36)		(36)	2,684	0	29,989	0	0		0001
OTC OPTION CALL WRITTEN, FEB19 SPX C @ 2858.47	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	02/15/2018	02/15/2019	496	1,354,261	FEB19 SPX C @ 2858.47	0	(55,118)	0	(611)		(611)	6,210	0	48,297	0	0		0001
OTC OPTION CALL WRITTEN, FEB19 SPX C @ 2840.02	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	02/28/2018	02/28/2019	234	635,788	FEB19 SPX C @ 2840.02	0	(25,177)	0	(578)		(578)	3,427	0	21,173	0	0		0001
OTC OPTION CALL WRITTEN, MAR19 SPX C @ 2876.18	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	03/15/2018	03/15/2019	465	1,277,261	MAR19 SPX C @ 2876.18	0	(53,900)	0	(1,292)		(1,292)	9,479	0	43,129	0	0		0001
OTC OPTION CALL WRITTEN, APR19 SPX C @ 2701.94	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	04/02/2018	04/01/2019	383	987,916	APR19 SPX C @ 2701.94	0	(50,186)	0	(9,525)		(9,525)	2,862	0	37,799	0	0		0001
OTC OPTION CALL WRITTEN, APR19 SPX C @ 2807.18	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	04/16/2018	04/15/2019	454	1,216,763	APR19 SPX C @ 2807.18	0	(50,131)	0	(5,338)		(5,338)	8,953	0	35,839	0	0		0001
OTC OPTION CALL WRITTEN, APR19 SPX C @ 2775.69	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	04/30/2018	04/30/2019	348	922,007	APR19 SPX C @ 2775.69	0	(35,958)	0	(6,607)		(6,607)	5,088	0	24,263	0	0		0001
OTC OPTION CALL WRITTEN, MAY19 SPX C @ 2837.53	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	05/15/2018	05/15/2019	438	1,187,782	MAY19 SPX C @ 2837.53	0	(42,879)	0	(6,051)		(6,051)	9,651	0	27,177	0	0		0001
OTC OPTION CALL WRITTEN, MAY19 SPX C @ 2831.07	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	05/31/2018	05/31/2019	311	842,279	MAY19 SPX C @ 2831.07	0	(30,827)	0	(5,406)		(5,406)	7,230	0	18,191	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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OTC OPTION CALL WRITTEN, JUN19 SPX C @ 2911.69	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	06/15/2018	06/17/2019	510	1,416,528	JUN19 SPX C @ 2911.69	0	(48,870)	0	(5,712)		(5,712)	16,467	0	26,687	0	0		0001
OTC OPTION CALL WRITTEN, JUL19 SPX C @ 2847.76	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	06/29/2018	07/01/2019	292	794,440	JUL19 SPX C @ 2847.76	0	(29,394)	0	(5,919)		(5,919)	8,541	0	14,934	0	0		0001
OTC OPTION CALL WRITTEN, JUL19 SPX C @ 2931.36	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	07/16/2018	07/15/2019	392	1,096,465	JUL19 SPX C @ 2931.36	0	(36,074)	0	(5,090)		(5,090)	14,186	0	16,797	0	0		0001
OTC OPTION CALL WRITTEN, JUL19 SPX C @ 2961.8	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	08/02/2018	07/31/2019	244	689,184	JUL19 SPX C @ 2961.8	0	(22,605)	0	(3,010)		(3,010)	10,098	0	9,498	0	0		0001
OTC OPTION CALL WRITTEN, AUG19 SPX C @ 3000.67	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	08/21/2018	08/21/2019	127	363,776	AUG19 SPX C @ 3000.67	0	(11,423)	0	(1,451)		(1,451)	5,792	0	4,180	0	0		0001
OTC OPTION CALL WRITTEN, SEP19 SPX C @ 3040.79	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	08/31/2018	09/03/2019	265	768,037	SEP19 SPX C @ 3040.79	0	(26,574)	0	(2,646)		(2,646)	15,005	0	8,923	0	0		0001
OTC OPTION CALL WRITTEN, SEP19 SPX C @ 3041.39	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Societe Generale O2RNE8IBXP4ROTD8PU41	09/18/2018	09/16/2019	329	956,408	SEP19 SPX C @ 3041.39	0	(32,422)	0	(3,607)		(3,607)	19,385	0	9,431	0	0		0001
OTC OPTION CALL WRITTEN, SEP19 SPX C @ 3062.34	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/01/2018	09/30/2019	241	704,912	SEP19 SPX C @ 3062.34	0	(23,967)	0	(2,568)		(2,568)	15,302	0	6,097	0	0		0001
OTC OPTION CALL WRITTEN, OCT19 SPX C @ 2880.9	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Societe Generale O2RNE8IBXP4ROTD8PU41	10/15/2018	10/15/2019	485	1,334,028	OCT19 SPX C @ 2880.9	0	(57,897)	0	(16,151)		(16,151)	29,396	0	12,349	0	0		0001
OTC OPTION CALL WRITTEN, OCT19 SPX C @ 2841.63	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Societe Generale O2RNE8IBXP4ROTD8PU41	10/31/2018	10/31/2019	491	1,330,842	OCT19 SPX C @ 2841.63	0	(63,215)	0	(21,587)		(21,587)	30,914	0	10,713	0	0		0001
OTC OPTION CALL WRITTEN, NOV19 SPX C @ 2859.88	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	11/15/2018	11/15/2019	406	1,108,537	NOV19 SPX C @ 2859.88	0	(51,769)	0	(17,382)		(17,382)	27,862	0	6,524	0	0		0001
OTC OPTION CALL WRITTEN, NOV19 SPX C @ 2890.72	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Societe Generale O2RNE8IBXP4ROTD8PU41	11/30/2018	11/29/2019	298	823,217	NOV19 SPX C @ 2890.72	0	(39,020)	0	(11,668)		(11,668)	24,029	0	3,323	0	0		0001
OTC OPTION CALL WRITTEN, DEC19 SPX C @ 2665.6	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	12/17/2018	12/15/2019	504	1,282,547	DEC19 SPX C @ 2665.6	0	(72,464)	0	(53,637)		(53,637)	16,017	0	2,810	0	0		0001
0509999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										0	(917,895)	0	(185,605)	XXX	(185,605)	289,602	0	442,686	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Other										0	(917,895)	0	(185,605)	XXX	(185,605)	289,602	0	442,686	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999999. Total Written Options - Call Options and Warrants										0	(917,895)	0	(185,605)	XXX	(185,605)	289,602	0	442,686	0	0	XXX	XXX
0799999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0809999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Total Written Options										0	(917,895)	0	(185,605)	XXX	(185,605)	289,602	0	442,686	0	0	XXX	XXX
CL INTEREST RATE SWAP, REC FIXED, PAY 6ML	Cash Flow Hedge on Floating Rate Asset	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	10/16/2013	10/30/2020	1	300,000	REC SWP: USD 3.410000 10/30/2020 [PAY 6ML]	0	0	503	0		(2,229)	0	0	0	0	2,031		(100/100)

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CL INTEREST RATE SWAP, REC FIXED, PAY 6ML	Cash Flow Hedge on Floating Rate Asset	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	10/16/2013	10/30/2020	1	100,000	REC SWP: USD 3.410000 10/30/2020 [PAY 6ML]	0	0	168	0		(742)	0	0	0	0	677		(100/100)
CL INTEREST RATE SWAP, REC FIXED, PAY 6ML	Cash Flow Hedge on Floating Rate Asset	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	10/16/2013	10/30/2020	1	2,200,000	REC SWP: USD 3.410000 10/30/2020 [PAY 6ML]	0	0	3,687	0		(16,333)	0	0	0	0	14,892		(100/100)
CL INTEREST RATE SWAP, REC FIXED, PAY 6ML	Cash Flow Hedge on Floating Rate Asset	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	10/16/2013	10/30/2023	1	300,000	REC SWP: USD 4.090000 10/30/2023 [PAY 6ML]	0	0	2,283	0		3,752	0	0	0	0	3,298		(100/100)
CL INTEREST RATE SWAP, REC FIXED, PAY 6ML	Cash Flow Hedge on Floating Rate Asset	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	10/16/2013	10/30/2023	1	100,000	REC SWP: USD 4.090000 10/30/2023 [PAY 6ML]	0	0	761	0		1,251	0	0	0	0	1,099		(100/100)
CL INTEREST RATE SWAP, REC FIXED, PAY 6ML	Cash Flow Hedge on Floating Rate Asset	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	10/16/2013	10/30/2023	1	2,600,000	REC SWP: USD 4.090000 10/30/2023 [PAY 6ML]	0	0	19,782	0		32,521	0	0	0	0	28,579		(100/100)
CL INTEREST RATE SWAP, REC FIXED, PAY 6ML	Cash Flow Hedge on Floating Rate Asset	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	03/17/2015	04/13/2027	1	1,500,000	REC FSWP: USD 3.190000 4/13/2027 [PAY 6ML]	0	0	4,231	0		(45,820)	0	0	0	0	21,591		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	07/29/2015	07/25/2019	1	1,600,000	REC 1ML [PAY SWP: USD 1.380000 7/25/2019]	0	0	9,651	0		10,371	0	0	0	0	6,010		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	07/29/2015	07/25/2020	1	160,100,000	REC 1ML [PAY SWP: USD 1.600000 7/25/2020]	0	0	583,990	0		2,302,253	0	0	0	0	1,002,104		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	07/29/2015	07/25/2021	1	150,400,000	REC 1ML [PAY SWP: USD 1.782500 7/25/2021]	0	0	255,385	0		2,580,656	0	0	0	0	1,204,873		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	10/27/2016	10/31/2041	1	15,000,000	REC 1ML [PAY SWP: USD 1.929000 10/31/2041]	0	0	(39,675)	0		2,027,041	0	0	0	0	358,507		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	12/01/2016	12/15/2021	1	43,000,000	REC 1ML [PAY SWP: USD 1.769000 12/15/2021]	0	0	75,362	0		839,673	0	0	0	0	369,832		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	01/11/2018	01/25/2023	1	30,000,000	REC 1ML [PAY SWP: USD 2.277000 25-JAN-2023]	0	0	(85,342)	0		199,966	0	0	0	0	302,659		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	02/02/2018	02/06/2025	1	75,000,000	REC 1ML [PAY SWP: USD 2.693000 06-FEB-2025]	0	0	(443,169)	0		(879,417)	0	0	0	0	926,702		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	02/16/2018	02/20/2021	1	82,000,000	REC 1ML [PAY SWP: USD 2.480000 20-FEB-2021]	0	0	(298,245)	0		30,484	0	0	0	0	600,124		(100/100)

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CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	08/14/2018	08/25/2025	1	80,000,000	REC 1ML [PAY FSWP: USD 2.833000 25-AUG-2025]	0	0	(156,291)	0		(1,632,488)	0	0	0	0	1,031,876		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	08/14/2018	08/25/2028	1	90,000,000	REC 1ML [PAY FSWP: USD 2.882500 25-AUG-2028]	0	0	(192,756)	0		(2,245,491)	0	0	0	0	1,398,446		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	09/19/2018	09/25/2021	1	90,000,000	REC 1ML [PAY FSWP: USD 2.921000 25-SEP-2021]	0	0	(140,748)	0		(1,087,571)	0	0	0	0	744,473		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	10/04/2018	10/15/2033	1	22,000,000	REC 1ML [PAY FSWP: USD 3.189000 15-OCT-2033]	0	0	(35,011)	0		(1,354,898)	0	0	0	0	423,178		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	10/09/2018	10/15/2025	1	50,000,000	REC 1ML [PAY FSWP: USD 3.105600 15-OCT-2025]	0	0	(72,606)	0		(1,885,794)	0	0	0	0	651,658		(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	12/28/2018	12/25/2023	1	43,200,000	REC 1ML [PAY SWP: USD 2.542000 25-DEC-2023]	0	0	(45)	0		(166,116)	0	0	0	0	482,329		(100/100)
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	03/14/2012	03/15/2019	1	41,000,000	REC 1ML [PAY SWP: USD 1.691500 3/15/2019]	0	0	127,572	0		64,010	0	0	0	0	92,305		(100/100)
0859999999. Subtotal - Swaps - Hedging Effective - Interest Rate										0	0	(380,513)	0	XXX	(1,224,921)	0	0	0	0	9,667,243	XXX	XXX
CURRENCY SWAP, CSWAP: EUR/USD 9/23/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/14/2016	09/23/2026	1	674,400	CSWAP: EUR/USD 9/23/2026	1,230	0	12,678	(11,490)		(32,944)	0	34,590	0	0	9,378		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/23/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/14/2016	09/23/2026	1	112,400	CSWAP: EUR/USD 9/23/2026	205	0	1,249	(1,915)		(5,491)	0	5,765	0	0	1,563		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/23/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/14/2016	09/23/2026	1	112,400	CSWAP: EUR/USD 9/23/2026	205	0	2,113	(1,915)		(5,491)	0	5,765	0	0	1,563		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/23/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/14/2016	09/23/2026	1	337,200	CSWAP: EUR/USD 9/23/2026	615	0	6,339	(5,745)		(16,472)	0	17,295	0	0	4,689		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	09/14/2016	09/23/2028	1	224,800	CSWAP: EUR/USD 9/23/2028	410	0	4,049	(3,830)		(10,838)	0	11,530	0	0	3,507		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	09/14/2016	09/23/2028	1	112,400	CSWAP: EUR/USD 9/23/2028	205	0	1,201	(1,915)		(5,419)	0	5,765	0	0	1,754		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	09/14/2016	09/23/2028	1	449,600	CSWAP: EUR/USD 9/23/2028	820	0	8,097	(7,660)		(21,677)	0	23,060	0	0	7,015		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 11/15/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	09/27/2016	11/15/2023	1	671,700	CSWAP: EUR/USD 11/15/2023	27,990	0	13,423	(14,190)		(34,759)	0	34,590	0	0	7,417		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 11/15/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	09/27/2016	11/15/2023	1	111,950	CSWAP: EUR/USD 11/15/2023	4,665	0	2,237	(2,365)		(5,793)	0	5,765	0	0	1,236		(100/100)

