LIFE ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2017

OF THE CONDITION AND AFFAIRS OF

Security Life of Denver Insurance Company

NAIC Group Code 4832 (Current) 4832 (Prior) NAIC Company Code 68713 Employer's ID Number 84-0499703

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

Country of Domicile United States of America

Incorporated/Organized 08/13/1929 Commenced Business 05/12/1950

Statutory Home Office 8055 East Tufts Avenue, Suite 710 (Street and Number), Denver, CO, US 80237 (City or Town, State and Zip Code)

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

Atlanta, GA, US 30327-4390 (City or Town, State and Zip Code), 770-980-5100 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 8055 East Tufts Avenue, Suite 710 (Street and Number)

Denver, CO, US 80237 (City or Town, State and Zip Code), 770-980-5100 (Area Code) (Telephone Number)

Internet Website Address www.voya.com

Statutory Statement Contact Jeanne Symonds (Name), 770-850-7519 (Area Code) (Telephone Number)

FSSC_Compliance@voya.com (E-mail Address), 770-980-5800 (FAX Number)

OFFICERS

President	Carolyn MacBurney Johnson, President	Treasurer	David Scott Pendergrass, SVP and Treasurer
Secretary	Jennifer Marie Ogren, Secretary	Appointed Actuary	Patrick Dearyl Lusk, SVP and Appointed Actuary

OTHER

Anthony Joseph Brantzeg, SVP and Actuary	Clyde Landon Cobb, Jr., SVP & Chief Accounting Officer	Joseph James Elmy, Senior Vice President, Tax
Megan Ann Huddleston, Senior Vice President	Michael Robert Katz, SVP & Chief Financial Officer	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	Alain Maurice Karaoglan, 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 24 day of April 2017	Subscribed and sworn to before me this 27 day of April 2017	Subscribed and sworn to before me this 3 day of May 2017

My commission expires 5/31/2018

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

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

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 Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	8,001,472,725	0	8,001,472,725	7,862,357,343
2.	Stocks:				
	2.1 Preferred stocks	22,477,000	0	22,477,000	22,477,000
	2.2 Common stocks	140,535,810	0	140,535,810	137,818,035
3.	Mortgage loans on real estate:				
	3.1 First liens	1,164,348,209	0	1,164,348,209	1,175,080,520
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ 142,137,138), cash equivalents ($ 33,676,088) and short-term investments ($ 149,706,676)	325,519,902	0	325,519,902	440,723,428
6.	Contract loans (including $ 0 premium notes)	1,044,696,391	471,976	1,044,224,415	1,053,343,045
7.	Derivatives	140,187,119	0	140,187,119	115,121,077
8.	Other invested assets	299,361,444	0	299,361,444	285,683,790
9.	Receivables for securities	1,106,302	0	1,106,302	143,470
10.	Securities lending reinvested collateral assets	66,729,112	0	66,729,112	21,824,719
11.	Aggregate write-ins for invested assets	829,207	0	829,207	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	11,207,263,220	471,976	11,206,791,244	11,114,572,427
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	113,486,740	7,049	113,479,691	109,137,653
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	(136,492,826)	95,377	(136,588,203)	(211,461,929)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	4,488,034	0	4,488,034	4,707,136
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	203,895,440	0	203,895,440	199,740,273
	16.2 Funds held by or deposited with reinsured companies	243,098,008	0	243,098,008	262,373,256
	16.3 Other amounts receivable under reinsurance contracts	205,909,045	0	205,909,045	282,085,824
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	1,501,533	0	1,501,533	29,452,025
18.2	Net deferred tax asset	259,322,773	133,765,848	125,556,925	116,755,736
19.	Guaranty funds receivable or on deposit	1,404,513	0	1,404,513	1,404,513
20.	Electronic data processing equipment and software	0	0	0	0
21.	Furniture and equipment, including health care delivery assets ($ 0)	0	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	3,250,010	72	3,249,938	1,254,034
24.	Health care ($ 0) and other amounts receivable	7,493,522	7,493,522	0	0
25.	Aggregate write-ins for other than invested assets	30,491,609	782,311	29,709,298	26,741,013
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	12,145,111,621	142,616,155	12,002,495,466	11,936,761,961
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,406,418,168	0	1,406,418,168	1,358,080,046
28.	Total (Lines 26 and 27)	13,551,529,789	142,616,155	13,408,913,634	13,294,842,007
	DETAILS OF WRITE-INS				
1101.	Derivative receivables	829,207	0	829,207	0
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	829,207	0	829,207	0
2501.	Equity in keyman insurance	13,925,371	0	13,925,371	13,925,371
2502.	Receivable on reinsurance assumed	12,995,163	0	12,995,163	10,277,588
2503.	Margin call collateral	2,776,928	0	2,776,928	2,526,783
2598.	Summary of remaining write-ins for Line 25 from overflow page	794,147	782,311	11,836	11,271
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	30,491,609	782,311	29,709,298	26,741,013

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 8,361,155,252 less $ 0 included in Line 6.3 (including $ 1,034,826,233 Modco Reserve)	8,361,155,252	8,413,315,773
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	0	0
3.	Liability for deposit-type contracts (including $ 0 Modco Reserve)	282,354,523	434,474,333
4.	Contract claims:		
	4.1 Life	57,297,029	68,085,422
	4.2 Accident and health	297,874,038	317,651,336
5.	Policyholders' dividends $ 0 and coupons $ 0 due and unpaid	0	0
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ 0 Modco)	4,045,426	4,106,896
	6.2 Dividends not yet apportioned (including $ 0 Modco)	6,000	6,000
	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	46,025	92,361
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 $ 0 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	0	0
	9.3 Other amounts payable on reinsurance, including $ 367,429 assumed and $ 40,041,453 ceded	40,408,882	22,977,712
	9.4 Interest Maintenance Reserve	32,035,413	27,608,451
10.	Commissions to agents due or accrued-life and annuity contracts $ 970,193 , accident and health $ 0 and deposit-type contract funds $ 0	970,193	1,302,604
11.	Commissions and expense allowances payable on reinsurance assumed	15,498,550	13,430,702
12.	General expenses due or accrued	13,241,370	13,650,928
13.	Transfers to Separate Accounts due or accrued (net) (including $ (21,646,268) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(21,646,268)	(22,425,379)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	5,825,284	4,964,873
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	16,375,033	20,687,430
17.	Amounts withheld or retained by company as agent or trustee	4,006,013	4,147,935
18.	Amounts held for agents' account, including $ 1,468,740 agents' credit balances	1,468,759	1,645,239
19.	Remittances and items not allocated	79,497,589	62,386,890
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	0