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CURRENCY SWAP, CSWAP: EUR/USD 11/15/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	09/27/2016	11/15/2023	1	1,343,400	CSWAP: EUR/USD 11/15/2023	55,980	0	26,845	(28,380)		(69,517)	0	69,180	0	0	14,833		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 11/15/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	09/27/2016	11/15/2023	1	335,850	CSWAP: EUR/USD 11/15/2023	13,995	0	3,934	(7,095)		(17,379)	0	17,295	0	0	3,708		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 11/15/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	09/27/2016	11/15/2028	1	447,800	CSWAP: EUR/USD 11/15/2028	18,660	0	8,219	(9,460)		(23,697)	0	23,060	0	0	7,039		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 11/15/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	09/27/2016	11/15/2028	1	1,007,550	CSWAP: EUR/USD 11/15/2028	41,985	0	18,493	(21,285)		(53,318)	0	51,885	0	0	15,837		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 11/15/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	09/27/2016	11/15/2028	1	223,900	CSWAP: EUR/USD 11/15/2028	9,330	0	2,418	(4,730)		(11,849)	0	11,530	0	0	3,519		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 11/15/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	09/27/2016	11/15/2028	1	111,950	CSWAP: EUR/USD 11/15/2028	4,665	0	2,055	(2,365)		(5,924)	0	5,765	0	0	1,760		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 11/15/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	09/27/2016	11/15/2026	1	335,850	CSWAP: EUR/USD 11/15/2026	13,995	0	6,406	(7,095)		(18,044)	0	17,295	0	0	4,714		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 11/15/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	09/27/2016	11/15/2026	1	559,750	CSWAP: EUR/USD 11/15/2026	23,325	0	10,676	(11,825)		(30,073)	0	28,825	0	0	7,856		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 11/15/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	09/27/2016	11/15/2026	1	111,950	CSWAP: EUR/USD 11/15/2026	4,665	0	1,255	(2,365)		(6,015)	0	5,765	0	0	1,571		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 12/15/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/07/2016	12/15/2026	1	124,200	CSWAP: GBP/USD 12/15/2026	145	0	624	(3,160)		(6,108)	0	7,915	0	0	1,752		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 12/15/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/07/2016	12/15/2026	1	372,600	CSWAP: GBP/USD 12/15/2026	435	0	3,003	(9,480)		(18,324)	0	23,745	0	0	5,257		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 12/15/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/07/2016	12/15/2026	1	745,200	CSWAP: GBP/USD 12/15/2026	870	0	6,005	(18,960)		(36,648)	0	47,490	0	0	10,513		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	10/14/2016	11/23/2028	1	244,300	CSWAP: GBP/USD 11/23/2028	(3,680)	0	1,387	(10,420)		(21,679)	0	15,830	0	0	3,844		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	10/14/2016	11/23/2028	1	610,750	CSWAP: GBP/USD 11/23/2028	(9,200)	0	2,186	(26,050)		(54,199)	0	39,575	0	0	9,610		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	10/14/2016	11/23/2028	1	3,053,750	CSWAP: GBP/USD 11/23/2028	(46,000)	0	17,337	(130,250)		(270,993)	0	197,875	0	0	48,052		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	10/14/2016	11/23/2028	1	1,465,800	CSWAP: GBP/USD 11/23/2028	(22,080)	0	8,322	(62,520)		(130,076)	0	94,980	0	0	23,065		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	10/14/2016	11/23/2028	1	122,150	CSWAP: GBP/USD 11/23/2028	(1,840)	0	437	(5,210)		(10,840)	0	7,915	0	0	1,922		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/10/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	10/19/2016	11/10/2026	1	738,720	CSWAP: GBP/USD 11/10/2026	(10,290)	0	4,447	(25,440)		(50,678)	0	47,490	0	0	10,359		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/10/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	10/19/2016	11/10/2026	1	369,360	CSWAP: GBP/USD 11/10/2026	(5,145)	0	1,397	(12,720)		(25,339)	0	23,745	0	0	5,180		(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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CURRENCY SWAP, CSWAP: GBP/USD 11/10/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	10/19/2016	11/10/2026	1	123,120	CSWAP: GBP/USD 11/10/2026	(1,715)	0	741	(4,240)		(8,446)	0	7,915	0	0	1,727		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/10/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	10/19/2016	11/10/2026	1	1,477,440	CSWAP: GBP/USD 11/10/2026	(20,580)	0	8,894	(50,880)		(101,355)	0	94,980	0	0	20,718		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 2/20/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	11/01/2016	02/20/2027	1	305,750	CSWAP: GBP/USD 2/20/2027	(5,563)	0	1,599	(12,650)		(25,078)	0	19,788	0	0	4,363		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 2/20/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	11/01/2016	02/20/2027	1	305,750	CSWAP: GBP/USD 2/20/2027	(5,563)	0	1,599	(12,650)		(25,078)	0	19,788	0	0	4,363		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 2/20/2025	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	11/01/2016	02/20/2025	1	611,500	CSWAP: GBP/USD 2/20/2025	(11,125)	0	3,389	(25,300)		(44,051)	0	39,575	0	0	7,579		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 2/20/2025	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	11/01/2016	02/20/2025	1	305,750	CSWAP: GBP/USD 2/20/2025	(5,563)	0	1,695	(12,650)		(22,025)	0	19,788	0	0	3,790		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 12/8/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/18/2016	12/08/2023	1	423,200	CSWAP: EUR/USD 12/8/2023	(1,260)	0	9,351	(34,060)		(43,726)	0	23,060	0	0	4,703		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 12/8/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/18/2016	12/08/2023	1	952,200	CSWAP: EUR/USD 12/8/2023	(2,835)	0	21,040	(76,635)		(98,383)	0	51,885	0	0	10,582		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 12/8/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/18/2016	12/08/2023	1	105,800	CSWAP: EUR/USD 12/8/2023	(315)	0	2,338	(8,515)		(10,932)	0	5,765	0	0	1,176		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 12/8/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/18/2016	12/08/2023	1	211,600	CSWAP: EUR/USD 12/8/2023	(630)	0	2,736	(17,030)		(21,863)	0	11,530	0	0	2,351		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 12/8/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/18/2016	12/08/2028	1	105,800	CSWAP: EUR/USD 12/8/2028	(315)	0	2,079	(8,515)		(11,087)	0	5,765	0	0	1,668		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 12/8/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/18/2016	12/08/2028	1	317,400	CSWAP: EUR/USD 12/8/2028	(945)	0	6,237	(25,545)		(33,261)	0	17,295	0	0	5,005		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 12/8/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/18/2016	12/08/2028	1	529,000	CSWAP: EUR/USD 12/8/2028	(1,575)	0	10,394	(42,575)		(55,435)	0	28,825	0	0	8,341		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 12/8/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/18/2016	12/08/2028	1	105,800	CSWAP: EUR/USD 12/8/2028	(315)	0	1,219	(8,515)		(11,087)	0	5,765	0	0	1,668		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 2/27/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/06/2016	02/27/2029	1	127,180	CSWAP: GBP/USD 2/27/2029	2,495	0	867	(180)		(1,198)	0	7,915	0	0	2,028		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 2/27/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/06/2016	02/27/2029	1	635,900	CSWAP: GBP/USD 2/27/2029	12,475	0	4,333	(900)		(5,989)	0	39,575	0	0	10,138		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 2/27/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/06/2016	02/27/2029	1	635,900	CSWAP: GBP/USD 2/27/2029	12,475	0	6,663	(900)		(5,989)	0	39,575	0	0	10,138		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 2/27/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/06/2016	02/27/2029	1	254,360	CSWAP: GBP/USD 2/27/2029	4,990	0	2,665	(360)		(2,395)	0	15,830	0	0	4,055		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 2/27/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/06/2016	02/27/2029	1	2,162,060	CSWAP: GBP/USD 2/27/2029	42,415	0	22,653	(3,060)		(20,362)	0	134,555	0	0	34,470		(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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CURRENCY SWAP, CSWAP: GBP/USD 8/16/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	02/16/2017	08/16/2027	1	874,440	CSWAP: GBP/USD 8/16/2027	(26,565)	0	7,094	(17,080)		(6,951)	0	55,405	0	0	12,844		(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. KB1H1DSPRFMYMCUFXT09	02/16/2017	08/16/2027	1	374,760	CSWAP: GBP/USD 8/16/2027	(11,385)	0	3,040	(7,320)		(2,979)	0	23,745	0	0	5,505		(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. KB1H1DSPRFMYMCUFXT09	02/16/2017	08/16/2027	1	1,249,200	CSWAP: GBP/USD 8/16/2027	(37,950)	0	15,676	(24,400)		(9,931)	0	79,150	0	0	18,349		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/5/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/01/2017	08/05/2024	1	2,338,520	CSWAP: GBP/USD 8/5/2024	(119,510)	0	20,551	(81,320)		(40,243)	0	150,385	0	0	27,670		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/5/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/01/2017	08/05/2024	1	1,353,880	CSWAP: GBP/USD 8/5/2024	(69,190)	0	19,816	(47,080)		(23,299)	0	87,065	0	0	16,019		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/5/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/01/2017	08/05/2024	1	3,446,240	CSWAP: GBP/USD 8/5/2024	(176,120)	0	50,442	(119,840)		(59,305)	0	221,620	0	0	40,776		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 4/18/2022	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/29/2017	04/18/2022	1	538,000	CSWAP: EUR/USD 4/18/2022	3,075	0	7,294	(33,575)		(43,503)	0	28,825	0	0	4,886		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 4/18/2022	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/29/2017	04/18/2022	1	807,000	CSWAP: EUR/USD 4/18/2022	4,613	0	18,555	(50,363)		(65,255)	0	43,238	0	0	7,328		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 4/18/2022	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/29/2017	04/18/2022	1	269,000	CSWAP: EUR/USD 4/18/2022	1,538	0	6,185	(16,788)		(21,752)	0	14,413	0	0	2,443		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 4/18/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/29/2017	04/18/2023	1	538,000	CSWAP: EUR/USD 4/18/2023	3,075	0	7,192	(33,575)		(44,086)	0	28,825	0	0	5,577		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 4/18/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/29/2017	04/18/2023	1	538,000	CSWAP: EUR/USD 4/18/2023	3,075	0	12,152	(33,575)		(44,086)	0	28,825	0	0	5,577		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 4/18/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/29/2017	04/18/2023	1	269,000	CSWAP: EUR/USD 4/18/2023	1,538	0	6,076	(16,788)		(22,043)	0	14,413	0	0	2,789		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 4/18/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/29/2017	04/18/2024	1	269,000	CSWAP: EUR/USD 4/18/2024	1,538	0	5,948	(16,788)		(22,218)	0	14,413	0	0	3,097		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 4/18/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/29/2017	04/18/2024	1	538,000	CSWAP: EUR/USD 4/18/2024	3,075	0	11,895	(33,575)		(44,436)	0	28,825	0	0	6,194		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 4/18/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/29/2017	04/18/2024	1	269,000	CSWAP: EUR/USD 4/18/2024	1,538	0	3,530	(16,788)		(22,218)	0	14,413	0	0	3,097		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 4/18/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/29/2017	04/18/2023	1	269,000	CSWAP: EUR/USD 4/18/2023	1,538	0	6,076	(16,788)		(22,043)	0	14,413	0	0	2,789		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 4/18/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/29/2017	04/18/2023	1	538,000	CSWAP: EUR/USD 4/18/2023	3,075	0	7,192	(33,575)		(44,086)	0	28,825	0	0	5,577		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 4/18/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/29/2017	04/18/2023	1	807,000	CSWAP: EUR/USD 4/18/2023	4,613	0	18,227	(50,363)		(66,129)	0	43,238	0	0	8,366		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/13/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/08/2017	09/13/2027	1	1,683,300	CSWAP: EUR/USD 9/13/2027	(104,175)	0	19,498	(31,425)		(81,455)	0	86,475	0	0	24,835		(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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CURRENCY SWAP, CSWAP: EUR/USD 9/13/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/08/2017	09/13/2027	1	2,356,620	CSWAP: EUR/USD 9/13/2027	(145,845)	0	45,508	(43,995)		(114,037)	0	121,065	0	0	34,769		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/13/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/08/2017	09/13/2027	1	1,009,980	CSWAP: EUR/USD 9/13/2027	(62,505)	0	19,504	(18,855)		(48,873)	0	51,885	0	0	14,901		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 7/26/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/21/2017	07/26/2027	1	2,567,680	CSWAP: AUD/USD 7/26/2027	(126,990)	0	(17,867)	174,080		46,942	0	265,710	0	0	37,590		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 7/26/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/21/2017	07/26/2027	1	75,520	CSWAP: AUD/USD 7/26/2027	(3,735)	0	(526)	5,120		1,381	0	7,815	0	0	1,106		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 7/26/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/21/2017	07/26/2027	1	830,720	CSWAP: AUD/USD 7/26/2027	(41,085)	0	(5,781)	56,320		15,187	0	85,965	0	0	12,161		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 7/26/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/21/2017	07/26/2027	1	679,680	CSWAP: AUD/USD 7/26/2027	(33,615)	0	(1,900)	46,080		12,426	0	70,335	0	0	9,950		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 7/19/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/29/2017	07/19/2024	1	1,257,300	CSWAP: EUR/USD 7/19/2024	(9,735)	0	26,008	(165)		(34,084)	0	63,415	0	0	14,815		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 7/19/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/29/2017	07/19/2024	1	1,028,700	CSWAP: EUR/USD 7/19/2024	(7,965)	0	12,551	(135)		(27,887)	0	51,885	0	0	12,121		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 7/19/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/29/2017	07/19/2024	1	4,000,500	CSWAP: EUR/USD 7/19/2024	(30,975)	0	82,752	(525)		(108,450)	0	201,775	0	0	47,137		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/17/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	07/27/2017	08/17/2027	1	918,750	CSWAP: GBP/USD 8/17/2027	16,590	0	7,661	27,230		33,698	0	55,405	0	0	13,497		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/17/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	07/27/2017	08/17/2027	1	1,181,250	CSWAP: GBP/USD 8/17/2027	21,330	0	15,080	35,010		43,326	0	71,235	0	0	17,354		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/17/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	07/27/2017	08/17/2027	1	131,250	CSWAP: GBP/USD 8/17/2027	2,370	0	1,676	3,890		4,814	0	7,915	0	0	1,928		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/17/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	07/27/2017	08/17/2027	1	3,806,250	CSWAP: GBP/USD 8/17/2027	68,730	0	48,593	112,810		139,607	0	229,535	0	0	55,917		(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. KB1H1DSPRFMYMCUFXT09	10/04/2017	10/31/2027	1	1,062,400	CSWAP: GBP/USD 10/31/2027	40	0	12,619	43,520		38,464	0	63,320	0	0	15,792		(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. KB1H1DSPRFMYMCUFXT09	10/04/2017	10/31/2027	1	3,187,200	CSWAP: GBP/USD 10/31/2027	120	0	37,856	130,560		115,391	0	189,960	0	0	47,377		(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. KB1H1DSPRFMYMCUFXT09	10/04/2017	10/31/2027	1	132,800	CSWAP: GBP/USD 10/31/2027	5	0	1,577	5,440		4,808	0	7,915	0	0	1,974		(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. KB1H1DSPRFMYMCUFXT09	10/04/2017	10/31/2027	1	929,600	CSWAP: GBP/USD 10/31/2027	35	0	6,772	38,080		33,656	0	55,405	0	0	13,818		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	10/04/2017	10/31/2029	1	3,187,200	CSWAP: GBP/USD 10/31/2029	120	0	38,452	130,560		114,642	0	189,960	0	0	52,471		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	10/04/2017	10/31/2029	1	1,062,400	CSWAP: GBP/USD 10/31/2029	40	0	12,817	43,520		38,214	0	63,320	0	0	17,490		(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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	10/04/2017	10/31/2029	1	929,600	CSWAP: GBP/USD 10/31/2029	35	0	6,886	38,080		33,437	0	55,405	0	0	15,304		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	10/04/2017	10/31/2029	1	132,800	CSWAP: GBP/USD 10/31/2029	5	0	1,602	5,440		4,777	0	7,915	0	0	2,186		(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. KB1H1DSPRFMYMCUFXT09	10/18/2017	10/30/2024	1	1,531,010	CSWAP: EUR/USD 10/30/2024	19,435	0	35,153	44,915		22,205	0	74,945	0	0	18,492		(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. KB1H1DSPRFMYMCUFXT09	10/18/2017	10/30/2024	1	117,770	CSWAP: EUR/USD 10/30/2024	1,495	0	1,601	3,455		1,708	0	5,765	0	0	1,422		(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. KB1H1DSPRFMYMCUFXT09	10/18/2017	10/30/2024	1	471,080	CSWAP: EUR/USD 10/30/2024	5,980	0	10,816	13,820		6,832	0	23,060	0	0	5,690		(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. KB1H1DSPRFMYMCUFXT09	10/18/2017	10/30/2024	1	235,540	CSWAP: EUR/USD 10/30/2024	2,990	0	3,202	6,910		3,416	0	11,530	0	0	2,845		(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. KB1H1DSPRFMYMCUFXT09	10/18/2017	10/30/2024	1	235,540	CSWAP: EUR/USD 10/30/2024	2,990	0	5,408	6,910		3,416	0	11,530	0	0	2,845		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 15-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	10/31/2017	03/15/2028	1	200,000	CSWAP: AUD/USD 15-MAR-2028	0	(4,380)	(678)	15,876		7,178	3,349	20,256	0	0	3,035		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 15-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	10/31/2017	03/15/2028	1	400,000	CSWAP: AUD/USD 15-MAR-2028	0	(8,761)	(1,355)	31,752		14,355	6,698	40,513	0	0	6,070		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 15-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	10/31/2017	03/15/2028	1	200,000	CSWAP: AUD/USD 15-MAR-2028	0	(4,380)	(375)	15,876		7,178	3,349	20,256	0	0	3,035		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 15-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	10/31/2017	03/15/2028	1	100,000	CSWAP: AUD/USD 15-MAR-2028	0	(2,190)	(188)	7,938		3,589	1,675	10,128	0	0	1,517		(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 15-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	10/31/2017	03/15/2028	1	1,100,000	CSWAP: AUD/USD 15-MAR-2028	0	(24,092)	(3,727)	87,317		39,477	18,420	111,405	0	0	16,692		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	01/25/2018	03/14/2030	1	1,431,000	CSWAP: GBP/USD 14-MAR-2030	0	36,450	19,176	157,400		208,591	0	120,950	0	0	23,954		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	01/25/2018	03/14/2030	1	2,575,800	CSWAP: GBP/USD 14-MAR-2030	0	65,610	34,517	283,320		375,464	0	217,710	0	0	43,117		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	01/25/2018	03/14/2030	1	286,200	CSWAP: GBP/USD 14-MAR-2030	0	7,290	2,851	31,480		41,718	0	24,190	0	0	4,791		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	01/25/2018	03/14/2030	1	572,400	CSWAP: GBP/USD 14-MAR-2030	0	14,580	7,670	62,960		83,436	0	48,380	0	0	9,582		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	01/25/2018	03/14/2030	1	143,100	CSWAP: GBP/USD 14-MAR-2030	0	3,645	1,425	15,740		20,859	0	12,095	0	0	2,395		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	01/25/2018	03/14/2027	1	428,760	CSWAP: GBP/USD 14-MAR-2027	0	10,395	5,596	46,680		57,681	0	36,285	0	0	6,141		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	01/25/2018	03/14/2027	1	857,520	CSWAP: GBP/USD 14-MAR-2027	0	20,790	11,193	93,360		115,363	0	72,570	0	0	12,282		(100/100)

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	01/25/2018	03/14/2027	1	142,920	CSWAP: GBP/USD 14-MAR-2027	0	3,465	1,385	15,560		19,227	0	12,095	0	0	2,047		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 29-JUN-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	06/14/2018	06/29/2030	1	1,168,600	CSWAP: EUR/USD 29-JUN-2030	0	10,800	15,424	25,450		60,610	0	14,650	0	0	19,816		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 29-JUN-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	06/14/2018	06/29/2030	1	116,860	CSWAP: EUR/USD 29-JUN-2030	0	1,080	1,542	2,545		6,061	0	1,465	0	0	1,982		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 29-JUN-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	06/14/2018	06/29/2030	1	350,580	CSWAP: EUR/USD 29-JUN-2030	0	3,240	4,627	7,635		18,183	0	4,395	0	0	5,945		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 29-JUN-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	06/14/2018	06/29/2030	1	701,160	CSWAP: EUR/USD 29-JUN-2030	0	6,480	9,255	15,270		36,366	0	8,790	0	0	11,889		(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 29-JUN-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 57ODZWZ7FF32TWEFA76	06/14/2018	06/29/2030	1	467,440	CSWAP: EUR/USD 29-JUN-2030	0	4,320	6,170	10,180		24,244	0	5,860	0	0	7,926		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 29-NOV-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	10/31/2018	11/29/2028	1	1,277,000	CSWAP: GBP/USD 29-NOV-2028	0	(750)	1,992	3,400		56,094	0	4,150	0	0	20,111		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 29-NOV-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	10/31/2018	11/29/2028	1	1,277,000	CSWAP: GBP/USD 29-NOV-2028	0	(750)	1,992	3,400		56,094	0	4,150	0	0	20,111		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 29-NOV-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	10/31/2018	11/29/2028	1	3,320,200	CSWAP: GBP/USD 29-NOV-2028	0	(1,950)	5,178	8,840		145,845	0	10,790	0	0	52,288		(100/100)
0879999999. Subtotal - Swaps - Hedging Effective - Foreign Exchange										(690,033)	140,892	1,065,453	374,053	XXX	(450,713)	33,491	5,322,023	0	0	1,306,772	XXX	XXX
0909999999. Subtotal - Swaps - Hedging Effective										(690,033)	140,892	684,940	374,053	XXX	(1,675,634)	33,491	5,322,023	0	0	10,974,015	XXX	XXX
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	07/07/2010	07/09/2020	1	42,000,000	REC SWP: USD 3.017500 07/09/2020 [PAY 3ML]	0	0	333,675	206,791		206,791	(725,687)	0	0	0	259,181		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	01/24/2014	01/28/2019	1	57,000,000	REC SWP: USD 1.607500 1/28/2019 [PAY 1ML]	0	0	(228,434)	(39,030)		(39,030)	89,757	0	0	0	78,937		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	01/24/2014	01/28/2029	1	22,000,000	REC SWP: USD 3.282500 1/28/2029 [PAY 1ML]	0	0	263,774	1,303,119		1,303,119	(702,518)	0	0	0	349,325		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	07/21/2014	07/23/2044	1	14,000,000	REC SWP: USD 3.156250 7/23/2044 [PAY 1ML]	0	0	149,451	1,128,337		1,128,337	(837,822)	0	0	0	354,023		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	07/29/2014	07/31/2044	1	14,000,000	REC SWP: USD 3.160500 7/31/2044 [PAY 1ML]	0	0	149,612	1,141,657		1,141,657	(839,404)	0	0	0	354,175		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	07/29/2014	07/31/2024	1	61,000,000	REC SWP: USD 2.523750 7/31/2024 [PAY 1ML]	0	0	326,414	118,808		118,808	(1,011,409)	0	0	0	720,878		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	08/20/2014	08/22/2019	1	8,000,000	REC SWP: USD 1.680000 8/22/2019 [PAY 1ML]	0	0	(25,384)	(44,727)		(44,727)	(12,889)	0	0	0	32,027		0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	11/24/2014	11/26/2029	1	19,000,000	REC SWP: USD 2.655000 11/26/2029 [PAY 1ML]	0	0	131,344	38,631		38,631	(519,805)	0	0	0	313,821		0002
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	06/19/2015	06/23/2032	1	39,000,000	REC 3ML [PAY FSWP: USD 2.968000 6/23/2032]	0	0	(294,648)	(815,893)		(815,893)	1,539,587	0	0	0	716,149		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	06/23/2015	06/26/2020	1	132,000,000	REC FSWP: USD 2.433750 6/26/2020 [PAY 3ML]	0	0	290,944	(529,445)		(529,445)	(1,546,042)	0	0	0	805,003		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	07/29/2015	07/25/2022	1	5,400,000	REC SWP: USD 1.930000 7/25/2022 [PAY 1ML]	0	0	(767)	(95,351)		(95,351)	(46,505)	0	0	0	50,994		0002
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	12/15/2015	12/17/2022	1	47,000,000	REC 3ML [PAY FSWP: USD 2.147000 12/17/2022]	0	0	(4,652)	742,371		742,371	545,515	0	0	0	467,903		0002
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	11/09/2016	11/14/2023	1	43,000,000	REC 3ML [PAY FSWP: USD 2.005000 11/14/2023]	0	0	2,418	1,108,867		1,108,867	421,314	0	0	0	474,657		0002
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	03/14/2017	03/16/2019	1	192,000,000	REC 1ML [PAY SWP: USD 1.539500 3/16/2019]	0	0	875,618	374,656		374,656	(296,222)	0	0	0	435,166		0002
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Interest Rate Exposure Retirement Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	06/07/2017	06/09/2032	1	500,000,000	REC 3ML [PAY FSWP: USD 2.670000 6/9/2032]	0	0	(167,223)	6,757,893		6,757,893	5,998,217	0	0	0	9,168,327		0002
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	09/21/2017	09/25/2019	1	190,000,000	REC 1ML [PAY SWP: USD 1.620500 9/25/2019]	0	0	690,728	1,298,758		1,298,758	274,325	0	0	0	814,038		0002
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Interest Rate Exposure Retirement Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	03/07/2018	03/09/2033	1	550,000,000	REC 3ML [PAY FSWP: USD 3.147500 09-MAR-2033]	0	0	(10,792)	(2,289,493)		(2,289,493)	(2,289,493)	0	0	0	10,361,794		0002
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	05/15/2018	05/17/2023	1	86,000,000	REC 3ML [PAY SWP: USD 2.993500 17-MAY-2023]	0	0	(295,641)	(1,541,473)		(1,541,473)	(1,541,473)	0	0	0	899,726		0002
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	06/15/2018	06/19/2023	1	115,000,000	REC 1ML [PAY SWP: USD 2.827000 19-JUN-2023]	0	0	(366,408)	(1,834,144)		(1,834,144)	(1,834,144)	0	0	0	1,215,482		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	12/18/2018	12/20/2023	1	60,000,000	REC SWP: USD 2.648000 20-DEC-2023 [PAY 1ML]	0	0	(1,038)	529,939		529,939	529,939	0	0	0	668,980		0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	LCH. Clearnet LLC/Morgan Stanley & Co. LLC WAM6YERMS7OXFZUOY219	12/20/2018	12/24/2028	1	37,000,000	REC SWP: USD 2.707000 24-DEC-2028 [PAY 1ML]	0	0	(1,160)	343,918		343,918	343,918	0	0	0	584,701		0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	06/03/2009	06/05/2019	1	3,000,000	REC 3ML [PAY SWP: USD 3.860000 06/05/2019]	0	0	(50,911)	(13,933)		(13,933)	66,222	0	0	0	9,806		0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	06/03/2009	06/05/2019	1	10,000,000	REC 3ML [PAY SWP: USD 3.860000 06/05/2019]	0	0	(169,704)	(46,443)		(46,443)	220,740	0	0	0	32,688		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	10/01/2009	10/05/2019	1	42,000,000	REC SWP: USD 3.315210 10/05/2019 [PAY 3ML]	0	0	463,543	183,690		183,690	(747,958)	0	0	0	183,272		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	05/21/2010	05/25/2020	1	40,000,000	REC SWP: USD 3.210000 05/25/2020 [PAY 3ML]	0	0	418,331	281,643		281,643	(764,973)	0	0	0	236,643		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	08/11/2010	08/13/2020	1	12,000,000	REC SWP: USD 2.698000 08/13/2020 [PAY 3ML]	0	0	63,012	4,069		4,069	(173,782)	0	0	0	76,348		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/10/2011	03/14/2021	1	34,000,000	REC SWP: USD 3.517000 03/14/2021 [PAY 3ML]	0	0	455,179	642,488		642,488	(785,890)	0	0	0	252,308		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	03/15/2011	03/17/2021	1	30,000,000	REC SWP: USD 3.376000 03/17/2021 [PAY 3ML]	0	0	356,075	477,194		477,194	(652,225)	0	0	0	223,039		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	05/24/2011	05/25/2021	1	18,000,000	REC 1ML [PAY SWP: USD 3.186000 05/25/2021]	0	0	(213,038)	(296,399)		(296,399)	354,719	0	0	0	139,427		0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/26/2011	05/31/2021	1	4,200,000	REC 3ML [PAY SWP: USD 3.147000 05/31/2021]	0	0	(41,449)	(52,297)		(52,297)	82,756	0	0	0	32,644		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Citibank, N.A. 57ODZWZ7FF32TWEFA76	08/04/2011	08/08/2021	1	25,000,000	REC SWP: USD 2.631250 08/08/2021 [PAY 3ML]	0	0	112,414	19,797		19,797	(369,702)	0	0	0	201,769		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	09/22/2011	09/26/2031	1	17,000,000	REC SWP: USD 2.535000 09/26/2031 [PAY 3ML]	0	0	53,833	(438,134)		(438,134)	(566,464)	0	0	0	303,454		0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Citibank, N.A. 57ODZWZ7FF32TWEFA76	10/04/2011	10/06/2021	1	3,300,000	REC 3ML [PAY SWP: USD 2.043750 10/06/2021]	0	0	5,452	48,066		48,066	30,134	0	0	0	27,447		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	03/08/2012	03/12/2019	1	82,000,000	REC 1ML [PAY SWP: USD 1.550000 3/12/2019]	0	0	370,790	147,139		147,139	(125,319)	0	0	0	180,828		0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/23/2012	05/25/2022	1	62,000,000	REC SWP: USD 1.775500 5/25/2022 [PAY 1ML]	0	0	(140,712)	(1,376,638)		(1,376,638)	(428,912)	0	0	0	571,612		0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/28/2012	07/02/2022	1	31,000,000	REC SWP: USD 1.636250 7/2/2022 [PAY 1ML]	0	0	(116,068)	(857,255)		(857,255)	(177,959)	0	0	0	290,149		0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	12/17/2012	12/19/2022	1	31,000,000	REC SWP: USD 1.745750 12/19/2022 [PAY 1ML]	0	0	(80,051)	(832,530)		(832,530)	(228,112)	0	0	0	308,830		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/29/2013	01/31/2020	1	79,000,000	REC 1ML [PAY SWP: USD 1.449000 1/31/2020]	0	0	442,061	955,299		955,299	83,028	0	0	0	411,432		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	06/04/2013	06/06/2020	1	70,000,000	REC 1ML [PAY SWP: USD 1.708250 6/6/2020]	0	0	208,951	828,733		828,733	309,085	0	0	0	418,960		0002
0919999999. Subtotal - Swaps - Hedging Other - Interest Rate										0	0	3,955,539	7,578,678	XXX	7,578,678	(6,335,453)	0	0	0	33,025,943	XXX	XXX
CDS BUY, SCDS: (RSG)	Credit Hedge	D-1	CREDIT RISK	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/14/2017	03/20/2020	1	4,000,000	SCDS: (RSG)	(81,197)	0	(40,556)	(42,735)		(42,735)	2,593	0	26,351	0	0		0003
CDS BUY, SCDS: (GP)	Credit Hedge	D-1	CREDIT RISK	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/16/2017	12/20/2020	1	820,000	SCDS: (GP)	(19,385)	0	(8,314)	(13,809)		(13,809)	(265)	0	5,542	0	0		0003
CDS BUY, SCDS: (GP)	Credit Hedge	D-1	CREDIT RISK	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/16/2017	12/20/2020	1	675,000	SCDS: (GP)	(15,957)	0	(6,844)	(11,367)		(11,367)	(218)	0	4,562	0	0		0003
CDS BUY, SCDS: (GP)	Credit Hedge	D-1	CREDIT RISK	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/16/2017	12/20/2020	1	45,000	SCDS: (GP)	(1,064)	0	(456)	(758)		(758)	(15)	0	304	0	0		0003
CDS BUY, SCDS: (GP)	Credit Hedge	D-1	CREDIT RISK	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/16/2017	12/20/2020	1	105,000	SCDS: (GP)	(2,482)	0	(1,065)	(1,768)		(1,768)	(34)	0	710	0	0		0003
CL CDS BUY, SCDS: (TWC)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	04/23/2015	06/20/2019	1	250,000	SCDS: (TWC)	(498)	0	(2,490)	(1,053)		(1,053)	2,100	0	120	0	0	1	0003
CL CDS BUY, SCDS: (TWC)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	04/23/2015	06/20/2019	1	3,500,000	SCDS: (TWC)	(6,978)	0	(34,859)	(14,747)		(14,747)	29,402	0	1,683	0	0	1	0003
CL CDS BUY, SCDS: (TWC)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	04/23/2015	06/20/2019	1	1,500,000	SCDS: (TWC)	(2,991)	0	(14,940)	(6,320)		(6,320)	12,601	0	721	0	0	1	0003
CL CDS BUY, ICE: (AMGN)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	02/14/2017	03/20/2020	1	1,638,000	ICE: (AMGN)	(34,259)	0	(16,125)	(16,664)		(16,664)	4,597	0	11,119	0	0	1	0003
CL CDS BUY, ICE: (GIS)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	02/14/2017	03/20/2019	1	1,000,000	ICE: (GIS)	(17,668)	0	(10,003)	(1,776)		(1,776)	1,088	0	8,466	0	0	1	0003
CL CDS BUY, ICE: (GIS)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	02/14/2017	03/20/2019	1	1,500,000	ICE: (GIS)	(26,503)	0	(15,004)	(2,664)		(2,664)	1,631	0	12,699	0	0	1	0003
CL CDS BUY, ICE: (GIS)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	02/14/2017	03/20/2019	1	250,000	ICE: (GIS)	(4,417)	0	(2,501)	(444)		(444)	278	0	2,110	0	0	1	0003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CL CDS BUY, ICE: (MDLZ)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TIWPZT5U32	02/14/2017	03/20/2020	1	1,000,000	ICE: (MDLZ)	(20,299)	0	(9,853)	(10,080)		(10,080)	2,189	0	6,588	0	0	1	0003
CL CDS BUY, ICE: (MDLZ)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TIWPZT5U32	02/14/2017	03/20/2020	1	7,000,000	ICE: (MDLZ)	(142,091)	0	(68,974)	(70,557)		(70,557)	15,325	0	46,115	0	0	1	0003
CL CDS BUY, ICE: (LEN)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TIWPZT5U32	02/14/2017	06/20/2019	1	250,000	ICE: (LEN)	(23,840)	0	(12,440)	(5,500)		(5,500)	1,894	0	10,205	0	0	1	0003
CL CDS BUY, ICE: (LEN)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TIWPZT5U32	02/14/2017	06/20/2019	1	750,000	ICE: (LEN)	(71,519)	0	(37,321)	(16,499)		(16,499)	5,683	0	30,616	0	0	1	0003
CL CDS BUY, ICE: (OMC)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TIWPZT5U32	02/14/2017	09/20/2020	1	5,000,000	ICE: (OMC)	(140,583)	0	(48,981)	(69,166)		(69,166)	1,697	0	39,244	0	0	1	0003
CL CDS BUY, ICE: (FOXA)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TIWPZT5U32	02/14/2017	03/20/2019	1	250,000	ICE: (FOXA)	(4,101)	0	(2,499)	(517)		(517)	370	0	1,965	0	0	1	0003
CL CDS BUY, ICE: (FOXA)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TIWPZT5U32	02/14/2017	03/20/2019	1	1,500,000	ICE: (FOXA)	(24,606)	0	(14,995)	(3,100)		(3,100)	2,218	0	11,791	0	0	1	0003
CL CDS BUY, ICE: (DOW)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TIWPZT5U32	02/14/2017	06/20/2019	1	3,000,000	ICE: (DOW)	(49,353)	0	(29,877)	(12,754)		(12,754)	7,515	0	21,127	0	0	1	0003
CL CDS BUY, ICE: (HPQ)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TIWPZT5U32	06/16/2017	12/20/2020	1	961,000	ICE: (HPQ)	(19,703)	0	(9,374)	(14,692)		(14,692)	4,306	0	5,633	0	0	1	0003
CL CDS BUY, ICE: (CVC)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TIWPZT5U32	06/16/2017	03/20/2019	1	175,000	ICE: (CVC)	(13,884)	0	(8,750)	(1,729)		(1,729)	93	0	7,917	0	0	1	0003
CL CDS BUY, ICE: (CVC)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TIWPZT5U32	06/16/2017	03/20/2019	1	200,000	ICE: (CVC)	(15,867)	0	(10,000)	(1,977)		(1,977)	107	0	9,048	0	0	1	0003
CL CDS BUY, ICE: (CVC)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TIWPZT5U32	06/16/2017	03/20/2019	1	30,000	ICE: (CVC)	(2,380)	0	(1,500)	(296)		(296)	16	0	1,357	0	0	1	0003
CL CDS BUY, ICE: (CVC)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TIWPZT5U32	06/16/2017	03/20/2019	1	70,000	ICE: (CVC)	(5,553)	0	(3,500)	(692)		(692)	37	0	3,167	0	0	1	0003
CL CDS BUY, ICE: (CVC)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TIWPZT5U32	06/16/2017	03/20/2019	1	650,000	ICE: (CVC)	(51,568)	0	(32,499)	(6,424)		(6,424)	347	0	29,406	0	0	1	0003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CL CDS BUY, ICE: (DISH)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TIWPZT5U32	06/16/2017	09/20/2019	1	1,585,000	ICE: (DISH)	(148,652)	0	(78,792)	(44,291)		(44,291)	(4,839)	0	65,975	0	0	1	0003
CL CDS BUY, ICE: (DISH)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TIWPZT5U32	06/16/2017	09/20/2019	1	2,680,000	ICE: (DISH)	(251,349)	0	(133,226)	(74,889)		(74,889)	(8,182)	0	111,553	0	0	1	0003
CL CDS BUY, ICE: (DISH)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TIWPZT5U32	06/16/2017	09/20/2019	1	65,000	ICE: (DISH)	(6,096)	0	(3,231)	(1,816)		(1,816)	(198)	0	2,706	0	0	1	0003
CL CDS BUY, ICE: (DISH)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TIWPZT5U32	06/16/2017	09/20/2019	1	170,000	ICE: (DISH)	(15,944)	0	(8,451)	(4,750)		(4,750)	(519)	0	7,076	0	0	1	0003
CL CDS BUY, ICE: (DISH)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TIWPZT5U32	06/16/2017	09/20/2019	1	65,000	ICE: (DISH)	(6,096)	0	(3,231)	(1,816)		(1,816)	(198)	0	2,706	0	0	1	0003
CL CDS BUY, ICE: (ETP)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TIWPZT5U32	06/16/2017	03/20/2019	1	2,181,000	ICE: (ETP)	(20,916)	0	(21,827)	(3,953)		(3,953)	5,776	0	11,927	0	0	1	0003
CL CDS BUY, ICE: (F)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TIWPZT5U32	06/16/2017	03/20/2020	1	335,000	ICE: (F)	(40,546)	0	(16,454)	(17,545)		(17,545)	2,923	0	14,752	0	0	1	0003
CL CDS BUY, ICE: (F)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TIWPZT5U32	06/16/2017	03/20/2020	1	1,250,000	ICE: (F)	(151,290)	0	(61,394)	(65,465)		(65,465)	10,906	0	55,043	0	0	1	0003
CL CDS BUY, ICE: (F)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TIWPZT5U32	06/16/2017	03/20/2020	1	115,000	ICE: (F)	(13,919)	0	(5,648)	(6,023)		(6,023)	1,003	0	5,064	0	0	1	0003
CL CDS BUY, ICE: (F)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TIWPZT5U32	06/16/2017	03/20/2020	1	100,000	ICE: (F)	(12,103)	0	(4,912)	(5,237)		(5,237)	872	0	4,403	0	0	1	0003
CL CDS BUY, ICE: (MDC)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TIWPZT5U32	06/16/2017	03/20/2020	1	6,000,000	ICE: (MDC)	(58,194)	0	(59,446)	(43,144)		(43,144)	31,688	0	21,173	0	0	1	0003
CL CDS BUY, ICE: (NWL)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TIWPZT5U32	06/16/2017	09/20/2020	1	10,000,000	ICE: (NWL)	(226,770)	0	(98,858)	(93,870)		(93,870)	25,696	0	69,782	0	0	1	0003
CL CDS BUY, ICE: (FOXA)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TIWPZT5U32	06/16/2017	03/20/2021	1	8,000,000	ICE: (FOXA)	(210,782)	0	(77,629)	(144,083)		(144,083)	10,202	0	56,318	0	0	1	0003
0929999999. Subtotal - Swaps - Hedging Other - Credit Default										(1,961,403)	0	(1,016,819)	(834,970)	XXX	(834,970)	170,685	0	727,044	0	0	XXX	XXX
0969999999. Subtotal - Swaps - Hedging Other										(1,961,403)	0	2,938,720	6,743,708	XXX	6,743,708	(6,164,768)	0	727,044	0	33,025,943	XXX	XXX
1029999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1089999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
1159999999. Total Swaps - Interest Rate										0	0	3,575,026	7,578,678	XXX	6,353,757	(6,335,453)	0	0	0	42,693,186	XXX	XXX
1169999999. Total Swaps - Credit Default										(1,961,403)	0	(1,016,819)	(834,970)	XXX	(834,970)	170,685	0	727,044	0	0	XXX	XXX
1179999999. Total Swaps - Foreign Exchange										(690,033)	140,892	1,065,453	374,053	XXX	(450,713)	33,491	5,322,023	0	0	1,306,772	XXX	XXX
1189999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999999. Total Swaps										(2,651,436)	140,892	3,623,660	7,117,761	XXX	5,068,074	(6,131,277)	5,322,023	727,044	0	43,999,958	XXX	XXX
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/17/2018	01/18/2019	1	135,638	EUR/USD	0	0	0	1,918		1,918	(359)	2,277	0	0	151		0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/17/2018	01/18/2019	1	1,434,345	EUR/USD	0	0	0	20,281		20,281	(3,801)	24,082	0	0	1,593		0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/17/2018	01/18/2019	1	174,392	EUR/USD	0	0	0	2,466		2,466	(462)	2,928	0	0	194		0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/17/2018	01/18/2019	1	77,508	EUR/USD	0	0	0	1,096		1,096	(205)	1,301	0	0	86		0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/17/2018	01/18/2019	1	96,884	EUR/USD	0	0	0	1,370		1,370	(257)	1,627	0	0	108		0004
CURRENCY FORWARD, CNH/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Societe Generale O2RNE8IBXP4ROTD8PU41	10/17/2018	01/18/2019	1	814,727	CNH/USD	0	0	0	(8,733)		(8,733)	9	(8,742)	0	0	905		0004
1229999999. Subtotal - Forwards - Hedging Other										0	0	0	18,398	XXX	18,398	(5,075)	23,473	0	0	3,037	XXX	XXX
1269999999. Subtotal - Forwards										0	0	0	18,398	XXX	18,398	(5,075)	23,473	0	0	3,037	XXX	XXX
1399999999. Subtotal - Hedging Effective										(690,033)	140,892	684,940	374,053	XXX	(1,675,634)	33,491	5,322,023	0	0	10,974,015	XXX	XXX
1409999999. Subtotal - Hedging Other										(1,961,403)	615,407	2,938,720	6,950,793	XXX	6,950,793	(6,288,319)	23,473	418,800	0	33,028,980	XXX	XXX
1419999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1429999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999999 - Totals										(2,651,436)	756,299	3,623,660	7,324,846	XXX	5,275,159	(6,254,828)	5,345,496	418,800	0	44,002,995	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 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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted 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)
0079999999. Subtotal - Purchased Options - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
OTC OPTION CALL BOUGHT, JAN18 SPX C @ 2257.83	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4RB04	01/03/2017	01/02/2018	01/02/2018	EXPIRATION	577	0	JAN18 SPX C @ 2257.83	31,895	0	252,535	0	0		(239,547)	0	252,360	0	0	0	0001
OTC OPTION CALL BOUGHT, JAN18 SPX C @ 2267.89	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4RB04	01/17/2017	01/16/2018	01/16/2018	EXPIRATION	409	0	JAN18 SPX C @ 2267.89	53,661	0	208,175	0	0		(164,100)	0	205,816	0	0	0	0001
OTC OPTION CALL BOUGHT, JAN18 SPX C @ 2259.83	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/18/2017	01/02/2018	01/02/2018	EXPIRATION	475	0	JAN18 SPX C @ 2259.83	61,327	0	196,546	0	0		(196,345)	0	196,474	0	0	0	0001
OTC OPTION CALL BOUGHT, JAN18 SPX C @ 2278.87	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4RB04	01/31/2017	01/31/2018	01/31/2018	EXPIRATION	419	0	JAN18 SPX C @ 2278.87	54,933	0	228,057	0	0		(161,518)	0	223,392	0	0	0	0001
OTC OPTION CALL BOUGHT, FEB18 SPX C @ 2349.25	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4RB04	02/15/2017	02/15/2018	02/15/2018	EXPIRATION	533	0	FEB18 SPX C @ 2349.25	67,627	0	203,610	0	0		(165,938)	0	195,087	0	0	0	0001
OTC OPTION CALL BOUGHT, FEB18 SPX C @ 2363.64	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4RB04	02/28/2017	02/28/2018	02/28/2018	EXPIRATION	433	0	FEB18 SPX C @ 2363.64	58,171	0	151,732	0	0		(126,929)	0	142,329	0	0	0	0001
OTC OPTION CALL BOUGHT, JAN18 SPX C @ 2426.72	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	03/01/2017	01/08/2018	01/08/2018	EXPIRATION	452	0	JAN18 SPX C @ 2426.72	18,193	0	23,736	0	0		(20,479)	0	23,271	0	0	0	0001
OTC OPTION CALL BOUGHT, JAN18 SPX C @ 0.99	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/07/2017	01/26/2018	01/26/2018	EXPIRATION	453	0	JAN18 SPX C @ 0.99	11,162	0	69,207	0	0		(48,889)	0	68,314	0	0	0	0001
OTC OPTION CALL BOUGHT, FEB18 SPX C @ 2326.37	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/10/2017	02/05/2018	02/05/2018	EXPIRATION	448	0	FEB18 SPX C @ 2326.37	68,051	0	144,511	0	0		(149,556)	0	137,132	0	0	0	0001
OTC OPTION CALL BOUGHT, MAR18 SPX C @ 2385.26	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/15/2017	03/15/2018	03/15/2018	EXPIRATION	606	0	MAR18 SPX C @ 2385.26	79,986	0	219,557	0	0		(163,098)	0	203,341	0	0	0	0001
OTC OPTION CALL BOUGHT, JAN18 DBV CROCI C @ 2968.33	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/21/2017	01/17/2018	01/17/2018	EXPIRATION	353	0	JAN18 DBV CROCI C @ 2968.33	12,020	0	85,108	0	0		(51,291)	0	84,432	0	0	0	0001
OTC OPTION CALL BOUGHT, APR18 SPX C @ 2362.72	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4RB04	03/31/2017	04/02/2018	04/02/2018	EXPIRATION	436	0	APR18 SPX C @ 2362.72	54,937	0	95,606	0	0		(126,316)	0	81,835	0	0	0	0001
OTC OPTION CALL BOUGHT, APR18 SPX C @ 2349.01	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4RB04	04/17/2017	04/16/2018	04/16/2018	EXPIRATION	596	0	APR18 SPX C @ 2349.01	77,186	0	196,098	0	0		(178,351)	0	173,621	0	0	0	0001
OTC OPTION CALL BOUGHT, MAR18 SPX C @ 2505.16	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/25/2017	03/14/2018	03/14/2018	EXPIRATION	429	0	MAR18 SPX C @ 2505.16	5,174	0	27,736	0	0		(18,774)	0	26,567	0	0	0	0001
OTC OPTION CALL BOUGHT, APR18 SPX C @ 2388.33	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/01/2017	04/30/2018	04/30/2018	EXPIRATION	520	0	APR18 SPX C @ 2388.33	63,338	0	135,054	0	0		(137,161)	0	114,174	0	0	0	0001
OTC OPTION CALL BOUGHT, MAY18 SPX C @ 2515.22	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/04/2017	05/01/2018	05/01/2018	EXPIRATION	453	0	MAY18 SPX C @ 2515.22	6,777	0	31,468	0	0		(26,840)	0	29,203	0	0	0	0001
OTC OPTION CALL BOUGHT, APR18 SPX C @ 2367.32	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	05/15/2017	04/11/2018	04/11/2018	EXPIRATION	445	0	APR18 SPX C @ 2367.32	61,824	0	122,317	0	0		(122,783)	0	103,452	0	0	0	0001
OTC OPTION CALL BOUGHT, APR18 SPX C @ 1.01	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/15/2017	04/01/2018	04/01/2018	EXPIRATION	416	0	APR18 SPX C @ 1.01	11,106	0	3,165	0	0		(41,669)	0	90	0	0	0	0001
OTC OPTION CALL BOUGHT, MAY18 SPX C @ 2402.32	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4RB04	05/15/2017	05/15/2018	05/15/2018	EXPIRATION	672	0	MAY18 SPX C @ 2402.32	86,555	0	207,794	0	0		(165,619)	0	175,781	0	0	0	0001
OTC OPTION CALL BOUGHT, MAY18 SPX C @ 2411.8	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4RB04	05/31/2017	05/31/2018	05/31/2018	EXPIRATION	326	0	MAY18 SPX C @ 2411.8	42,877	0	95,733	0	0		(76,437)	0	77,995	0	0	0	0001
OTC OPTION CALL BOUGHT, JUN18 SPX C @ 2432.46	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4RB04	06/15/2017	06/15/2018	06/15/2018	EXPIRATION	736	0	JUN18 SPX C @ 2432.46	98,041	0	255,189	0	0		(156,607)	0	210,600	0	0	0	0001
OTC OPTION CALL BOUGHT, MAY18 SPX C @ 2517.25	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	06/22/2017	05/26/2018	05/26/2018	EXPIRATION	464	0	MAY18 SPX C @ 2517.25	11,141	0	46,106	0	0		(30,802)	0	41,313	0	0	0	0001
OTC OPTION CALL BOUGHT, JUL18 SPX C @ 2423.41	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4RB04	06/30/2017	07/02/2018	07/02/2018	EXPIRATION	355	0	JUL18 SPX C @ 2423.41	47,280	0	107,784	0	0		(78,286)	0	84,208	0	0	0	0001
OTC OPTION CALL BOUGHT, JUN18 SPX C @ 2420.57	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/11/2017	06/08/2018	05/11/2018	SALE	423	0	JUN18 SPX C @ 2420.57	51,834	0	128,829	0	0		(94,748)	0	104,005	0	0	0	0001
OTC OPTION CALL BOUGHT, JUL18 SPX C @ 2459.14	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4RB04	07/17/2017	07/16/2018	07/16/2018	EXPIRATION	453	0	JUL18 SPX C @ 2459.14	57,023	0	153,664	0	0		(86,742)	0	122,803	0	0	0	0001
OTC OPTION CALL BOUGHT, MAY18 CROCI C @ 3024.97	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2017	05/18/2018	05/18/2018	EXPIRATION	359	0	MAY18 CROCI C @ 3024.97	19,648	0	41,055	0	0		(31,028)	0	31,895	0	0	0	0001
OTC OPTION CALL BOUGHT, JUL18 SPX C @ 2547.57	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/26/2017	07/07/2018	05/11/2018	SALE	462	0	JUL18 SPX C @ 2547.57	10,695	0	39,658	0	0		(32,435)	0	33,861	0	0	0	0001
OTC OPTION CALL BOUGHT, JUL18 SPX C @ 0.88	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/31/2017	07/02/2018	05/11/2018	SALE	446	0	JUL18 SPX C @ 0.88	11,578	0	3,418	0	0		(19,559)	0	(2,888)	0	0	0	0001
OTC OPTION CALL BOUGHT, JUL18 SPX C @ 2470.3	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4RB04	07/31/2017	07/31/2018	07/31/2018	EXPIRATION	291	0	JUL18 SPX C @ 2470.3	35,682	0	100,555	0	0		(53,442)	0	79,830	0	0	0	0001

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 Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted 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)
OTC OPTION CALL BOUGHT, AUG18 SPX C @ 2464.61	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index,	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4RB04	08/15/2017	08/15/2018	08/15/2018	EXPIRATION	327	0	AUG18 SPX C @ 2464.61	42,552	0	115,680	0	0		(59,605)	0	89,215	0	0	0	0001
OTC OPTION CALL BOUGHT, JUL18 SPX C @ 2465.62	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index,	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	08/22/2017	07/31/2018	05/11/2018	SALE	410	0	JUL18 SPX C @ 2465.62	46,527	0	113,222	0	0		(77,472)	0	84,464	0	0	0	0001
OTC OPTION CALL BOUGHT, AUG18 SPX C @ 1.05	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index,	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/29/2017	08/15/2018	05/10/2018	SALE	430	0	AUG18 SPX C @ 1.05	13,466	0	14,939	0	0		(19,094)	0	6,230	0	0	0	0001
OTC OPTION CALL BOUGHT, AUG18 SPX C @ 2548.92	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index,	Citibank, N.A. 570DZWZ7FF32TWEFA76	08/30/2017	08/15/2018	05/11/2018	SALE	417	0	AUG18 SPX C @ 2548.92	9,958	0	52,675	0	0		(37,758)	0	46,217	0	0	0	0001
OTC OPTION CALL BOUGHT, AUG18 SPX C @ 2471.65	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index,	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4RB04	08/31/2017	08/31/2018	08/31/2018	EXPIRATION	323	0	AUG18 SPX C @ 2471.65	43,442	0	138,887	0	0		(55,548)	0	109,965	0	0	0	0001
OTC OPTION CALL BOUGHT, SEP18 SPX C @ 2500.23	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index,	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4RB04	09/15/2017	09/17/2018	09/17/2018	EXPIRATION	443	0	SEP18 SPX C @ 2500.23	60,235	0	172,086	0	0		(64,732)	0	129,412	0	0	0	0001
OTC OPTION CALL BOUGHT, SEP18 SPX C @ 2594.27	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index,	Goldman Sachs International W22LROWP2IHZNBB6K528	09/21/2017	09/12/2018	05/11/2018	SALE	431	0	SEP18 SPX C @ 2594.27	10,344	0	43,290	0	0		(29,920)	0	35,880	0	0	0	0001
OTC OPTION CALL BOUGHT, SEP18 SPX C @ 2465.26	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index,	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	09/26/2017	09/07/2018	05/11/2018	SALE	491	0	SEP18 SPX C @ 2465.26	75,010	0	140,338	0	0		(77,542)	0	86,140	0	0	0	0001
OTC OPTION CALL BOUGHT, OCT18 SPX C @ 2529.12	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index,	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4RB04	10/02/2017	10/01/2018	10/01/2018	EXPIRATION	323	0	OCT18 SPX C @ 2529.12	43,270	0	127,899	0	0		(39,925)	0	95,328	0	0	0	0001
OTC OPTION CALL BOUGHT, OCT18 SPX C @ 2557.64	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index,	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4RB04	10/16/2017	10/15/2018	10/15/2018	EXPIRATION	525	0	OCT18 SPX C @ 2557.64	70,183	0	101,340	0	0		(52,846)	0	45,811	0	0	0	0001
OTC OPTION CALL BOUGHT, JUL18 DBUSC5VC C @ 3055.67	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index,	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/17/2017	07/16/2018	05/09/2018	SALE	376	0	JUL18 DBUSC5VC C @ 3055.67	29,516	0	29,542	0	0		(15,698)	0	8,165	0	0	0	0001
OTC OPTION CALL BOUGHT, AUG18 SPX C @ 1.01	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index,	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/17/2017	08/02/2018	05/10/2018	SALE	432	0	AUG18 SPX C @ 1.01	14,700	0	4,531	0	0		(11,994)	0	(6,353)	0	0	0	0001
OTC OPTION CALL BOUGHT, JUL18 SPX C @ 2547.44	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index,	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	10/17/2017	07/14/2018	05/14/2018	SALE	961	0	JUL18 SPX C @ 2547.44	37,191	0	100,780	0	0		(94,124)	0	73,959	0	0	0	0001
OTC OPTION CALL BOUGHT, AUG18 SPX C @ 2505.72	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index,	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4RB04	10/31/2017	08/27/2018	05/11/2018	SALE	487	0	AUG18 SPX C @ 2505.72	78,538	0	118,258	0	0		(50,865)	0	55,689	0	0	0	0001
OTC OPTION CALL BOUGHT, OCT18 SPX C @ 2575.26	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index,	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4RB04	10/31/2017	10/31/2018	10/31/2018	EXPIRATION	384	0	OCT18 SPX C @ 2575.26	51,487	0	52,474	0	0		(33,639)	0	9,591	0	0	0	0001
OTC OPTION CALL BOUGHT, OCT18 SPX C @ 2690.82	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index,	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	11/08/2017	10/30/2018	05/14/2018	SALE	442	0	OCT18 SPX C @ 2690.82	10,440	0	17,349	0	0		(12,252)	0	8,463	0	0	0	0001
OTC OPTION CALL BOUGHT, NOV18 SPX C @ 2564.62	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index,	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4RB04	11/15/2017	11/15/2018	11/15/2018	EXPIRATION	326	0	NOV18 SPX C @ 2564.62	47,952	0	53,936	0	0		(26,483)	0	12,027	0	0	0	0001
OTC OPTION CALL BOUGHT, NOV18 SPX C @ 1.02	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index,	Goldman Sachs International W22LROWP2IHZNBB6K528	11/27/2017	11/07/2018	05/11/2018	SALE	492	0	NOV18 SPX C @ 1.02	13,287	0	3,854	0	0		(4,934)	0	(8,123)	0	0	0	0001
OTC OPTION CALL BOUGHT, NOV18 SPX C @ 2698.78	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index,	Goldman Sachs International W22LROWP2IHZNBB6K528	11/28/2017	11/17/2018	05/11/2018	SALE	448	0	NOV18 SPX C @ 2698.78	14,793	0	23,314	0	0		(9,109)	0	9,904	0	0	0	0001
OTC OPTION CALL BOUGHT, NOV18 SPX C @ 2647.58	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index,	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	11/30/2017	11/30/2018	11/30/2018	EXPIRATION	353	0	NOV18 SPX C @ 2647.58	50,475	0	39,746	0	0		(9,078)	0	(6,442)	0	0	0	0001
OTC OPTION CALL BOUGHT, DEC18 SPX C @ 2736.13	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index,	Goldman Sachs International W22LROWP2IHZNBB6K528	12/07/2017	12/01/2018	05/11/2018	SALE	381	0	DEC18 SPX C @ 2736.13	10,127	0	8,813	0	0		(4,600)	0	(636)	0	0	0	0001
OTC OPTION CALL BOUGHT, DEC18 SPX C @ 2675.81	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index,	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	12/15/2017	12/17/2018	12/17/2018	EXPIRATION	492	0	DEC18 SPX C @ 2675.81	71,708	0	0	0	0		(1,789)	0	(68,582)	0	0	0	0001
OTC OPTION CALL BOUGHT, DEC18 SPX C @ 2765.47	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index,	Goldman Sachs International W22LROWP2IHZNBB6K528	12/18/2017	12/11/2018	05/11/2018	SALE	404	0	DEC18 SPX C @ 2765.47	14,459	0	6,181	0	0		2,564	0	(7,753)	0	0	0	0001
OTC OPTION CALL BOUGHT, NOV18 SPX C @ 2610.13	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index,	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	12/19/2017	11/20/2018	05/11/2018	SALE	416	0	NOV18 SPX C @ 2610.13	78,566	0	78,416	0	0		1,283	0	2,656	0	0	0	0001
OTC OPTION CALL BOUGHT, NOV18 DBUSC5VC C @ 3182.51	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index,	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/20/2017	11/19/2018	05/09/2018	SALE	328	0	NOV18 DBUSC5VC C @ 3182.51	22,227	0	10,480	0	0		5,719	0	(11,011)	0	0	0	0001
OTC OPTION CALL BOUGHT, DEC18 SPX C @ 2690.02	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index,	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	01/10/2018	12/26/2018	05/11/2018	SALE	397	0	DEC18 SPX C @ 2690.02	0	73,072	56,958	0	0		0	0	(16,114)	0	0	0	0001
OTC OPTION CALL BOUGHT, DEC18 SPX C @ 2820.34	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index,	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4RB04	01/09/2018	12/28/2018	05/11/2018	SALE	473	0	DEC18 SPX C @ 2820.34	0	19,497	2,516	0	0		0	0	(16,981)	0	0	0	0001
OTC OPTION CALL BOUGHT, DEC18 SPX C @ 0.95	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index,	Goldman Sachs International W22LROWP2IHZNBB6K528	01/12/2018	12/12/2018	05/11/2018	SALE	1,049,564	0	DEC18 SPX C @ 0.95	0	13,959	105	0	0		0	0	(13,854)	0	0	0	0001
OTC OPTION CALL BOUGHT, DEC18 SPX C @ 2806.77	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index,	NATIXIS SA KX1IIK48MPD4Y2NCUIZ63	02/07/2018	12/22/2018	05/11/2018	SALE	474	0	DEC18 SPX C @ 2806.77	0	20,486	2,166	0	0		0	0	(18,320)	0	0	0	0001
OTC OPTION CALL BOUGHT, FEB19 SPX C @ 2739.39	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index,	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	03/27/2018	02/15/2019	05/11/2018	SALE	373	0	FEB19 SPX C @ 2739.39	0	48,113	48,356	0	0		0	0	242	0	0	0	0001
OTC OPTION CALL BOUGHT, FEB19 SPX C @ 2884.13	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index,	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	03/27/2018	02/28/2019	05/14/2018	SALE	375	0	FEB19 SPX C @ 2884.13	0	5,430	1,819	0	0		0	0	(3,611)	0	0	0	0001
OTC OPTION CALL BOUGHT, MAR19 SPX C @ 0.86	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index,	Goldman Sachs International W22LROWP2IHZNBB6K528	04/03/2018	03/06/2019	05/11/2018	SALE	1,013,558	0	MAR19 SPX C @ 0.86	0	9,832	12,568	0	0		0	0	2,737	0	0	0	0001

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 Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted 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)
OTC OPTION CALL BOUGHT, FEB19 DBUSC5VC C @ 3300.43	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/17/2018	02/15/2019	05/09/2018	SALE	338	0	FEB19 DBUSC5VC C @ 3300.43	0	9,204	4,509	0	0		0	0	(4,695)	0	0	0	0001
OTC OPTION CALL BOUGHT, APR19 SPX C @ 2800.75	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4RB04	05/04/2018	04/29/2019	05/11/2018	SALE	611	0	APR19 SPX C @ 2800.75	0	20,200	28,039	0	0		0	0	7,839	0	0	0	0001
OTC OPTION CALL BOUGHT, DEC18 SPX C @ 2695.81	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	01/02/2018	12/31/2018	12/31/2018	EXPIRATION	449	0	DEC18 SPX C @ 2695.81	0	65,916	0	0	0		0	0	(65,916)	0	0	0	0001
0089999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												2,230,175	285,709	5,299,069	0	0	XXX	(3,744,730)	0	3,891,836	0	0	0	XXX
SWAPTION, 0Y RTP 1.156100 4/20/2018	Equity Index Annuity Liabilities	Exhibit 5	INTEREST RISK	Barclays Bank, PLC G5GSEF7VJP5I70UK5573	09/12/2017	07/24/2018	04/20/2018	SALE	1	0	0Y RTP 1.156100 4/20/2018	15,118	0	50,777	0	0		(20,479)	0	(7,559)	50,777	0	0	0001
0139999999. Subtotal - Purchased Options - Hedging Other - Other												15,118	0	50,777	0	0	XXX	(20,479)	0	(7,559)	50,777	0	0	XXX
0149999999. Subtotal - Purchased Options - Hedging Other												2,245,293	285,709	5,349,846	0	0	XXX	(3,765,209)	0	3,884,277	50,777	0	0	XXX
0219999999. Subtotal - Purchased Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0289999999. Subtotal - Purchased Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0359999999. Subtotal - Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0369999999. Total Purchased Options - Call Options and Warrants												2,230,175	285,709	5,299,069	0	0	XXX	(3,744,730)	0	3,891,836	0	0	0	XXX
0379999999. Total Purchased Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0389999999. Total Purchased Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0399999999. Total Purchased Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0409999999. Total Purchased Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0419999999. Total Purchased Options - Other												15,118	0	50,777	0	0	XXX	(20,479)	0	(7,559)	50,777	0	0	XXX
0429999999. Total Purchased Options												2,245,293	285,709	5,349,846	0	0	XXX	(3,765,209)	0	3,884,277	50,777	0	0	XXX
0499999999. Subtotal - Written Options - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
OTC OPTION CALL WRITTEN, JAN18 SPX C @ 2361.69	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4RB04	01/03/2017	01/02/2018	01/02/2018	EXPIRATION	577	0	JAN18 SPX C @ 2361.69	0	0	(192,650)	0	0		179,854	0	(192,650)	0	0	0	0001
OTC OPTION CALL WRITTEN, JAN18 SPX C @ 2374.25	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4RB04	01/17/2017	01/16/2018	01/16/2018	EXPIRATION	409	0	JAN18 SPX C @ 2374.25	(30,730)	0	(164,635)	0	0		121,761	0	(163,284)	0	0	0	0001
OTC OPTION CALL WRITTEN, JAN18 SPX C @ 2322.06	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Goldman Sachs International W22LROWP2IHZNBB6K528	01/18/2017	01/02/2018	01/02/2018	EXPIRATION	475	0	JAN18 SPX C @ 2322.06	(44,346)	0	(166,986)	0	0		166,840	0	(166,935)	0	0	0	0001
OTC OPTION CALL WRITTEN, JAN18 SPX C @ 2385.29	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4RB04	01/31/2017	01/31/2018	01/31/2018	EXPIRATION	419	0	JAN18 SPX C @ 2385.29	(31,377)	0	(183,521)	0	0		119,407	0	(180,856)	0	0	0	0001
OTC OPTION CALL WRITTEN, FEB18 SPX C @ 2458.02	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4RB04	02/15/2017	02/15/2018	02/15/2018	EXPIRATION	533	0	FEB18 SPX C @ 2458.02	(37,445)	0	(145,627)	0	0		113,226	0	(140,908)	0	0	0	0001
OTC OPTION CALL WRITTEN, FEB18 SPX C @ 2472.37	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4RB04	02/28/2017	02/28/2018	02/28/2018	EXPIRATION	433	0	FEB18 SPX C @ 2472.37	(33,284)	0	(104,621)	0	0		85,694	0	(99,241)	0	0	0	0001
OTC OPTION CALL WRITTEN, FEB18 SPX C @ 2375.25	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	03/10/2017	02/05/2018	02/05/2018	EXPIRATION	448	0	FEB18 SPX C @ 2375.25	(53,751)	0	(122,613)	0	0		129,490	0	(116,785)	0	0	0	0001
OTC OPTION CALL WRITTEN, MAR18 SPX C @ 2498.32	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Goldman Sachs International W22LROWP2IHZNBB6K528	03/15/2017	03/15/2018	03/15/2018	EXPIRATION	606	0	MAR18 SPX C @ 2498.32	(43,537)	0	(150,998)	0	0		106,018	0	(142,172)	0	0	0	0001
OTC OPTION CALL WRITTEN, APR18 SPX C @ 2474.24	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4RB04	03/31/2017	04/02/2018	04/02/2018	EXPIRATION	436	0	APR18 SPX C @ 2474.24	(29,376)	0	(46,957)	0	0		87,450	0	(39,593)	0	0	0	0001
OTC OPTION CALL WRITTEN, APR18 SPX C @ 2460.82	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4RB04	04/17/2017	04/16/2018	04/16/2018	EXPIRATION	596	0	APR18 SPX C @ 2460.82	(41,745)	0	(129,420)	0	0		127,086	0	(117,263)	0	0	0	0001
OTC OPTION CALL WRITTEN, APR18 SPX C @ 2501.3	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Goldman Sachs International W22LROWP2IHZNBB6K528	05/01/2017	04/30/2018	04/30/2018	EXPIRATION	520	0	APR18 SPX C @ 2501.3	(33,159)	0	(76,310)	0	0		94,422	0	(65,378)	0	0	0	0001
OTC OPTION CALL WRITTEN, APR18 SPX C @ 2416.86	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	05/15/2017	04/11/2018	04/11/2018	EXPIRATION	445	0	APR18 SPX C @ 2416.86	(48,016)	0	(100,272)	0	0		106,432	0	(85,621)	0	0	0	0001
OTC OPTION CALL WRITTEN, MAY18 SPX C @ 2513.55	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4RB04	05/15/2017	05/15/2018	05/15/2018	EXPIRATION	672	0	MAY18 SPX C @ 2513.55	(47,314)	0	(133,026)	0	0		114,252	0	(115,527)	0	0	0	0001
OTC OPTION CALL WRITTEN, MAY18 SPX C @ 2523.23	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4RB04	05/31/2017	05/31/2018	05/31/2018	EXPIRATION	326	0	MAY18 SPX C @ 2523.23	(23,681)	0	(59,383)	0	0		52,827	0	(49,587)	0	0	0	0001
OTC OPTION CALL WRITTEN, JUN18 SPX C @ 2546.06	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4RB04	06/15/2017	06/15/2018	06/15/2018	EXPIRATION	736	0	JUN18 SPX C @ 2546.06	(54,209)	0	(171,636)	0	0		105,584	0	(146,982)	0	0	0	0001
OTC OPTION CALL WRITTEN, JUL18 SPX C @ 2537.31	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4RB04	06/30/2017	07/02/2018	07/02/2018	EXPIRATION	355	0	JUL18 SPX C @ 2537.31	(25,320)	0	(67,307)	0	0		55,198	0	(54,682)	0	0	0	0001
OTC OPTION CALL WRITTEN, JUN18 SPX C @ 2466.26	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	07/11/2017	06/08/2018	05/11/2018	SALE	423	0	JUN18 SPX C @ 2466.26	(40,244)	0	(109,815)	0	0		83,324	0	(90,541)	0	0	0	0001

SCHEDULE DB - PART A - SECTION 2

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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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted 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)
OTC OPTION CALL WRITTEN, JUL18 SPX C @ 2576.44	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4RB04	07/17/2017	07/16/2018	07/16/2018	EXPIRATION	453	0	..JUL18 SPX C @ 2576.44	(29,514)	0	(100,539)	0	0		58,778	0	(84,566)	0	0	0	0001
OTC OPTION CALL WRITTEN, JUL18 SPX C @ 2587.15	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4RB04	07/31/2017	07/31/2018	07/31/2018	EXPIRATION	291	0	..JUL18 SPX C @ 2587.15	(18,164)	0	(66,595)	0	0		36,722	0	(56,045)	0	0	0	0001
OTC OPTION CALL WRITTEN, AUG18 SPX C @ 2581.19	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4RB04	08/15/2017	08/15/2018	08/15/2018	EXPIRATION	327	0	..AUG18 SPX C @ 2581.19	(22,002)	0	(77,559)	0	0		42,267	0	(63,875)	0	0	0	0001
OTC OPTION CALL WRITTEN, JUL18 SPX C @ 2515.24	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	08/22/2017	07/31/2018	05/11/2018	SALE	410	0	..JUL18 SPX C @ 2515.24	(35,002)	0	(95,346)	0	0		67,917	0	(73,712)	0	0	0	0001
OTC OPTION CALL WRITTEN, AUG18 SPX C @ 2588.81	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4RB04	08/31/2017	08/31/2018	08/31/2018	EXPIRATION	323	0	..AUG18 SPX C @ 2588.81	(23,159)	0	(101,033)	0	0		39,532	0	(85,616)	0	0	0	0001
OTC OPTION CALL WRITTEN, SEP18 SPX C @ 2617.49	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4RB04	09/15/2017	09/17/2018	09/17/2018	EXPIRATION	443	0	..SEP18 SPX C @ 2617.49	(32,554)	0	(120,155)	0	0		45,174	0	(97,093)	0	0	0	0001
OTC OPTION CALL WRITTEN, SEP18 SPX C @ 2519.13	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	09/26/2017	09/07/2018	05/11/2018	SALE	491	0	..SEP18 SPX C @ 2519.13	(58,056)	0	(117,855)	0	0		68,518	0	(75,907)	0	0	0	0001
OTC OPTION CALL WRITTEN, OCT18 SPX C @ 2647.74	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4RB04	10/02/2017	10/01/2018	10/01/2018	EXPIRATION	323	0	..OCT18 SPX C @ 2647.74	(22,739)	0	(89,536)	0	0		27,631	0	(72,419)	0	0	0	0001
OTC OPTION CALL WRITTEN, OCT18 SPX C @ 2678.1	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4RB04	10/16/2017	10/15/2018	10/15/2018	EXPIRATION	525	0	..OCT18 SPX C @ 2678.1	(36,232)	0	(38,138)	0	0		36,114	0	(9,471)	0	0	0	0001
OTC OPTION CALL WRITTEN, AUG18 SPX C @ 2565.15	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4RB04	10/31/2017	08/27/2018	05/11/2018	SALE	487	0	..AUG18 SPX C @ 2565.15	(58,211)	0	(93,645)	0	0		44,525	0	(47,270)	0	0	0	0001
OTC OPTION CALL WRITTEN, OCT18 SPX C @ 2694.75	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4RB04	10/31/2017	10/31/2018	10/31/2018	EXPIRATION	384	0	..OCT18 SPX C @ 2694.75	(26,635)	0	(6,532)	0	0		23,578	0	15,651	0	0	0	0001
OTC OPTION CALL WRITTEN, NOV18 SPX C @ 2685.16	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	HSBC Bank USA, National Association 1IE8VN30JCEQV1H4RB04	11/15/2017	11/15/2018	11/15/2018	EXPIRATION	326	0	..NOV18 SPX C @ 2685.16	(26,065)	0	(14,671)	0	0		19,096	0	8,108	0	0	0	0001
OTC OPTION CALL WRITTEN, NOV18 SPX C @ 2771.49	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	11/30/2017	11/30/2018	11/30/2018	EXPIRATION	353	0	..NOV18 SPX C @ 2771.49	(25,985)	0	0	0	0		5,987	0	23,778	0	0	0	0001
OTC OPTION CALL WRITTEN, DEC18 SPX C @ 2800.24	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Barclays Bank, PLC . G5GSEF7VJP5I7OUK5573	12/15/2017	12/17/2018	12/17/2018	EXPIRATION	492	0	..DEC18 SPX C @ 2800.24	(36,841)	0	0	0	0		1,543	0	35,235	0	0	0	0001
OTC OPTION CALL WRITTEN, NOV18 SPX C @ 2668.29	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	12/19/2017	11/20/2018	05/11/2018	SALE	416	0	..NOV18 SPX C @ 2668.29	(61,610)	0	(61,880)	0	0		(959)	0	(2,471)	0	0	0	0001
OTC OPTION CALL WRITTEN, DEC18 SPX C @ 2755.35	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	01/10/2018	12/26/2018	05/11/2018	SALE	397	0	..DEC18 SPX C @ 2755.35	0	(55,997)	(42,042)	0	0		0	0	13,955	0	0	0	0001
OTC OPTION CALL WRITTEN, FEB19 SPX C @ 2794.78	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	03/27/2018	02/15/2019	05/11/2018	SALE	373	0	..FEB19 SPX C @ 2794.78	0	(37,289)	(37,804)	0	0		0	0	(515)	0	0	0	0001
OTC OPTION CALL WRITTEN, DEC18 SPX C @ 2820.90	Equity Index Annuity Liabilities	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	01/02/2018	12/31/2018	12/31/2018	EXPIRATION	449	0	..DEC18 SPX C @ 2820.90	0	(34,049)	0	0	0		0	0	34,049	0	0	0	0001
0509999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants												(1,130,303)	(127,335)	(3,189,106)	0	0	XXX	2,365,288	0	(2,506,189)	0	0	0	XXX
0569999999. Subtotal - Written Options - Hedging Other												(1,130,303)	(127,335)	(3,189,106)	0	0	XXX	2,365,288	0	(2,506,189)	0	0	0	XXX
0639999999. Subtotal - Written Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0709999999. Subtotal - Written Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0779999999. Subtotal - Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0789999999. Total Written Options - Call Options and Warrants												(1,130,303)	(127,335)	(3,189,106)	0	0	XXX	2,365,288	0	(2,506,189)	0	0	0	XXX
0799999999. Total Written Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0809999999. Total Written Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0819999999. Total Written Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0829999999. Total Written Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0839999999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999999. Total Written Options												(1,130,303)	(127,335)	(3,189,106)	0	0	XXX	2,365,288	0	(2,506,189)	0	0	0	XXX
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	02/17/2011	02/15/2021	08/20/2018	SALE	1	0	....REC SWP: USD 3.617000 02/15/2021 [PAY 1ML]	0	0	(131,918)	(68,323)	0		0	0	0	(131,918)	0	0	(100/100)
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/14/2012	03/15/2019	08/17/2018	SALE	1	0	.....REC 1ML [PAY SWP: USD 1.691500 03/15/2019]	0	0	50,559	13,409	0		0	0	0	50,559	0	0	(100/100)

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 Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted 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)
CL INTEREST RATE SWAP, REC FIXED, PAY 6ML	Cash Flow Hedge on Floating Rate Asset	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	03/17/2015	04/13/2027	08/21/2018	SALE	1	0	...REC FSWP: USD 3.190000 4/13/2027 [PAY 6ML]	0	0	(25,247)	1,574	0		0	0	0	(25,247)	0	0	(100/100)
CL INTEREST RATE SWAP, REC FIXED, PAY 6ML	Cash Flow Hedge on Floating Rate Asset	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	03/17/2015	04/13/2030	08/21/2018	SALE	1	0	...REC FSWP: USD 3.340500 4/13/2030 [PAY 6ML]	0	0	(59,661)	3,909	0		0	0	0	(59,661)	0	0	(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	07/29/2015	07/25/2018	07/25/2018	MATURITY	1	0	...REC 1ML [PAY SWP: USD 1.117500 7/25/2018]	0	0	0	666,870	0		0	0	0	0	0	0	(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	07/29/2015	07/25/2018	07/25/2018	MATURITY	1	0	...REC 1ML [PAY SWP: USD 1.117500 7/25/2018]	0	0	0	400,122	0		0	0	0	0	0	0	(100/100)
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	07/29/2015	07/25/2023	12/28/2018	SALE	1	0	...REC SWP: USD 2.050000 7/25/2023 [PAY 1ML]	0	0	609,530	(34,194)	0		0	0	0	609,530	0	0	(100/100)
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	07/29/2015	07/25/2023	08/22/2018	SALE	1	0	...REC SWP: USD 2.050000 7/25/2023 [PAY 1ML]	0	0	3,255	(164)	0		0	0	0	3,255	0	0	(100/100)
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	07/29/2015	07/25/2024	12/28/2018	SALE	1	0	...REC SWP: USD 2.145000 7/25/2024 [PAY 1ML]	0	0	1,387,415	(139,957)	0		0	0	0	1,387,415	0	0	(100/100)
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	12/01/2016	12/15/2026	12/28/2018	SALE	1	0	...REC 1ML [PAY SWP: USD 2.229900 12/15/2026]	0	0	706,810	(80,507)	0		0	0	0	706,810	0	0	(100/100)
0859999999. Subtotal - Swaps - Hedging Effective - Interest Rate												0	0	2,540,743	762,739	0	XXX	0	0	0	2,540,743	0	0	XXX
CURRENCY SWAP, CSWAP: EUR/USD 9/23/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/14/2016	09/23/2026	05/31/2018	TRANSFER	1	0	...CSWAP: EUR/USD 9/23/2026	0	0	0	864	0		0	0	0	0	0	0	(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 9/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	09/14/2016	09/23/2028	05/31/2018	TRANSFER	1	0	...CSWAP: EUR/USD 9/23/2028	0	0	0	824	0		0	0	0	0	0	0	(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 11/15/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	09/27/2016	11/15/2023	05/31/2018	TRANSFER	1	0	...CSWAP: EUR/USD 11/15/2023	0	0	0	2,777	0		0	0	0	0	0	0	(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 11/15/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	09/27/2016	11/15/2028	05/31/2018	TRANSFER	1	0	...CSWAP: EUR/USD 11/15/2028	0	0	0	1,692	0		0	0	0	0	0	0	(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 11/15/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	09/27/2016	11/15/2026	05/31/2018	TRANSFER	1	0	...CSWAP: EUR/USD 11/15/2026	0	0	0	881	0		0	0	0	0	0	0	(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 12/15/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/07/2016	12/15/2026	05/31/2018	TRANSFER	1	0	...CSWAP: GBP/USD 12/15/2026	0	0	0	377	0		0	0	0	0	0	0	(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	10/14/2016	11/23/2028	05/31/2018	TRANSFER	1	0	...CSWAP: GBP/USD 11/23/2028	0	0	0	1,281	0		0	0	0	0	0	0	(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/23/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	10/14/2016	11/23/2028	05/31/2018	TRANSFER	1	0	...CSWAP: GBP/USD 11/23/2028	0	0	0	256	0		0	0	0	0	0	0	(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/10/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	10/19/2016	11/10/2026	05/31/2018	TRANSFER	1	0	...CSWAP: GBP/USD 11/10/2026	0	0	0	826	0		0	0	0	0	0	0	(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 12/8/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/18/2016	12/08/2023	05/31/2018	TRANSFER	1	0	...CSWAP: EUR/USD 12/8/2023	0	0	0	1,940	0		0	0	0	0	0	0	(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 12/8/2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	11/18/2016	12/08/2028	05/31/2018	TRANSFER	1	0	...CSWAP: EUR/USD 12/8/2028	0	0	0	860	0		0	0	0	0	0	0	(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 2/27/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/06/2016	02/27/2029	05/31/2018	TRANSFER	1	0	...CSWAP: GBP/USD 2/27/2029	0	0	0	466	0		0	0	0	0	0	0	(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 2/27/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/06/2016	02/27/2029	05/31/2018	TRANSFER	1	0	...CSWAP: GBP/USD 2/27/2029	0	0	0	2,330	0		0	0	0	0	0	0	(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. KB1H1DSPRFMYMCUFXT09	02/16/2017	08/16/2027	05/31/2018	TRANSFER	1	0	...CSWAP: GBP/USD 8/16/2027	0	0	0	3,880	0		0	0	0	0	0	0	(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. KB1H1DSPRFMYMCUFXT09	02/16/2017	08/16/2027	05/31/2018	TRANSFER	1	0	...CSWAP: GBP/USD 8/16/2027	0	0	0	1,663	0		0	0	0	0	0	0	(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/5/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/01/2017	08/05/2024	05/31/2018	TRANSFER	1	0	...CSWAP: GBP/USD 8/5/2024	0	0	0	13,677	0		0	0	0	0	0	0	(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 4/18/2022	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/29/2017	04/18/2022	05/31/2018	TRANSFER	1	0	...CSWAP: EUR/USD 4/18/2022	0	0	0	5,076	0		0	0	0	0	0	0	(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 4/18/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/29/2017	04/18/2023	05/31/2018	TRANSFER	1	0	...CSWAP: EUR/USD 4/18/2023	0	0	0	4,960	0		0	0	0	0	0	0	(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 4/18/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/29/2017	04/18/2024	05/31/2018	TRANSFER	1	0	...CSWAP: EUR/USD 4/18/2024	0	0	0	2,417	0		0	0	0	0	0	0	(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 4/18/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	03/29/2017	04/18/2023	05/31/2018	TRANSFER	1	0	...CSWAP: EUR/USD 4/18/2023	0	0	0	4,960	0		0	0	0	0	0	0	(100/100)

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 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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted 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: EUR/USD 9/13/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/08/2017	09/13/2027	05/31/2018	TRANSFER	1	0	CSWAP: EUR/USD 9/13/2027	0	0	0	13,008	0		0	0	0	0	0	0	(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 7/26/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/21/2017	07/26/2027	05/31/2018	TRANSFER	1	0	CSWAP: AUD/USD 7/26/2027	0	0	0	(2,829)	0		0	0	0	0	0	0	(100/100)
CURRENCY SWAP, CSWAP: EUR/USD 7/19/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	06/29/2017	07/19/2024	05/31/2018	TRANSFER	1	0	CSWAP: EUR/USD 7/19/2024	0	0	0	8,729	0		0	0	0	0	0	0	(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 8/17/2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	07/27/2017	08/17/2027	05/31/2018	TRANSFER	1	0	CSWAP: GBP/USD 8/17/2027	0	0	0	4,068	0		0	0	0	0	0	0	(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. KB1H1DSPRFMYMCUFXT09	10/04/2017	10/31/2027	05/31/2018	TRANSFER	1	0	CSWAP: GBP/USD 10/31/2027	0	0	0	4,269	0		0	0	0	0	0	0	(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 10/31/2029	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	10/04/2017	10/31/2029	05/31/2018	TRANSFER	1	0	CSWAP: GBP/USD 10/31/2029	0	0	0	4,329	0		0	0	0	0	0	0	(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. KB1H1DSPRFMYMCUFXT09	10/18/2017	10/30/2024	05/31/2018	TRANSFER	1	0	CSWAP: EUR/USD 10/30/2024	0	0	0	1,103	0		0	0	0	0	0	0	(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. KB1H1DSPRFMYMCUFXT09	10/18/2017	10/30/2024	05/31/2018	TRANSFER	1	0	CSWAP: EUR/USD 10/30/2024	0	0	0	2,206	0		0	0	0	0	0	0	(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 15-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	10/31/2017	03/15/2028	05/31/2018	TRANSFER	1	0	CSWAP: AUD/USD 15-MAR-2028	0	0	0	(302)	0		0	0	0	0	0	0	(100/100)
CURRENCY SWAP, CSWAP: AUD/USD 15-MAR-2028	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	10/31/2017	03/15/2028	05/31/2018	TRANSFER	1	0	CSWAP: AUD/USD 15-MAR-2028	0	0	0	(151)	0		0	0	0	0	0	0	(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	01/25/2018	03/14/2030	05/31/2018	TRANSFER	1	0	CSWAP: GBP/USD 14-MAR-2030	0	0	0	985	0		0	0	0	0	0	0	(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2030	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	01/25/2018	03/14/2030	05/31/2018	TRANSFER	1	0	CSWAP: GBP/USD 14-MAR-2030	0	0	0	492	0		0	0	0	0	0	0	(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 14-MAR-2027	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. 570DZWZ7FF32TWEFA76	01/25/2018	03/14/2027	05/31/2018	TRANSFER	1	0	CSWAP: GBP/USD 14-MAR-2027	0	0	0	480	0		0	0	0	0	0	0	(100/100)
0879999999. Subtotal - Swaps - Hedging Effective - Foreign Exchange												0	0	0	88,394	0	XXX	0	0	0	0	0	0	XXX
0909999999. Subtotal - Swaps - Hedging Effective												0	0	2,540,743	851,133	0	XXX	0	0	0	2,540,743	0	0	XXX
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	01/23/2008	01/25/2018	01/25/2018	MATURITY	1	0	REC SWP: USD 3.911000 01/25/2018 [PAY 3ML]	0	0	0	106,328	0		(107,457)	0	0	0	0	0	0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	01/23/2008	01/25/2018	01/25/2018	MATURITY	1	0	REC SWP: USD 3.911000 01/25/2018 [PAY 3ML]	0	0	0	27,132	0		(26,864)	0	0	0	0	0	0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	01/23/2008	01/25/2018	01/25/2018	MATURITY	1	0	REC SWP: USD 3.911000 01/25/2018 [PAY 3ML]	0	0	0	33,914	0		(33,580)	0	0	0	0	0	0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	01/23/2008	01/25/2018	01/25/2018	MATURITY	1	0	REC SWP: USD 3.911000 01/25/2018 [PAY 3ML]	0	0	0	13,566	0		(13,432)	0	0	0	0	0	0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/17/2008	03/19/2018	03/19/2018	MATURITY	1	0	REC SWP: USD 3.943000 03/19/2018 [PAY 3ML]	0	0	0	76,387	0		(75,644)	0	0	0	0	0	0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/17/2008	03/19/2018	03/19/2018	MATURITY	1	0	REC SWP: USD 3.943000 03/19/2018 [PAY 3ML]	0	0	0	453,230	0		(448,821)	0	0	0	0	0	0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/17/2008	03/19/2018	03/19/2018	MATURITY	1	0	REC SWP: USD 3.943000 03/19/2018 [PAY 3ML]	0	0	0	45,832	0		(45,386)	0	0	0	0	0	0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Citibank, N.A. 570DZWZ7FF32TWEFA76	08/06/2008	08/08/2018	08/08/2018	MATURITY	1	0	REC 3ML [PAY SWP: USD 4.810000 08/08/2018]	0	0	0	(179,055)	0		193,588	0	0	0	0	0	0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Citibank, N.A. 570DZWZ7FF32TWEFA76	08/06/2008	08/08/2018	08/08/2018	MATURITY	1	0	REC 3ML [PAY SWP: USD 4.810000 08/08/2018]	0	0	0	(25,579)	0		27,655	0	0	0	0	0	0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Citibank, N.A. 570DZWZ7FF32TWEFA76	08/19/2008	08/21/2018	08/21/2018	MATURITY	1	0	REC 3ML [PAY SWP: USD 4.580000 08/21/2018]	0	0	0	(88,314)	0		95,799	0	0	0	0	0	0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Citibank, N.A. 570DZWZ7FF32TWEFA76	08/19/2008	08/21/2018	08/21/2018	MATURITY	1	0	REC 3ML [PAY SWP: USD 4.580000 08/21/2018]	0	0	0	(9,536)	0		10,345	0	0	0	0	0	0002

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INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Barclays Bank, PLC - G5GSEF7VJP5I7OUK5573	08/22/2008	08/27/2018	08/20/2018	SALE	1	0	....REC 3ML [PAY SWP: USD 4.560000 08/27/2018]	0	0	(31)	(1,652)	0		1,834	0	0	(31)	0	0	0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Barclays Bank, PLC - G5GSEF7VJP5I7OUK5573	08/22/2008	08/27/2018	08/27/2018	MATURITY	1	0	....REC 3ML [PAY SWP: USD 4.560000 08/27/2018]	0	0	0	(5,914)	0		6,420	0	0	0	0	0	0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Barclays Bank, PLC - G5GSEF7VJP5I7OUK5573	08/22/2008	08/27/2018	08/27/2018	MATURITY	1	0	....REC 3ML [PAY SWP: USD 4.560000 08/27/2018]	0	0	0	(845)	0		917	0	0	0	0	0	0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/15/2008	09/17/2018	08/16/2018	SALE	1	0	....REC SWP: USD 4.143750 09/17/2018 [PAY 3ML]	0	0	36,662	387,028	0		(478,708)	0	0	36,662	0	0	0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/15/2008	09/17/2018	09/17/2018	MATURITY	1	0	....REC SWP: USD 4.143750 09/17/2018 [PAY 3ML]	0	0	0	439,132	0		(495,215)	0	0	0	0	0	0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Citibank, N.A. 570DZWZ7FF32TWEFA76	10/03/2008	10/07/2018	10/07/2018	MATURITY	1	0	....REC 3ML [PAY SWP: USD 4.280000 10/07/2018]	0	0	0	(77,670)	0		88,014	0	0	0	0	0	0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Citibank, N.A. 570DZWZ7FF32TWEFA76	10/03/2008	10/07/2018	10/07/2018	MATURITY	1	0	....REC 3ML [PAY SWP: USD 4.280000 10/07/2018]	0	0	0	(9,138)	0		10,358	0	0	0	0	0	0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	The Royal Bank of Scotland PLC RR3QWICIWWIPCS8A4S074	10/06/2008	10/08/2018	08/21/2018	SALE	1	0	....REC SWP: USD 4.110000 10/08/2018 [PAY 3ML]	0	0	196,371	1,192,342	0		(1,595,039)	0	0	196,371	0	0	0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	10/01/2009	10/05/2019	08/16/2018	SALE	1	0	....REC SWP: USD 3.315210 10/05/2019 [PAY 3ML]	0	0	152,109	172,620	0		(488,006)	0	0	152,109	0	0	0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	03/05/2010	03/09/2020	02/21/2018	SALE	1	0	....REC 3ML [PAY SWP: USD 3.717500 03/09/2020]	0	0	(540,007)	(68,383)	0		773,214	0	0	(540,007)	0	0	0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	05/21/2010	05/25/2020	08/17/2018	SALE	1	0	....REC SWP: USD 3.210000 05/25/2020 [PAY 3ML]	0	0	168,257	179,109	0		(601,805)	0	0	168,257	0	0	0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	05/21/2010	05/25/2020	08/17/2018	SALE	1	0	....REC SWP: USD 3.210000 05/25/2020 [PAY 3ML]	0	0	87,787	93,448	0		(313,985)	0	0	87,787	0	0	0002
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	07/07/2010	07/09/2020	08/16/2018	SALE	1	0	....REC SWP: USD 3.017500 07/09/2020 [PAY 3ML]	0	0	84,863	128,308	0		(488,425)	0	0	84,863	0	0	0002
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	07/07/2010	07/09/2020	08/16/2018	SALE	1	0	....REC SWP: USD 3.017500 07/09/2020 [PAY 3ML]	0	0	158,154	239,119	0		(910,247)	0	0	158,154	0	0	0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/11/2010	08/13/2020	08/17/2018	SALE	1	0	....REC SWP: USD 2.698000 08/13/2020 [PAY 3ML]	0	0	(47,211)	97,333	0		(318,650)	0	0	(47,211)	0	0	0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	11/23/2010	11/26/2020	02/21/2018	SALE	1	0	....REC 3ML [PAY SWP: USD 2.908750 11/26/2020]	0	0	(98,974)	(24,941)	0		263,844	0	0	(98,974)	0	0	0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	11/23/2010	11/26/2020	02/21/2018	SALE	1	0	....REC 3ML [PAY SWP: USD 2.908750 11/26/2020]	0	0	(25,232)	(6,360)	0		67,283	0	0	(25,232)	0	0	0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	11/23/2010	11/26/2020	02/21/2018	SALE	1	0	....REC 3ML [PAY SWP: USD 2.908750 11/26/2020]	0	0	(92,733)	(23,376)	0		247,283	0	0	(92,733)	0	0	0002

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INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	12/07/2010	11/25/2020	02/21/2018	SALE	1	0	....REC 1ML [PAY SWP: USD 3.227500 11/25/2020]	0	0	(49,601)	(5,829)	0		81,246	0	0	(49,601)	0	0	0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	12/07/2010	11/25/2020	02/21/2018	SALE	1	0	....REC 1ML [PAY SWP: USD 3.227500 11/25/2020]	0	0	(179,852)	(21,135)	0		294,598	0	0	(179,852)	0	0	0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	12/07/2010	11/25/2020	02/21/2018	SALE	1	0	....REC 1ML [PAY SWP: USD 3.227500 11/25/2020]	0	0	(191,950)	(22,557)	0		314,414	0	0	(191,950)	0	0	0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/14/2010	12/25/2020	02/21/2018	SALE	1	0	....REC 1ML [PAY SWP: USD 3.476000 12/25/2020]	0	0	(220,560)	(22,018)	0		331,975	0	0	(220,560)	0	0	0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/14/2010	12/25/2020	02/21/2018	SALE	1	0	....REC 1ML [PAY SWP: USD 3.476000 12/25/2020]	0	0	(59,581)	(5,948)	0		89,678	0	0	(59,581)	0	0	0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/14/2010	12/25/2020	02/21/2018	SALE	1	0	....REC 1ML [PAY SWP: USD 3.476000 12/25/2020]	0	0	(233,678)	(23,328)	0		351,720	0	0	(233,678)	0	0	0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	12/14/2010	12/25/2020	02/21/2018	SALE	1	0	....REC SWP: USD 3.478000 12/25/2020 [PAY 1ML]	0	0	(68,464)	(6,828)	0		102,988	0	0	(68,464)	0	0	0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	12/14/2010	12/25/2020	02/21/2018	SALE	1	0	....REC SWP: USD 3.478000 12/25/2020 [PAY 1ML]	0	0	(246,458)	(24,581)	0		370,756	0	0	(246,458)	0	0	0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	12/22/2010	12/25/2020	02/21/2018	SALE	1	0	....REC SWP: USD 3.322000 12/25/2020 [PAY 1ML]	0	0	(126,765)	(13,783)	0		201,589	0	0	(126,765)	0	0	0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	12/22/2010	12/25/2020	02/21/2018	SALE	1	0	....REC SWP: USD 3.322000 12/25/2020 [PAY 1ML]	0	0	(32,267)	(3,508)	0		51,314	0	0	(32,267)	0	0	0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	12/22/2010	12/25/2020	02/21/2018	SALE	1	0	....REC SWP: USD 3.322000 12/25/2020 [PAY 1ML]	0	0	(122,154)	(13,281)	0		194,258	0	0	(122,154)	0	0	0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	02/03/2011	02/15/2021	02/21/2018	SALE	1	0	....REC 1ML [PAY SWP: USD 3.603000 02/15/2021]	0	0	(190,326)	(17,619)	0		278,547	0	0	(190,326)	0	0	0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	02/08/2011	02/15/2021	02/21/2018	SALE	1	0	....REC SWP: USD 3.768750 02/15/2021 [PAY 1ML]	0	0	(877,080)	(76,224)	0		1,234,916	0	0	(877,080)	0	0	0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	02/08/2011	02/15/2021	02/21/2018	SALE	1	0	....REC SWP: USD 3.768750 02/15/2021 [PAY 1ML]	0	0	(803,989)	(69,872)	0		1,132,006	0	0	(803,989)	0	0	0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	03/15/2011	03/17/2021	08/17/2018	SALE	1	0	....REC SWP: USD 3.376000 03/17/2021 [PAY 3ML]	0	0	91,769	59,437	0		(263,531)	0	0	91,769	0	0	0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	03/15/2011	03/17/2021	08/17/2018	SALE	1	0	....REC SWP: USD 3.376000 03/17/2021 [PAY 3ML]	0	0	288,417	186,801	0		(828,240)	0	0	288,417	0	0	0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	05/24/2011	05/25/2021	08/17/2018	SALE	1	0	....REC 1ML [PAY SWP: USD 3.186000 05/25/2021]	0	0	(257,665)	(179,623)	0		759,638	0	0	(257,665)	0	0	0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	05/24/2011	05/25/2021	08/17/2018	SALE	1	0	....REC 1ML [PAY SWP: USD 3.186000 05/25/2021]	0	0	(61,349)	(42,767)	0		180,866	0	0	(61,349)	0	0	0002

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INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	05/26/2011	05/31/2021	08/20/2018	SALE	1	0	....REC 3ML [PAY SWP: USD 3.147000 05/31/2021]	0	0	(23,331)	(20,778)	0		90,035	0	0	(23,331)	0	0	0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	05/26/2011	05/31/2021	08/20/2018	SALE	1	0	....REC 3ML [PAY SWP: USD 3.147000 05/31/2021]	0	0	(34,996)	(31,167)	0		135,053	0	0	(34,996)	0	0	0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Citibank, N.A. 570DZWZ7FF32TWEFA76	08/04/2011	08/08/2021	08/17/2018	SALE	1	0	....REC SWP: USD 2.631250 08/08/2021 [PAY 3ML]	0	0	(45,604)	28,167	0		(109,060)	0	0	(45,604)	0	0	0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Citibank, N.A. 570DZWZ7FF32TWEFA76	08/04/2011	08/08/2021	08/17/2018	SALE	1	0	....REC SWP: USD 2.631250 08/08/2021 [PAY 3ML]	0	0	(58,634)	36,214	0		(140,220)	0	0	(58,634)	0	0	0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	08/16/2011	08/18/2021	08/17/2018	SALE	1	0	....REC SWP: USD 2.401000 08/18/2021 [PAY 3ML]	0	0	(142,074)	29,187	0		(84,106)	0	0	(142,074)	0	0	0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	08/16/2011	08/18/2021	08/17/2018	SALE	1	0	....REC SWP: USD 2.401000 08/18/2021 [PAY 3ML]	0	0	(103,326)	21,227	0		(61,168)	0	0	(103,326)	0	0	0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	08/18/2011	08/22/2021	08/21/2018	SALE	1	0	....REC SWP: USD 2.155000 08/22/2021 [PAY 3ML]	0	0	(434,450)	23,643	0		20,920	0	0	(434,450)	0	0	0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	08/18/2011	08/22/2021	08/21/2018	SALE	1	0	....REC SWP: USD 2.155000 08/22/2021 [PAY 3ML]	0	0	(138,233)	7,523	0		6,656	0	0	(138,233)	0	0	0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	09/22/2011	09/26/2031	08/16/2018	SALE	1	0	....REC SWP: USD 2.535000 09/26/2031 [PAY 3ML]	0	0	(580,890)	33,645	0		(90,586)	0	0	(580,890)	0	0	0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	09/22/2011	09/26/2031	08/16/2018	SALE	1	0	....REC SWP: USD 2.535000 09/26/2031 [PAY 3ML]	0	0	(96,814)	5,607	0		(15,098)	0	0	(96,814)	0	0	0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Citibank, N.A. 570DZWZ7FF32TWEFA76	10/04/2011	10/06/2021	08/17/2018	SALE	1	0	....REC 3ML [PAY SWP: USD 2.043750 10/06/2021]	0	0	142,146	1,346	0		(31,518)	0	0	142,146	0	0	0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Citibank, N.A. 570DZWZ7FF32TWEFA76	10/04/2011	10/06/2021	08/17/2018	SALE	1	0	....REC 3ML [PAY SWP: USD 2.043750 10/06/2021]	0	0	39,212	371	0		(8,695)	0	0	39,212	0	0	0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/07/2011	10/11/2021	08/20/2018	SALE	1	0	....REC 3ML [PAY SWP: USD 2.310000 10/11/2021]	0	0	328,029	(32,015)	0		86,916	0	0	328,029	0	0	0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/07/2011	10/11/2021	08/20/2018	SALE	1	0	....REC 3ML [PAY SWP: USD 2.310000 10/11/2021]	0	0	173,567	(16,940)	0		45,989	0	0	173,567	0	0	0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Barclays Bank, PLC G5GSEF7VJP5I70UK5573	10/27/2011	10/31/2021	08/20/2018	SALE	1	0	....REC 3ML [PAY SWP: USD 2.552500 10/31/2021]	0	0	64,268	(23,713)	0		92,801	0	0	64,268	0	0	0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Barclays Bank, PLC G5GSEF7VJP5I70UK5573	10/27/2011	10/31/2021	08/20/2018	SALE	1	0	....REC 3ML [PAY SWP: USD 2.552500 10/31/2021]	0	0	187,193	(67,752)	0		265,145	0	0	187,193	0	0	0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	12/13/2011	07/11/2018	07/11/2018	MATURITY	1	0	....REC 3ML [PAY SWP: USD 1.602500 07/11/2018]	0	0	0	60,573	0		(16,888)	0	0	0	0	0	0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	03/08/2012	03/12/2022	08/16/2018	SALE	1	0	....REC 1ML [PAY SWP: USD 2.048500 3/12/2022]	0	0	445,867	(24,313)	0		(58,370)	0	0	445,867	0	0	0002

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INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	03/08/2012	03/12/2019	08/21/2018	SALE	1	0	....REC 1ML [PAY SWP: USD 1.550000 3/12/2019]	0	0	108,471	46,585	0		(83,066)	0	0	108,471	0	0	0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/14/2012	03/15/2019	08/17/2018	SALE	1	0	....REC 1ML [PAY SWP: USD 1.691500 3/15/2019]	0	0	88,446	23,945	0		(41,013)	0	0	88,446	0	0	0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/23/2012	05/25/2022	08/21/2018	SALE	1	0	....REC SWP: USD 1.775500 5/25/2022 [PAY 1ML]	0	0	(1,576,498)	(21,332)	0		687,866	0	0	(1,576,498)	0	0	0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/23/2012	05/25/2022	08/21/2018	SALE	1	0	....REC SWP: USD 1.775500 5/25/2022 [PAY 1ML]	0	0	(456,811)	(6,163)	0		198,717	0	0	(456,811)	0	0	0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/28/2012	07/02/2022	08/16/2018	SALE	1	0	....REC SWP: USD 1.636250 7/2/2022 [PAY 1ML]	0	0	(211,556)	(6,807)	0		109,564	0	0	(211,556)	0	0	0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/10/2012	08/14/2022	08/16/2018	SALE	1	0	....REC SWP: USD 1.688750 8/14/2022 [PAY 1ML]	0	0	(83,118)	(1,898)	0		40,422	0	0	(83,118)	0	0	0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/10/2012	08/14/2022	08/16/2018	SALE	1	0	....REC SWP: USD 1.688750 8/14/2022 [PAY 1ML]	0	0	(540,272)	(12,338)	0		262,745	0	0	(540,272)	0	0	0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/23/2012	08/28/2032	08/17/2018	SALE	1	0	....REC 1ML [PAY SWP: USD 2.368750 8/28/2032]	0	0	728,608	(39,644)	0		(76,581)	0	0	728,608	0	0	0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/23/2012	08/28/2022	08/16/2018	SALE	1	0	....REC 1ML [PAY SWP: USD 1.701250 8/28/2022]	0	0	787,890	18,062	0		(378,026)	0	0	787,890	0	0	0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/23/2012	08/28/2022	08/16/2018	SALE	1	0	....REC 1ML [PAY SWP: USD 1.701250 8/28/2022]	0	0	1,244,038	28,519	0		(596,883)	0	0	1,244,038	0	0	0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	08/29/2012	08/31/2022	08/16/2018	SALE	1	0	....REC SWP: USD 1.687500 8/31/2022 [PAY 1ML]	0	0	(351,774)	(8,732)	0		172,033	0	0	(351,774)	0	0	0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	08/29/2012	08/31/2022	08/16/2018	SALE	1	0	....REC SWP: USD 1.687500 8/31/2022 [PAY 1ML]	0	0	(134,009)	(3,326)	0		65,537	0	0	(134,009)	0	0	0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/31/2012	09/04/2022	08/16/2018	SALE	1	0	....REC 1ML [PAY SWP: USD 1.657500 9/4/2022]	0	0	434,193	11,987	0		(219,132)	0	0	434,193	0	0	0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/28/2012	10/02/2018	08/16/2018	SALE	1	0	....REC 1ML [PAY SWP: USD 0.901250 10/2/2018]	0	0	5,158	20,863	0		(21,437)	0	0	5,158	0	0	0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/28/2012	10/02/2018	10/02/2018	MATURITY	1	0	....REC 1ML [PAY SWP: USD 0.901250 10/2/2018]	0	0	0	131,522	0		(108,820)	0	0	0	0	0	0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	10/24/2012	10/26/2022	08/16/2018	SALE	1	0	....REC 1ML [PAY SWP: USD 1.775000 10/26/2022]	0	0	320,885	3,681	0		(139,284)	0	0	320,885	0	0	0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	10/24/2012	10/26/2022	08/16/2018	SALE	1	0	....REC 1ML [PAY SWP: USD 1.775000 10/26/2022]	0	0	160,442	1,841	0		(69,642)	0	0	160,442	0	0	0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	12/17/2012	12/19/2022	08/21/2018	SALE	1	0	....REC SWP: USD 1.745750 12/19/2022 [PAY 1ML]	0	0	(166,144)	(2,596)	0		77,989	0	0	(166,144)	0	0	0002

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INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	01/16/2013	01/18/2018	01/18/2018	MATURITY	1	0	....REC 1ML [PAY SWP: USD 0.783750 1/18/2018]	0	0	0	3,339	0		(3,358)	0	0	0	0	0	0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International E58DKGMJYYYJLN8C3868	01/16/2013	01/18/2023	08/16/2018	SALE	1	0	....REC 1ML [PAY SWP: USD 1.792500 1/18/2023]	0	0	208,022	1,590	0		(88,740)	0	0	208,028	0	0	0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	02/14/2013	02/19/2023	08/21/2018	SALE	1	0	....REC 1ML [PAY SWP: USD 2.009000 2/19/2023]	0	0	385,073	(12,570)	0		(92,839)	0	0	385,073	0	0	0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	02/14/2013	02/19/2018	02/19/2018	MATURITY	1	0	....REC 1ML [PAY SWP: USD 0.933000 2/19/2018]	0	0	0	20,689	0		(19,705)	0	0	0	0	0	0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International W22LROWP2IHZNBB6K528	05/23/2013	05/28/2018	05/28/2018	MATURITY	1	0	....REC 1ML [PAY SWP: USD 0.992500 5/28/2018]	0	0	0	226,113	0		(190,163)	0	0	0	0	0	0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	10/30/2013	11/01/2018	11/01/2018	MATURITY	1	0	....REC SWP: USD 1.316300 11/1/2018 [PAY 1ML]	0	0	0	(430,058)	0		302,768	0	0	0	0	0	0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Goldman Sachs and Co. LCZ7XYGSLJUHFXXNXD88	12/11/2013	12/13/2023	08/16/2018	SALE	1	0	....REC SWP: USD 2.825500 12/13/2023 [PAY 1ML]	0	0	2,801	18,351	0		(105,040)	0	0	2,801	0	0	0002
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	09/09/2014	09/12/2021	02/21/2018	SALE	1	0	....REC 3ML [PAY FSWP: USD 2.916000 9/12/2021]	0	0	(767,093)	(189,879)	0		2,667,976	0	0	(767,093)	0	0	0002
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	10/31/2014	11/04/2030	08/16/2018	SALE	1	0	....REC 3ML [PAY FSWP: USD 3.025000 11/4/2030]	0	0	(3,343)	(6,270)	0		64,033	0	0	(3,343)	0	0	0002
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	10/31/2014	11/04/2030	08/16/2018	SALE	1	0	....REC 3ML [PAY FSWP: USD 3.025000 11/4/2030]	0	0	(30,083)	(56,427)	0		576,300	0	0	(30,083)	0	0	0002
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	11/06/2014	11/10/2019	02/21/2018	SALE	1	0	....REC 3ML [PAY FSWP: USD 2.522000 11/10/2019]	0	0	(29,580)	(40,006)	0		247,968	0	0	(29,580)	0	0	0002
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	11/06/2014	11/10/2024	08/16/2018	SALE	1	0	....REC 3ML [PAY FSWP: USD 3.010000 11/10/2024]	0	0	(94,304)	(100,237)	0		726,240	0	0	(94,304)	0	0	0002
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	11/06/2014	11/10/2024	08/16/2018	SALE	1	0	....REC 3ML [PAY FSWP: USD 3.010000 11/10/2024]	0	0	(11,788)	(12,530)	0		90,780	0	0	(11,788)	0	0	0002
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	11/24/2014	11/26/2029	08/16/2018	SALE	1	0	....REC 1ML [PAY SWP: USD 2.655000 11/26/2029]	0	0	48,325	(10,528)	0		58,783	0	0	48,325	0	0	0002
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	11/24/2014	11/26/2024	08/16/2018	SALE	1	0	....REC 1ML [PAY SWP: USD 2.340000 11/26/2024]	0	0	111,188	(13,315)	0		27,391	0	0	111,188	0	0	0002
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	07/29/2015	07/25/2018	07/25/2018	MATURITY	1	0	....REC 1ML [PAY SWP: USD 1.117500 7/25/2018]	0	0	0	780	0		(591)	0	0	0	0	0	0002
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	07/29/2015	07/25/2019	08/22/2018	SALE	1	0	....REC 1ML [PAY SWP: USD 1.380000 7/25/2019]	0	0	160,002	46,719	0		(130,386)	0	0	160,002	0	0	0002
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	07/29/2015	07/25/2020	08/22/2018	SALE	1	0	....REC 1ML [PAY SWP: USD 1.600000 7/25/2020]	0	0	275,004	19,185	0		(148,192)	0	0	275,004	0	0	0002

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CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	07/29/2015	07/25/2021	08/22/2018	SALE	1	0	....REC 1ML [PAY SWP: USD 1.782500 7/25/2021]	0	0	110,729	631	0		(45,562)	0	0	110,729	0	0	0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	07/29/2015	07/25/2022	08/22/2018	SALE	1	0	....REC SWP: USD 1.930000 7/25/2022 [PAY 1ML]	0	0	(3,021)	84	0		905	0	0	(3,021)	0	0	0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	07/29/2015	07/25/2024	08/22/2018	SALE	1	0	....REC SWP: USD 2.145000 7/25/2024 [PAY 1ML]	0	0	256,736	(17,059)	0		(30,965)	0	0	256,736	0	0	0002
CL INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	08/24/2015	08/26/2025	08/16/2018	SALE	1	0	....REC 1ML [PAY SWP: USD 1.907500 8/26/2025]	0	0	381,284	(6,481)	0		(157,088)	0	0	381,284	0	0	0002
CL INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	09/29/2015	10/01/2020	08/17/2018	SALE	1	0	...REC FSWP: USD 2.045000 10/1/2020 [PAY 3ML]	0	0	(775,367)	7,641	0		207,353	0	0	(775,367)	0	0	0002
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	09/29/2015	10/01/2030	08/17/2018	SALE	1	0	....REC 3ML [PAY FSWP: USD 2.717000 10/1/2030]	0	0	194,870	(2,095)	0		158,097	0	0	194,870	0	0	0002
CL INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	11/09/2015	11/10/2022	02/21/2018	SALE	1	0	....REC 3ML [PAY FSWP: USD 2.422500 11/10/2022]	0	0	624,454	(57,937)	0		399,774	0	0	624,454	0	0	0002
CL INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	02/11/2016	02/16/2021	02/21/2018	SALE	1	0	....REC SWP: USD 0.822500 2/16/2021 [PAY 1ML]	0	0	(2,926,549)	(60,438)	0		2,353,409	0	0	(2,926,549)	0	0	0002
0919999999. Subtotal - Swaps - Hedging Other - Interest Rate												0	0	(5,064,299)	2,405,688	0	XXX	7,101,971	0	0	(5,064,293)	0	0	XXX
CDS BUY, SCDS: (ANTM)	Credit Hedge	D-1	CREDIT RISK	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/14/2017	03/20/2019	03/09/2018	SALE	1	0	SCDS: (ANTM)	(51,108)	0	(29,690)	(5,904)	0		2,193	0	4,541	(4,538)	0	0	0003
CDS BUY, SCDS: (ANTM)	Credit Hedge	D-1	CREDIT RISK	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/14/2017	03/20/2019	03/09/2018	SALE	1	0	SCDS: (ANTM)	(8,518)	0	(4,948)	(984)	0		366	0	758	(756)	0	0	0003
CDS BUY, SCDS: (ETN)	Credit Hedge	D-1	CREDIT RISK	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/14/2017	03/20/2019	04/24/2018	SALE	1	0	SCDS: (ETN)	(84,125)	0	(44,484)	(16,039)	0		4,366	0	12,553	(8,148)	0	0	0003
CDS BUY, SCDS: (RSG)	Credit Hedge	D-1	CREDIT RISK	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/14/2017	06/20/2018	06/20/2018	MATURITY	1	0	SCDS: (RSG)	(10,887)	0	0	(4,722)	0		695	0	3,792	0	0	0	0003
CL CDS BUY, ICE: (T)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TIWPZT5U32	02/14/2017	03/20/2020	04/24/2018	SALE	1	0	ICE: (T)	(27,113)	0	(31,767)	(6,261)	0		13,900	0	2,735	(15,068)	0	0	0003
CL CDS BUY, ICE: (AMGN)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TIWPZT5U32	02/14/2017	03/20/2020	04/24/2018	SALE	1	0	ICE: (AMGN)	(2,468)	0	(2,043)	(368)	0		564	0	249	(522)	0	0	0003
CL CDS BUY, ICE: (CVC)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TIWPZT5U32	02/14/2017	09/20/2018	09/20/2018	MATURITY	1	0	ICE: (CVC)	(11,560)	0	0	(6,163)	0		578	0	5,215	0	0	0	0003
CL CDS BUY, ICE: (CVC)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TIWPZT5U32	02/14/2017	09/20/2018	09/20/2018	MATURITY	1	0	ICE: (CVC)	(77,178)	0	0	(41,145)	0		3,860	0	34,816	0	0	0	0003
CL CDS BUY, ICE: (CVC)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TIWPZT5U32	02/14/2017	09/20/2018	09/20/2018	MATURITY	1	0	ICE: (CVC)	(6,120)	0	0	(3,263)	0		306	0	2,761	0	0	0	0003
CL CDS BUY, ICE: (CVC)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TIWPZT5U32	02/14/2017	09/20/2018	04/24/2018	SALE	1	0	ICE: (CVC)	(6,800)	0	(1,970)	(1,589)	0		340	0	1,330	(232)	0	0	0003
CL CDS BUY, ICE: (CVC)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TIWPZT5U32	02/14/2017	09/20/2018	09/20/2018	MATURITY	1	0	ICE: (CVC)	(121,036)	0	0	(64,527)	0		6,053	0	54,601	0	0	0	0003
CL CDS BUY, ICE: (CVC)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TIWPZT5U32	02/14/2017	09/20/2018	09/20/2018	MATURITY	1	0	ICE: (CVC)	(31,279)	0	0	(16,676)	0		1,564	0	14,110	0	0	0	0003

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CL CDS BUY, ICE: (D)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	02/14/2017	06/20/2018	06/20/2018	MATURITY	1	0	ICE: (D)	(1,735)	0	0	(704)	0		59	0	604	0	0	0	0003
CL CDS BUY, ICE: (D)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	02/14/2017	06/20/2018	06/20/2018	MATURITY	1	0	ICE: (D)	(10,409)	0	0	(4,227)	0		355	0	3,625	0	0	0	0003
CL CDS BUY, ICE: (MDLZ)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	02/14/2017	03/20/2018	03/20/2018	MATURITY	1	0	ICE: (MDLZ)	(18,620)	0	0	(4,318)	0		419	0	3,687	0	0	0	0003
CL CDS BUY, ICE: (MDLZ)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	02/14/2017	03/20/2020	04/24/2018	SALE	1	0	ICE: (MDLZ)	(20,299)	0	(16,453)	(3,123)	0		4,306	0	2,048	(3,951)	0	0	0003
CL CDS BUY, ICE: (LEN)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	02/14/2017	12/20/2018	12/20/2018	MATURITY	1	0	ICE: (LEN)	(13,386)	0	0	(8,250)	0		1,005	0	7,031	0	0	0	0003
CL CDS BUY, ICE: (LEN)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	02/14/2017	12/20/2018	12/20/2018	MATURITY	1	0	ICE: (LEN)	(75,986)	0	0	(46,832)	0		5,707	0	39,910	0	0	0	0003
CL CDS BUY, ICE: (LEN)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	02/14/2017	12/20/2018	12/20/2018	MATURITY	1	0	ICE: (LEN)	(787)	0	0	(485)	0		59	0	414	0	0	0	0003
CL CDS BUY, ICE: (LEN)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	02/14/2017	12/20/2018	12/20/2018	MATURITY	1	0	ICE: (LEN)	(52,364)	0	0	(32,272)	0		3,933	0	27,503	0	0	0	0003
CL CDS BUY, ICE: (LEN)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	02/14/2017	12/20/2018	12/20/2018	MATURITY	1	0	ICE: (LEN)	(17,323)	0	0	(10,677)	0		1,301	0	9,099	0	0	0	0003
CL CDS BUY, ICE: (LEN)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	02/14/2017	12/20/2018	04/24/2018	SALE	1	0	ICE: (LEN)	(2,756)	0	(1,134)	(554)	0		207	0	466	(153)	0	0	0003
CL CDS BUY, ICE: (OI)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	02/14/2017	06/20/2018	06/20/2018	MATURITY	1	0	ICE: (OI)	(1,931)	0	0	(704)	0		26	0	672	0	0	0	0003
CL CDS BUY, ICE: (OI)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	02/14/2017	06/20/2018	06/20/2018	MATURITY	1	0	ICE: (OI)	(41,837)	0	0	(15,262)	0		559	0	14,571	0	0	0	0003
CL CDS BUY, ICE: (OI)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	02/14/2017	06/20/2018	06/20/2018	MATURITY	1	0	ICE: (OI)	(30,895)	0	0	(11,271)	0		413	0	10,760	0	0	0	0003
CL CDS BUY, ICE: (TWX)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	02/14/2017	03/20/2020	09/26/2018	SALE	1	0	ICE: (TWX)	(215,327)	0	(133,579)	(72,331)	0		34,023	0	50,878	(30,108)	0	0	0003
CL CDS BUY, ICE: (FOXA)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	02/14/2017	06/20/2018	04/24/2018	SALE	1	0	ICE: (FOXA)	(30,070)	0	(3,948)	(8,291)	0		1,357	0	6,982	(457)	0	0	0003
CL CDS BUY, ICE: (FOXA)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	02/14/2017	09/20/2018	04/24/2018	SALE	1	0	ICE: (FOXA)	(58,869)	0	(17,520)	(13,980)	0		3,886	0	11,511	(2,475)	0	0	0003
CL CDS BUY, ICE: (DOW)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	06/16/2017	12/20/2021	04/24/2018	SALE	1	0	ICE: (DOW)	(285,552)	0	(292,182)	(37,005)	0		134,283	0	19,753	(60,691)	0	0	0003
CL CDS BUY, ICE: (TWX)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	06/16/2017	12/20/2021	04/24/2018	SALE	1	0	ICE: (TWX)	(71,682)	0	(63,097)	(7,718)	0		8,379	0	4,959	(4,986)	0	0	0003

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CL CDS BUY, ICE: (OMC)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	06/16/2017	06/20/2022	06/20/2018	SALE	1	0	ICE: (OMC)	(266,971)	0	(183,520)	(35,013)	0		(2,043)	0	24,946	29,620	0	0	0003
CL CDS BUY, ICE: (ARNC)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	06/16/2017	03/20/2019	03/20/2018	SALE	1	0	ICE: (ARNC)	(33,960)	0	(27,596)	(6,629)	0		7,691	0	4,179	(8,288)	0	0	0003
CL CDS BUY, ICE: (ARNC)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	06/16/2017	03/20/2019	03/20/2018	SALE	1	0	ICE: (ARNC)	(8,490)	0	(6,899)	(1,657)	0		1,923	0	1,045	(2,072)	0	0	0003
CL CDS BUY, ICE: (AES)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	06/16/2017	06/20/2020	04/04/2018	SALE	1	0	ICE: (AES)	(20,223)	0	(16,803)	(2,170)	0		1,712	0	1,728	(1,949)	0	0	0003
CL CDS BUY, ICE: (CAA)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	06/16/2017	06/20/2020	03/09/2018	SALE	1	0	ICE: (CAA)	(136,488)	0	(116,575)	(10,332)	0		13,326	0	8,437	(13,093)	0	0	0003
CL CDS BUY, ICE: (CAA)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	06/16/2017	06/20/2020	03/09/2018	SALE	1	0	ICE: (CAA)	(14,466)	0	(12,356)	(1,095)	0		1,412	0	894	(1,388)	0	0	0003
CL CDS BUY, ICE: (CAA)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	06/16/2017	06/20/2020	03/09/2018	SALE	1	0	ICE: (CAA)	(8,806)	0	(7,521)	(667)	0		860	0	544	(845)	0	0	0003
CL CDS BUY, ICE: (CAA)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	06/16/2017	06/20/2020	03/09/2018	SALE	1	0	ICE: (CAA)	(6,290)	0	(5,372)	(476)	0		614	0	389	(603)	0	0	0003
CL CDS BUY, ICE: (CAA)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	06/16/2017	06/20/2020	03/09/2018	SALE	1	0	ICE: (CAA)	(37,110)	0	(31,696)	(2,809)	0		3,623	0	2,362	(3,627)	0	0	0003
CL CDS BUY, ICE: (CAA)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	06/16/2017	06/20/2020	03/09/2018	SALE	1	0	ICE: (CAA)	(42,141)	0	(35,993)	(3,190)	0		4,114	0	2,605	(4,042)	0	0	0003
CL CDS BUY, ICE: (CVC)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	06/16/2017	03/20/2019	04/24/2018	SALE	1	0	ICE: (CVC)	(3,173)	0	(1,704)	(632)	0		32	0	564	(73)	0	0	0003
CL CDS BUY, ICE: (DISH)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	06/16/2017	09/20/2019	04/24/2018	SALE	1	0	ICE: (DISH)	(3,752)	0	(2,287)	(629)	0		(192)	0	518	48	0	0	0003
CL CDS BUY, ICE: (GM)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	06/16/2017	09/20/2018	09/20/2018	MATURITY	1	0	ICE: (GM)	(45,553)	0	0	(27,544)	0		1,018	0	25,988	0	0	0	0003
CL CDS BUY, ICE: (GM)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	06/16/2017	09/20/2018	04/24/2018	SALE	1	0	ICE: (GM)	(1,798)	0	(607)	(477)	0		40	0	445	(26)	0	0	0003
CL CDS BUY, ICE: (GM)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	06/16/2017	09/20/2018	09/20/2018	MATURITY	1	0	ICE: (GM)	(10,489)	0	0	(6,342)	0		234	0	5,984	0	0	0	0003
CL CDS BUY, ICE: (GM)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	06/16/2017	09/20/2018	09/20/2018	MATURITY	1	0	ICE: (GM)	(599)	0	0	(363)	0		13	0	342	0	0	0	0003
CL CDS BUY, ICE: (GM)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	06/16/2017	09/20/2018	09/20/2018	MATURITY	1	0	ICE: (GM)	(2,098)	0	0	(1,269)	0		47	0	1,197	0	0	0	0003
CL CDS BUY, ICE: (GM)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	06/16/2017	09/20/2018	09/20/2018	MATURITY	1	0	ICE: (GM)	(29,370)	0	0	(17,759)	0		656	0	16,756	0	0	0	0003

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CL CDS BUY, ICE: (F)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R41G1TWPZT5U32	06/16/2017	03/20/2020	04/24/2018	SALE	1	0	ICE: (F)	(12,103)	0	(9,086)	(1,556)	0		787	0	1,369	(729)	0	0	0003
CL CDS BUY, ICE: (IR)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R41G1TWPZT5U32	06/16/2017	09/20/2018	03/21/2018	SALE	1	0	ICE: (IR)	(16,282)	0	(6,761)	(3,232)	0		458	0	2,826	(298)	0	0	0003
CL CDS BUY, ICE: (IP)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R41G1TWPZT5U32	06/16/2017	09/20/2021	03/09/2018	SALE	1	0	ICE: (IP)	(131,852)	0	(131,948)	(10,116)	0		41,469	0	5,758	(22,622)	0	0	0003
CL CDS BUY, ICE: (IP)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R41G1TWPZT5U32	06/16/2017	09/20/2021	03/09/2018	SALE	1	0	ICE: (IP)	(147,899)	0	(148,007)	(11,347)	0		46,516	0	6,649	(25,565)	0	0	0003
CL CDS BUY, ICE: (LB)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R41G1TWPZT5U32	06/16/2017	06/20/2019	03/09/2018	SALE	1	0	ICE: (LB)	(2,768)	0	(4,111)	(676)	0		1,938	0	256	(2,346)	0	0	0003
CL CDS BUY, ICE: (LB)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R41G1TWPZT5U32	06/16/2017	06/20/2019	03/09/2018	SALE	1	0	ICE: (LB)	(1,983)	0	(2,945)	(484)	0		1,388	0	184	(1,681)	0	0	0003
CL CDS BUY, ICE: (LB)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R41G1TWPZT5U32	06/16/2017	06/20/2019	03/09/2018	SALE	1	0	ICE: (LB)	(492)	0	(730)	(120)	0		344	0	46	(417)	0	0	0003
CL CDS BUY, ICE: (LB)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R41G1TWPZT5U32	06/16/2017	06/20/2019	03/09/2018	SALE	1	0	ICE: (LB)	(555)	0	(825)	(136)	0		389	0	51	(471)	0	0	0003
CL CDS BUY, ICE: (LB)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R41G1TWPZT5U32	06/16/2017	06/20/2019	03/09/2018	SALE	1	0	ICE: (LB)	(1,507)	0	(2,238)	(368)	0		1,055	0	140	(1,277)	0	0	0003
CL CDS BUY, ICE: (LB)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R41G1TWPZT5U32	06/16/2017	06/20/2019	03/09/2018	SALE	1	0	ICE: (LB)	(7,099)	0	(10,543)	(1,733)	0		4,970	0	658	(6,017)	0	0	0003
0929999999. Subtotal - Swaps - Hedging Other - Credit Default												(2,382,337)	0	(1,408,938)	(594,466)	0	XXX	369,456	0	468,794	(199,845)	0	0	XXX
0969999999. Subtotal - Swaps - Hedging Other												(2,382,337)	0	(6,473,237)	1,811,222	0	XXX	7,471,427	0	468,794	(5,264,138)	0	0	XXX
CL CDS SELL, CME: (CDX.NA.IG.20.V1)	CME: (CDX.NA.IG.20.V1)	DB-C	CREDIT RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	07/12/2013	06/20/2018	03/08/2018	SALE	1	0	CME: (CDX.NA.IG.20.V1)	101,626	0	24,706	19,600	0		0	0	(3,774)	18,848	0	0	0003
CL CDS SELL, CME: (CDX.NA.IG.20.V1)	CME: (CDX.NA.IG.20.V1)	DB-C	CREDIT RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	07/25/2013	06/20/2018	03/08/2018	SALE	1	0	CME: (CDX.NA.IG.20.V1)	111,054	0	27,177	21,560	0		0	0	(4,154)	20,728	0	0	0003
CL CDS SELL, CME: (CDX.NA.IG.20.V1)	CME: (CDX.NA.IG.20.V1)	DB-C	CREDIT RISK	CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	07/25/2013	06/20/2018	03/08/2018	SALE	1	0	CME: (CDX.NA.IG.20.V1)	70,671	0	17,294	13,720	0		0	0	(2,644)	13,190	0	0	0003
CL CDS SELL, ICE: (CDX.NA.IG.27.V1)	ICE: (CDX.NA.IG.27.V1)	DB-C	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R41G1TWPZT5U32	09/21/2016	12/20/2021	12/27/2018	SALE	1	0	ICE: (CDX.NA.IG.27.V1)	241,890	0	256,498	245,046	0		0	0	(45,954)	119,394	0	0	0003
CL CDS SELL, ICE: (CDX.NA.IG.27.V1)	ICE: (CDX.NA.IG.27.V1)	DB-C	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R41G1TWPZT5U32	09/21/2016	12/20/2021	12/27/2018	SALE	1	0	ICE: (CDX.NA.IG.27.V1)	290,418	0	307,798	294,055	0		0	0	(55,173)	143,187	0	0	0003
CL CDS SELL, ICE: (CDX.NA.IG.27.V1)	ICE: (CDX.NA.IG.27.V1)	DB-C	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R41G1TWPZT5U32	09/21/2016	12/20/2021	12/27/2018	SALE	1	0	ICE: (CDX.NA.IG.27.V1)	266,907	0	282,148	269,550	0		0	0	(50,969)	131,126	0	0	0003
CL CDS SELL, ICE: (CDX.NA.IG.27.V1)	ICE: (CDX.NA.IG.27.V1)	DB-C	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R41G1TWPZT5U32	09/21/2016	12/20/2021	12/27/2018	SALE	1	0	ICE: (CDX.NA.IG.27.V1)	164,581	0	179,549	171,532	0		0	0	(31,267)	86,263	0	0	0003
CL CDS SELL, ICE: (CDX.NA.IG.27.V1)	ICE: (CDX.NA.IG.27.V1)	DB-C	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R41G1TWPZT5U32	12/22/2016	12/20/2021	12/27/2018	SALE	1	0	ICE: (CDX.NA.IG.27.V1)	704,793	0	461,697	441,082	0		0	0	(140,220)	41,637	0	0	0003

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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 Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted 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)
CL CDS SELL, ICE: (CDX.NA.IG.27.V1),	ICE: (CDX.NA.IG.27.V1),	DB-C	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R41G1TWPZT5U32	12/22/2016	12/20/2021	12/27/2018	SALE	1	0	ICE: (CDX.NA.IG.27.V1)	187,945	0	123,119	117,622	0		0	0	(37,392)	11,103	0	0	0003
CL CDS SELL, ICE: (CDX.NA.IG.27.V1),	ICE: (CDX.NA.IG.27.V1),	DB-C	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R41G1TWPZT5U32	12/22/2016	12/20/2021	12/27/2018	SALE	1	0	ICE: (CDX.NA.IG.27.V1)	939,724	0	615,596	588,110	0		0	0	(188,503)	57,060	0	0	0003
CL CDS SELL, ICE: (CDX.NA.IG.28.V1),	ICE: (CDX.NA.IG.28.V1),	DB-C	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R41G1TWPZT5U32	04/13/2017	06/20/2022	12/27/2018	SALE	1	0	ICE: (CDX.NA.IG.28.V1)	78,320	0	45,328	49,067	0		0	0	(14,928)	(7,230)	0	0	0003
CL CDS SELL, ICE: (CDX.NA.IG.30.V1),	ICE: (CDX.NA.IG.30.V1),	DB-C	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R41G1TWPZT5U32	04/02/2018	06/20/2023	06/26/2018	SALE	1	0	ICE: (CDX.NA.IG.30.V1)	0	424,103	435,251	65,518	0		0	0	(19,035)	30,183	0	0	0003
CL CDS SELL, ICE: (CDX.NA.IG.30.V1),	ICE: (CDX.NA.IG.30.V1),	DB-C	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R41G1TWPZT5U32	04/02/2018	06/20/2023	06/26/2018	SALE	1	0	ICE: (CDX.NA.IG.30.V1)	0	772,473	787,984	119,337	0		0	0	(34,670)	54,976	0	0	0003
0989999999. Subtotal - Swaps - Replication - Credit Default												3,157,929	1,196,576	3,564,145	2,415,799	0	XXX	0	0	(628,683)	720,465	0	0	XXX
1029999999. Subtotal - Swaps - Replication												3,157,929	1,196,576	3,564,145	2,415,799	0	XXX	0	0	(628,683)	720,465	0	0	XXX
1089999999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1149999999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1159999999. Total Swaps - Interest Rate												0	0	(2,523,556)	3,168,427	0	XXX	7,101,971	0	0	(2,523,550)	0	0	XXX
1169999999. Total Swaps - Credit Default												775,592	1,196,576	2,155,207	1,821,333	0	XXX	369,456	0	(159,889)	520,620	0	0	XXX
1179999999. Total Swaps - Foreign Exchange												0	0	0	88,394	0	XXX	0	0	0	0	0	0	XXX
1189999999. Total Swaps - Total Return												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1199999999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1209999999. Total Swaps												775,592	1,196,576	(368,349)	5,078,154	0	XXX	7,471,427	0	(159,889)	(2,002,930)	0	0	XXX
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/17/2017	01/18/2018	01/18/2018	MATURITY	1	0	EUR/USD	0	0	(85,520)	0	0		40,509	0	0	(85,520)	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/17/2017	01/18/2018	01/18/2018	MATURITY	1	0	EUR/USD	0	0	(49,350)	0	0		23,376	0	0	(49,350)	0	0	0004
CURRENCY FORWARD, CNH/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Societe Generale O2RNE8IBXP4R0TD8PU41	10/17/2017	01/18/2018	01/18/2018	MATURITY	1	0	CNH/USD	0	0	(31,259)	0	0		17,714	0	0	(31,259)	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/17/2017	01/18/2018	01/18/2018	MATURITY	1	0	EUR/USD	0	0	(8,517)	0	0		4,034	0	0	(8,517)	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/17/2017	01/18/2018	01/18/2018	MATURITY	1	0	EUR/USD	0	0	(14,904)	0	0		7,060	0	0	(14,904)	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/17/2017	01/18/2018	01/18/2018	MATURITY	1	0	EUR/USD	0	0	(10,646)	0	0		5,043	0	0	(10,646)	0	0	0004
CURRENCY FORWARD, CNH/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Societe Generale O2RNE8IBXP4R0TD8PU41	01/16/2018	01/18/2018	01/18/2018	MATURITY	1	0	CNH/USD	0	0	2,229	0	0		0	0	0	2,229	0	0	0004
CURRENCY FORWARD, CNH/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Societe Generale O2RNE8IBXP4R0TD8PU41	01/16/2018	04/18/2018	04/18/2018	MATURITY	1	0	CNH/USD	0	0	(33,764)	0	0		0	0	0	(33,764)	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/16/2018	04/18/2018	04/18/2018	MATURITY	1	0	EUR/USD	0	0	(4,751)	0	0		0	0	0	(4,751)	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/16/2018	04/18/2018	04/18/2018	MATURITY	1	0	EUR/USD	0	0	(500)	0	0		0	0	0	(500)	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/16/2018	04/18/2018	04/18/2018	MATURITY	1	0	EUR/USD	0	0	(625)	0	0		0	0	0	(625)	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/16/2018	04/18/2018	04/18/2018	MATURITY	1	0	EUR/USD	0	0	(7,658)	0	0		0	0	0	(7,658)	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/16/2018	04/18/2018	04/18/2018	MATURITY	1	0	EUR/USD	0	0	(875)	0	0		0	0	0	(875)	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/16/2018	01/18/2018	01/18/2018	MATURITY	1	0	EUR/USD	0	0	(3,517)	0	0		0	0	0	(3,517)	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/16/2018	01/18/2018	01/18/2018	MATURITY	1	0	EUR/USD	0	0	(607)	0	0		0	0	0	(607)	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/16/2018	01/18/2018	01/18/2018	MATURITY	1	0	EUR/USD	0	0	(6,094)	0	0		0	0	0	(6,094)	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/16/2018	01/18/2018	01/18/2018	MATURITY	1	0	EUR/USD	0	0	(759)	0	0		0	0	0	(759)	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/16/2018	01/18/2018	01/18/2018	MATURITY	1	0	EUR/USD	0	0	(1,062)	0	0		0	0	0	(1,062)	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	04/12/2018	07/20/2018	07/20/2018	MATURITY	1	0	EUR/USD	0	0	8,307	0	0		0	0	0	8,307	0	0	0004

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	04/12/2018	07/20/2018	07/20/2018	MATURITY	1	0	EUR/USD	0	0	10,384	0	0		0	0	0	10,384	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	04/12/2018	07/20/2018	07/20/2018	MATURITY	1	0	EUR/USD	0	0	14,538	0	0		0	0	0	14,538	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	04/12/2018	07/20/2018	07/20/2018	MATURITY	1	0	EUR/USD	0	0	246,363	0	0		0	0	0	246,363	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	04/12/2018	07/20/2018	07/20/2018	MATURITY	1	0	EUR/USD	0	0	269,609	0	0		0	0	0	269,609	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	04/12/2018	04/18/2018	04/18/2018	MATURITY	1	0	EUR/USD	0	0	6,026	0	0		0	0	0	6,026	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	04/12/2018	04/18/2018	04/18/2018	MATURITY	1	0	EUR/USD	0	0	634	0	0		0	0	0	634	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	04/12/2018	04/18/2018	04/18/2018	MATURITY	1	0	EUR/USD	0	0	792	0	0		0	0	0	792	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	04/12/2018	04/18/2018	04/18/2018	MATURITY	1	0	EUR/USD	0	0	9,712	0	0		0	0	0	9,712	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	04/12/2018	04/18/2018	04/18/2018	MATURITY	1	0	EUR/USD	0	0	1,109	0	0		0	0	0	1,109	0	0	0004
CURRENCY FORWARD, CNH/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Societe Generale O2RNE8IBXP4R0TD8PU41	04/12/2018	04/18/2018	04/18/2018	MATURITY	1	0	CNH/USD	0	0	1,293	0	0		0	0	0	1,293	0	0	0004
CURRENCY FORWARD, CNH/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Societe Generale O2RNE8IBXP4R0TD8PU41	04/12/2018	07/20/2018	07/20/2018	MATURITY	1	0	CNH/USD	0	0	73,221	0	0		0	0	0	73,221	0	0	0004
CURRENCY FORWARD, CNH/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Societe Generale O2RNE8IBXP4R0TD8PU41	07/18/2018	07/20/2018	07/20/2018	MATURITY	1	0	CNH/USD	0	0	(5,490)	0	0		0	0	0	(5,490)	0	0	0004
CURRENCY FORWARD, CNH/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Societe Generale O2RNE8IBXP4R0TD8PU41	07/18/2018	10/19/2018	10/19/2018	MATURITY	1	0	CNH/USD	0	0	23,776	0	0		0	0	0	23,776	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	07/18/2018	10/19/2018	10/19/2018	MATURITY	1	0	EUR/USD	0	0	2,940	0	0		0	0	0	2,940	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	07/18/2018	10/19/2018	10/19/2018	MATURITY	1	0	EUR/USD	0	0	30,456	0	0		0	0	0	30,456	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	07/18/2018	10/19/2018	10/19/2018	MATURITY	1	0	EUR/USD	0	0	3,675	0	0		0	0	0	3,675	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	07/18/2018	10/19/2018	10/19/2018	MATURITY	1	0	EUR/USD	0	0	5,146	0	0		0	0	0	5,146	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	07/18/2018	10/19/2018	10/19/2018	MATURITY	1	0	EUR/USD	0	0	6,616	0	0		0	0	0	6,616	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	07/18/2018	07/20/2018	07/20/2018	MATURITY	1	0	EUR/USD	0	0	601	0	0		0	0	0	601	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	07/18/2018	07/20/2018	07/20/2018	MATURITY	1	0	EUR/USD	0	0	751	0	0		0	0	0	751	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	07/18/2018	07/20/2018	07/20/2018	MATURITY	1	0	EUR/USD	0	0	1,051	0	0		0	0	0	1,051	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	07/18/2018	07/20/2018	07/20/2018	MATURITY	1	0	EUR/USD	0	0	17,809	0	0		0	0	0	17,809	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	07/18/2018	07/20/2018	07/20/2018	MATURITY	1	0	EUR/USD	0	0	19,489	0	0		0	0	0	19,489	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/17/2018	10/19/2018	10/19/2018	MATURITY	1	0	EUR/USD	0	0	(444)	0	0		0	0	0	(444)	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/17/2018	10/19/2018	10/19/2018	MATURITY	1	0	EUR/USD	0	0	(4,597)	0	0		0	0	0	(4,597)	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/17/2018	10/19/2018	10/19/2018	MATURITY	1	0	EUR/USD	0	0	(555)	0	0		0	0	0	(555)	0	0	0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/17/2018	10/19/2018	10/19/2018	MATURITY	1	0	EUR/USD	0	0	(777)	0	0		0	0	0	(777)	0	0	0004

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 Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted 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)
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/17/2018	10/19/2018	10/19/2018	MATURITY	1	0	EUR/USD	0	0	(999)	0	0		0	0	0	(999)	0	0	0004
CURRENCY FORWARD, CNH/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Societe Generale O2RNE8IBXP4R0TD8PU41	10/17/2018	10/19/2018	10/19/2018	MATURITY	1	0	CNH/USD	0	0	(1,567)	0	0		0	0	0	(1,567)	0	0	0004
1229999999. Subtotal - Forwards - Hedging Other												0	0	481,690	0	0	XXX	97,736	0	0	481,690	0	0	XXX
1269999999. Subtotal - Forwards												0	0	481,690	0	0	XXX	97,736	0	0	481,690	0	0	XXX
1399999999. Subtotal - Hedging Effective												0	0	2,540,743	851,133	0	XXX	0	0	0	2,540,743	0	0	XXX
1409999999. Subtotal - Hedging Other												(1,267,347)	158,374	(3,830,807)	1,811,222	0	XXX	6,169,242	0	1,846,882	(4,731,671)	0	0	XXX
1419999999. Subtotal - Replication												3,157,929	1,196,576	3,564,145	2,415,799	0	XXX	0	0	(628,683)	720,465	0	0	XXX
1429999999. Subtotal - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1439999999. Subtotal - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1449999999 - Totals												1,890,582	1,354,950	2,274,081	5,078,154	0	XXX	6,169,242	0	1,218,199	(1,470,463)	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
1329999999. Subtotal - Long Futures												0	0	0	0	0	0	0	0	XXX	XXX
EDH9	150	375,000	EURO$ 90 DAY MAR 19	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	03/18/2019	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	02/21/2018	97.3900	97.2900	0	0	0	0	0	37,500	37,500	46,060	0003	2,500
EDM9	469	1,172,500	EURO$ 90 DAY JUN 19	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	06/17/2019	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	05/12/2015	97.3020	97.3150	(5,862)	0	0	0	0	(15,237)	(15,237)	144,011	0003	2,500
EDU9	469	1,172,500	EURO$ 90 DAY SEP 19	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	09/16/2019	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	05/12/2015	97.2286	97.3400	(11,725)	0	0	0	0	(130,613)	(130,613)	144,011	0003	2,500
EDZ9	469	1,172,500	EURO$ 90 DAY DEC 19	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	12/16/2019	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	05/12/2015	97.1554	97.3500	(11,725)	0	0	0	0	(228,162)	(228,162)	144,011	0003	2,500
EDH0	469	1,172,500	EURO$ 90 DAY MAR 20	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	03/16/2020	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	05/12/2015	97.1048	97.4450	(23,450)	0	0	0	0	(398,888)	(398,888)	144,011	0003	2,500
EDM0	150	375,000	EURO$ 90 DAY JUN 20	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	06/15/2020	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	02/21/2018	97.1050	97.5050	(9,375)	0	0	0	0	(150,000)	(150,000)	46,059	0003	2,500
EDU0	115	287,500	EURO$ 90 DAY SEP 20	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	09/15/2020	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	02/21/2018	97.0900	97.5450	(8,625)	0	0	0	0	(130,813)	(130,813)	35,312	0003	2,500
EDZ0	115	287,500	EURO$ 90 DAY DEC 20	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	12/15/2020	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	02/21/2018	97.0600	97.5300	(10,062)	0	0	0	0	(135,125)	(135,125)	35,312	0003	2,500
EDH1	115	287,500	EURO$ 90 DAY MAR 21	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	03/16/2021	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	02/21/2018	97.0500	97.5600	(12,938)	0	0	0	0	(146,625)	(146,625)	35,312	0003	2,500
EDM1	115	287,500	EURO$ 90 DAY JUN 21	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	06/15/2021	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	02/21/2018	97.0382	97.5600	(14,375)	0	0	0	0	(150,031)	(150,031)	35,312	0003	2,500
EDU1	115	287,500	EURO$ 90 DAY SEP 21	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	09/15/2021	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	02/21/2018	97.0300	97.5500	(15,812)	0	0	0	0	(149,500)	(149,500)	35,312	0003	2,500
EDZ1	115	287,500	EURO$ 90 DAY DEC 21	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	12/15/2021	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	02/21/2018	97.0100	97.5050	(18,689)	0	0	0	0	(142,312)	(142,312)	35,312	0003	2,500
1349999999. Subtotal - Short Futures - Hedging Other												(142,638)	0	0	0	0	(1,739,806)	(1,739,806)	880,035	XXX	XXX
1389999999. Subtotal - Short Futures												(142,638)	0	0	0	0	(1,739,806)	(1,739,806)	880,035	XXX	XXX
1399999999. Subtotal - Hedging Effective												0	0	0	0	0	0	0	0	XXX	XXX
1409999999. Subtotal - Hedging Other												(142,638)	0	0	0	0	(1,739,806)	(1,739,806)	880,035	XXX	XXX
1419999999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1429999999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1439999999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1449999999 - Totals												(142,638)	0	0	0	0	(1,739,806)	(1,739,806)	880,035	XXX	XXX

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

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART 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
1329999999. Subtotal - Long Futures														0	0	0	0	XXX	XXX
EDH0	204	510,000	EURO$ 90 DAY MAR 20	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	03/16/2020	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	05/12/2015	97.1000	08/31/2018	97.0400	SALE	29,003	29,003	0	0	0003	2,500
EDH8	150	375,000	EURO$ 90 DAY MAR 18	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	03/18/2018	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	02/21/2018	97.9200	03/18/2018	97.7800	MATURITY	52,071	52,071	0	0	0003	2,500
EDH9	204	510,000	EURO$ 90 DAY MAR 19	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	03/18/2019	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	05/12/2015	97.3800	08/31/2018	97.2500	SALE	66,003	66,003	0	0	0003	2,500
EDM0	100	250,000	EURO$ 90 DAY JUN 20	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	06/15/2020	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	02/21/2018	97.1100	08/31/2018	97.0600	SALE	11,003	11,003	0	0	0003	2,500
EDM8	254	635,000	EURO$ 90 DAY JUN 18	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	06/18/2018	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	05/12/2015	97.6500	06/18/2018	97.6300	MATURITY	15,256	15,256	0	0	0003	2,500
EDM9	204	510,000	EURO$ 90 DAY JUN 19	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	06/17/2019	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	05/12/2015	97.3100	08/31/2018	97.1700	SALE	72,553	72,553	0	0	0003	2,500
EDU8	204	510,000	EURO$ 90 DAY SEP 18	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	09/17/2018	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	05/12/2015	97.5600	09/17/2018	97.6100	MATURITY	(29,872)	(29,872)	0	0	0003	2,500
EDU9	204	510,000	EURO$ 90 DAY SEP 19	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	09/16/2019	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	05/12/2015	97.2400	08/31/2018	97.1100	SALE	66,153	66,153	0	0	0003	2,500
EDZ8	204	510,000	EURO$ 90 DAY DEC 18	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	12/17/2018	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	05/12/2015	97.4600	08/31/2018	97.3900	SALE	37,903	37,903	0	0	0003	2,500
EDZ9	204	510,000	EURO$ 90 DAY DEC 19	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	12/16/2019	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	05/12/2015	97.1700	08/31/2018	97.0700	SALE	48,353	48,353	0	0	0003	2,500
EDH0	24	60,000	EURO$ 90 DAY MAR 20	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	03/16/2020	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	05/12/2015	97.1000	08/31/2018	97.0000	SALE	5,881	5,881	0	0	0003	2,500
EDH8	18	45,000	EURO$ 90 DAY MAR 18	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	03/18/2018	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	02/21/2018	97.9200	03/18/2018	97.7800	MATURITY	6,248	6,248	0	0	0003	2,500
EDH9	24	60,000	EURO$ 90 DAY MAR 19	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	03/18/2019	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	05/12/2015	97.3800	08/31/2018	97.1500	SALE	13,531	13,531	0	0	0003	2,500
EDM0	18	45,000	EURO$ 90 DAY JUN 20	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	06/15/2020	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	02/21/2018	97.1100	08/31/2018	97.0600	SALE	1,981	1,981	0	0	0003	2,500
EDM8	24	60,000	EURO$ 90 DAY JUN 18	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	06/18/2018	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	05/12/2015	97.6500	06/18/2018	97.6300	MATURITY	1,094	1,094	0	0	0003	2,500
EDM9	24	60,000	EURO$ 90 DAY JUN 19	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	06/17/2019	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	05/12/2015	97.3100	08/31/2018	97.0600	SALE	15,106	15,106	0	0	0003	2,500
EDU0	18	45,000	EURO$ 90 DAY SEP 20	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	09/15/2020	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	02/21/2018	97.0900	08/31/2018	97.0700	SALE	856	856	0	0	0003	2,500
EDU8	24	60,000	EURO$ 90 DAY SEP 18	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	09/17/2018	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	05/12/2015	97.5600	09/17/2018	97.6600	MATURITY	(6,532)	(6,532)	0	0	0003	2,500
EDU9	24	60,000	EURO$ 90 DAY SEP 19	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	09/16/2019	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	05/12/2015	97.2400	08/31/2018	97.0100	SALE	13,756	13,756	0	0	0003	2,500

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
EDZ8	24	60,000	EURO$ 90 DAY DEC 18	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	12/17/2018	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	05/12/2015	97.4600	08/31/2018	97.3300	SALE	7,681	7,681	0	0	0003	2,500
EDZ9	24	60,000	EURO$ 90 DAY DEC 19	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	12/16/2019	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	05/12/2015	97.1700	08/31/2018	97.0000	SALE	10,156	10,156	0	0	0003	2,500
EDH8	488	1,220,000	EURO$ 90 DAY MAR 18	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	03/19/2018	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	05/12/2015	98.1500	03/19/2018	97.7200	MATURITY	527,703	527,703	0	0	0003	2,500
EDM8	319	797,500	EURO$ 90 DAY JUN 18	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	06/18/2018	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	09/27/2016	98.9100	06/18/2018	98.2300	MATURITY	539,993	539,993	0	0	0003	2,500
EDU8	319	797,500	EURO$ 90 DAY SEP 18	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	09/17/2018	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	09/27/2016	98.8800	09/17/2018	98.2600	MATURITY	493,980	493,980	0	0	0003	2,500
EDZ8	150	375,000	EURO$ 90 DAY DEC 18	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	12/17/2018	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	02/21/2018	97.4800	12/17/2018	97.2000	MATURITY	104,549	104,549	0	0	0003	2,500
1349999999. Subtotal - Short Futures - Hedging Other														2,104,406	2,104,406	0	0	XXX	XXX
1389999999. Subtotal - Short Futures														2,104,406	2,104,406	0	0	XXX	XXX
1399999999. Subtotal - Hedging Effective														0	0	0	0	XXX	XXX
1409999999. Subtotal - Hedging Other														2,104,406	2,104,406	0	0	XXX	XXX
1419999999. Subtotal - Replication														0	0	0	0	XXX	XXX
1429999999. Subtotal - Income Generation														0	0	0	0	XXX	XXX
1439999999. Subtotal - Other														0	0	0	0	XXX	XXX
1449999999 - Totals														2,104,406	2,104,406	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
0003	Economic Hedge of Bond Portfolio

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
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	0	0	0	0	(142,638)	0	880,035	880,035
Barclays Bank, PLC	G5GSEF7VJP5I7OUK5573	Y	Y	1,240,000	1,103,955	(59,348)	0	1,146,461	(59,348)	0	507,656	312,263
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Y	Y	0	0	(915,320)	0	0	(1,014,664)	0	385,692	0
Citibank, N.A.	57ODZIWZ7FF32TWEFA76	Y	Y	407,000	1,493,402	(976,968)	109,434	1,474,452	(1,615,842)	0	990,295	990,295
Credit Suisse International	E58DKGMJYYYJLN8C3868	Y	Y	0	183,690	(438,134)	0	183,690	(438,134)	0	486,725	232,281
Goldman Sachs International	W22LROWP2IHZNBB6K528	Y	Y	0	162,779	(1,348,745)	0	405,173	(1,666,466)	0	746,650	0
HSBC Bank USA, National Association	1IE8VN30JCEQV1H4R804	Y	Y	190,000	75,038	(26,700)	0	139,048	(26,700)	0	168,653	26,991
JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	Y	Y	1,460,000	1,624,918	(122,735)	42,183	1,624,918	(122,734)	42,184	698,514	698,514
Societe Generale	O2RNE8IBXP4R0TD8PU41	Y	Y	0	99,216	(61,747)	37,469	99,217	(61,747)	37,470	905	905
Wells Fargo Bank, N. A.	KB1H1DSPRFMYMCUFXT09	Y	Y	1,060,000	1,160,536	(392,009)	0	1,096,821	(363,071)	0	746,064	454,591
0299999999. Total NAIC 1 Designation				4,357,000	5,903,534	(4,341,706)	189,086	6,169,780	(5,368,706)	79,654	4,731,154	2,715,840
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Y	Y	0	0	(1,376,638)	0	0	(1,376,638)	0	571,612	0
0399999999. Total NAIC 2 Designation				0	0	(1,376,638)	0	0	(1,376,638)	0	571,612	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)				25,334,456	15,093,746	(7,954,090)	0	23,121,712	(17,270,989)	0	38,700,228	20,505,428
0999999999 - Gross Totals				29,691,456	20,997,280	(13,672,434)	189,086	29,291,492	(24,158,971)	79,654	44,883,029	24,101,303
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					20,997,280	(13,672,434)						

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)
BNP Paribas ROMUWSFPU8MPRO8K5P83	Treasury	912810-PX-0	Treasury Bond Coupon Rate: 4.5	1,148,883	923,000	1,088,082	05/15/2038	IV
Credit Suisse International E58DKGMJYYYJLN8C3868	Treasury	912810-PX-0	Treasury Bond Coupon Rate: 4.5	171,772	138,000	162,682	05/15/2038	IV
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Treasury	912810-PX-0	Treasury Bond Coupon Rate: 4.5	1,762,533	1,416,000	1,669,257	05/15/2038	IV
GOLDMAN, SACHS & CO FOR8UP27PHTHYVLBNG30	Treasury	912810-PX-0	Treasury Bond Coupon Rate: 4.5	1,867,091	1,500,000	1,768,280	05/15/2038	I
Goldman Sachs International W22LROWP2IHZNBB6K528	Treasury	912810-PX-0	Treasury Bond Coupon Rate: 4.5	1,554,664	1,249,000	1,472,388	05/15/2038	IV
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	Treasury	912810-PX-0	Treasury Bond Coupon Rate: 4.5	2,983,208	2,396,677	2,825,331	05/15/2038	I
Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5J32	Treasury	912810-PX-0	Treasury Bond Coupon Rate: 4.5	1,749,802	1,405,772	1,657,199	05/15/2038	I
LCH/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	Treasury	912810-PX-0	Treasury Bond Coupon Rate: 4.5	31,624,220	25,406,551	29,950,602	05/15/2038	I
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	Cash	000000-00-0	CASH	1,393,616	1,393,616	1,393,616		V
Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5J32	Cash	000000-00-0	CASH	817,426	817,426	817,426		V
LCH/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	Cash	000000-00-0	CASH	14,773,360	14,773,360	14,773,360		V
0199999999 - Total				59,846,576	51,419,402	57,578,222	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)
Barclays Bank, PLC G5GSEF7VJP5I70UK5573	Cash	000000-00-0	CASH	1,240,000	1,240,000	XXX		IV
Citibank, N.A. 570DZWZ7FF32TWEFA76	Cash	000000-00-0	CASH	407,000	407,000	XXX		IV
HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	Cash	000000-00-0	CASH	190,000	190,000	XXX		IV
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Cash	000000-00-0	CASH	1,460,000	1,460,000	XXX		IV
Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	Cash	000000-00-0	CASH	1,060,000	1,060,000	XXX		IV
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	Cash	000000-00-0	CASH	16,058,730	16,058,730	XXX		V
LCH/Morgan Stanley & Co. LLC WAM6YERMS70XFZUOY219	Cash	000000-00-0	CASH	9,275,726	9,275,726	XXX		V
0299999999 - Total				29,691,456	29,691,456	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 and Administrative Symbol/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6099999. Subtotal - SVO Identified Funds				0	0	XXX
6399999. Subtotal - Bank Loans				0	0	XXX
6499999. Total - Issuer Obligations				0	0	XXX
6599999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6699999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6799999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6899999. Total - SVO Identified Funds				0	0	XXX
6999999. Total - Bank Loans				0	0	XXX
7099999. Total Bonds				0	0	XXX
7399999. Total - Preferred Stocks				0	0	XXX
7799999. Total - Common Stocks				0	0	XXX
7899999. Total - Preferred and Common Stocks				0	0	XXX
05253M-LD-4	ANZ_AU1AUST & NZ BANKING GROUP. - USD			5,395,175	5,396,000	04/15/2019
06053P-S8-1	BAC_14BANK OF AMERICA NA - USD			4,897,952	4,900,000	05/09/2019
06053P-V2-0	BAC_14BANK OF AMERICA NA - USD			4,149,998	4,150,000	05/09/2019
06370R-LR-8	BMO_CN_1@CHICAGOBANK OF MONTREAL CHICAGO. - USD			4,699,844	4,699,989	05/03/2019
06417G-T7-3	BNS_CN_1@HOUSTONBANK OF NOVA SCOTIA (HOUSTON). - USD			1,647,229	1,647,000	05/24/2019
06417G-2B-3	BNS_CN_1@HOUSTONBANK OF NOVA SCOTIA HOUS - USD			2,798,410	2,800,000	09/20/2019
06417G-Y2-8	BNS_CN_1@HOUSTONBANK OF NOVA SCOTIA HOUS - USD			2,597,956	2,600,000	08/14/2019
13606B-ZZ-2	CM_CN_1@NEWYORKCANADIAN IMP BK COMM NY - USD			4,897,516	4,899,884	08/01/2019
21684B-7A-6	RABO_NA_1@NEWYORKCOOPERATIEVE RABOBANK UA (NEW Y - USD			4,195,392	4,200,000	09/13/2019
22532X-KD-9	ACA_FP_1@NEWYORKCREDIT AGRICOLE CIB (NEW YORK) - USD			5,499,830	5,500,000	04/23/2019
22532X-KG-2	ACA_FP_1@NEWYORKCREDIT AGRICOLE CIB (NEW YORK) - USD			1,300,086	1,300,000	05/02/2019
22532X-KH-0	ACA_FP_1@NEWYORKCREDIT AGRICOLE CIB (NEW YORK) - USD			3,050,869	3,051,000	06/07/2019
23341V-LJ-8	DNB_NO_1@NEWYORKDNB BANK ASA (NEW YORK) - USD			4,395,182	4,400,000	09/11/2019
30601Y-YN-9	FAIRWIFAIRWAY FINANCE CO LLC ABCPIB 2 - USD			2,519,154	2,519,000	05/02/2019
53946B-BZ-3	LLOYLLOYDS BANK PLC - USD			5,198,478	5,198,000	05/08/2019
60700A-2D-5	MIZUHO_3@NEWYORKMIZUHO BANK LTD/NY - USD			4,199,999	4,200,000	05/02/2019
60700A-X6-6	MIZUHO_3@NEWYORKMIZUHO BANK LTD/NY - USD			1,499,845	1,500,000	04/05/2019
55379W-QY-5	MTFG_JP_2@NEWYORKMUFG BANK LTD/NY - USD			5,900,194	5,900,000	05/01/2019
63873N-YH-8	KNFP_1@NEWYORKNATIXIS SA (NEW YORK) - USD			2,399,861	2,400,000	04/04/2019
65590A-J2-3	NDA_SS_1@NEWYORKNORDEA BANK AB (NEW YORK) - USD			3,372,104	3,374,034	06/13/2019
65590A-F7-6	NDA_SS_1@NEWYORKNORDEA BANK AB NEW YORK - USD			5,154,985	5,154,986	04/01/2019
69033M-BJ-5	OCBC_SP_1@NEWYORKOVERSEA-CHINESE BANKING CORP LT - USD			4,375,887	4,381,000	09/04/2019
78012U-FV-2	RY_CN_3@NEWYORKROYAL BANK OF CANADA (NEW YORK) - USD			4,063,609	4,066,000	08/02/2019
8574P1-LU-8	STT_1STATE STREET BANK & TR - USD			3,496,374	3,496,000	04/22/2019
86565B-PX-3	SUMIBK_3@NEWYORKSUMITOMO MITSUI BANK NY - USD			3,500,342	3,500,000	05/01/2019
86565B-QM-6	SUMIBK_3@NEWYORKSUMITOMO MITSUI BANK NY - USD			1,253,082	1,253,000	05/02/2019
86564F-LK-7	SUMITR_JP_4@NEWYORKSUMITOMO MITSUI TRUST BANK, LTD - USD			5,699,830	5,700,000	04/18/2019
86958J-C7-2	SHBA_SS_1@NEWYORKSVENSKA HANDELSBANKEN AB (NEW Y - USD			4,002,272	4,000,000	04/16/2019
86958J-H5-1	SHBA_SS_1@NEWYORKSVENSKA HANDELSBANKEN AB (NEW Y - USD			4,570,489	4,570,000	05/30/2019
87019V-RZ-2	SWEDA_1@NEWYORKSWEDBANK AB (NEW YORK) - USD			5,704,825	5,706,000	04/05/2019
90333V-ZM-5	USB_6US BANK NA CINCINNATI - USD			5,599,688	5,600,000	07/23/2019
90333V-YD-6	USB_6US BANK NA CINCINNATI CDI - USD			5,497,789	5,500,000	05/13/2019
94989R-G3-6	WFC_2WELLS FARGO BANK NA - USD			1,612,244	1,611,000	05/23/2019
94989R-M2-1	WFC_2WELLS FARGO BANK NA - USD			4,701,161	4,700,000	05/31/2019
94989R-X3-7	WFC_2WELLS FARGO BANK NA - USD			2,599,226	2,600,000	10/04/2019
8999999. Total - Short-Term Invested Assets (Schedule DA type)				136,446,878	136,472,893	XXX
23328A-E2-6	DZBK_GR@NEWYORKDZ BANK AG (NEW YORK) CDI 2.72% - USD			2,700,076	2,699,955	02/28/2019
06370R-HH-5	BMO_CN_1@CHICAGOBANK OF MONTREAL (CHICAGO) CDI - USD			5,533,476	5,533,000	03/04/2019
06417G-K2-3	BNS_CN_1@HOUSTONBANK OF NOVA SCOTIA (HOUSTON) - USD			4,400,986	4,400,000	02/07/2019
06417G-Z9-2	BNS_CN_1@HOUSTONBANK OF NOVA SCOTIA (HOUSTON) - USD			1,400,000	1,400,000	03/18/2019
05582W-7D-0	BNP_FP@NEWYORKBNP PARIBAS (NEW YORK) - USD			5,250,567	5,250,000	03/18/2019
05586F-CA-3	BNP_FP@NEWYORKBNP PARIBAS (NEW YORK) - USD			2,214,188	2,214,000	03/18/2019
05582W-7E-8	BNP_FP@NEWYORKBNP PARIBAS NEW YORK - USD			4,280,437	4,280,000	03/20/2019
20271E-PM-5	CBA_AU@NEWYORKCOMMONWEALTH BANK OF AUSTRALIA - USD			4,499,752	4,500,000	03/25/2019
21684B-6N-9	RABO_NA_1@NEWYORKCOOPERAT RABOBANK UA/NY. - USD			2,600,244	2,600,000	02/11/2019
23305G-AQ-1	DBSSP_1DBS BANK LTD - USD			5,300,069	5,300,000	03/21/2019
2332K4-HW-7	DNB_NO_1DNB BANK ASA 42DIB 03/14/2019 - USD			3,500,063	3,499,958	03/14/2019
46640E-HB-7	JPM_3OJP MORGAN SECURITIES LLC. - USD			4,070,191	4,070,000	01/09/2019
60683B-KG-7	MTFG_JP_6@NEWYORKMITSUBISHI UFJ TR&BK NY. - USD			1,114,180	1,114,000	02/08/2019
60683B-KL-6	MTFG_JP_6@NEWYORKMITSUBISHI UFJ TRUST AND BANKIN - USD			2,900,464	2,900,000	02/14/2019
60700A-P2-4	MIZUHO_3@NEWYORKMIZUHO BANK LTD (NEW YORK) - USD			4,200,424	4,200,000	02/11/2019
60700A-U9-3	MIZUHO_3@NEWYORKMIZUHO BANK LTD (NEW YORK) - USD			2,300,014	2,300,000	03/18/2019
63307N-CC-9	NA_CN_1NATIONAL BANK OF CANADA - USD			5,400,556	5,400,000	02/11/2019
63307N-CK-1	NA_CN_1NATIONAL BANK OF CANADA - USD			900,061	900,000	03/13/2019
63307N-CH-8	NA_CN_1NATIONAL BANK OF CANADA 42DIB 2 - USD			5,400,643	5,400,000	02/27/2019
63873N-XC-0	KNFP_1@NEWYORKNATIXIS NY BRANCH - USD			3,800,612	3,800,000	02/11/2019
63873N-WL-1	KNFP_1@NEWYORKNATIXIS SA (NEW YORK) - USD			3,300,548	3,300,000	02/01/2019
63873L-BR-5	KNFP_1@NEWYORKNATIXIS SA (NEW YORK) CPIB 2.32 - USD			400,034	400,000	03/18/2019
69034C-GC-6	OCBC_SP_1OVERSEA-CHINESE BANKING CORP LT - USD			3,600,147	3,600,000	02/20/2019
78012U-HV-0	RY_CN_3@NEWYORKROYAL BANK OF CANADA (NEW YORK) - USD			3,400,071	3,400,000	03/18/2019
78012U-GN-9	RY_CN_3@NEWYORKROYAL BANK OF CANADA NY - USD			4,567,489	4,567,000	03/01/2019
83050F-Z9-5	SEBA_SS_1@NEWYORKSKANDINAVISKA ENSKILDA BANKEN A - USD			4,400,172	4,400,000	03/06/2019
83369Y-R5-7	SOCGEN@NEWYORKSOCIETE GENERALE SA (NEW YORK) - USD			5,566,829	5,566,000	02/11/2019
86565B-KT-7	SUMIBK_3@NEWYORKSUMITOMO MITSUI BANK NY - USD			5,500,814	5,500,000	02/08/2019
86565B-NL-1	SUMIBK_3@NEWYORKSUMITOMO MITSUI BANK NY - USD			1,199,990	1,200,000	02/01/2019
86564F-HB-2	SUMITR_JP_4@NEWYORKSUMITOMO MITSUI TRUST BANK, LTD - USD			1,900,310	1,900,000	02/15/2019
86564F-JD-6	SUMITR_JP_4@NEWYORKSUMITOMO MITSUI TRUST NY - USD			4,400,568	4,400,000	03/06/2019
86958J-Q7-7	SHBA_SS_1@NEWYORKSVENSKA HANDELSBANKEN AB (NEW Y - USD			3,874,667	3,875,000	02/08/2019
89114W-FK-8	TD_CN_2@NEW YORKTORONTO DOMINION BANK NY - USD			4,900,211	4,900,000	03/19/2019
167003-42-3	DAIWAREPODAIWA A (T Bills, Notes, Bonds - USD			73,087,629	73,087,629	01/02/2019
167003-41-3	HSBCREPOHSBC A (T Bills, Notes, Bonds & - USD			6,500,000	6,500,000	01/02/2019
147250-66-9	MERREPOMERRILL IG (BBB Corps) - USD			6,162,000	6,162,000	02/04/2019
167003-41-9	NOMUREPONOMURA A (T Bills, Notes, Bonds - USD			34,699,883	34,699,883	01/02/2019
167003-33-4	RBCREPORBC IG (BBB Corps) - USD			6,454,450	6,454,450	01/02/2019
167003-41-4	TD_SECREPOTD A (T Bills, Notes, Bonds & S - USD			11,838,388	11,838,388	01/02/2019
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				257,521,203	257,511,263	XXX
9999999 - Totals				393,968,081	393,984,156	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (17,247,786) Book/Adjusted Carrying Value $ (17,221,499)
2. Average balance for the year Fair Value $ 472,432,973 Book/Adjusted Carrying Value $ 472,400,006
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 393,984,156 NAIC 2 $ 0 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(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 and Administrative Symbol/ 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	9,351,396	XXX
JPMorgan Chase Bank, N.A.	Columbus, OH		0.000	0	0	19,684,829	XXX
PNC Bank, N.A.	Wilmington, DE		0.000	0	0	98,517,197	XXX
Royal Bank of Canada	Toronto, Ontario		0.000	0	0	12,403,155	XXX
The Bank of New York Mellon	New York, NY		0.850	180,896	0	42,667,452	XXX
Wells Fargo Bank, N.A.	Sioux Falls, SD		0.000	0	0	5,956,616	XXX
0199998 Deposits in ... 4 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	258,695	0	115,143	XXX
0199999. Totals - Open Depositories		XXX	XXX	439,591	0	188,695,789	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	439,591	0	188,695,789	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	439,591	0	188,695,789	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1.	January	156,584,780	4.	April	155,822,927	7.	July	196,688,405	10.	October	149,328,981
2.	February	152,492,169	5.	May	199,516,183	8.	August	198,921,743	11.	November	157,031,913
3.	March	188,065,100	6.	June	200,048,719	9.	September	192,659,613	12.	December	188,695,789

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

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR	B	Statutory Deposit	0	0	108,233	105,593
5. California CA	B	Statutory Deposit	0	0	51,685,798	55,674,001
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	B	Statutory Deposit	543,131	529,883	0	0
11. Georgia GA	B	Statutory Deposit	0	0	126,724	125,301
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	833,260	812,350
23. Michigan MI			0	0	0	0
24. Minnesota MN	B	Statutory Deposit	1,285,706	1,262,224	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	417,951	410,369
33. New York NY			0	0	0	0
34. North Carolina NC	B	Statutory Deposit	0	0	817,831	797,560
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	B	Statutory Deposit	0	0	50,000	50,000
53. Guam GU	B	Statutory Deposit	0	0	51,834	50,533
54. Puerto Rico PR	B	Statutory Deposit	0	0	940,824	842,320
55. U.S. Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN	B	Statutory Deposit	0	0	21,911,934	23,224,124
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	1,828,837	1,792,107	76,944,389	82,092,151
DETAILS OF WRITE-INS						
5801.						
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	0	0

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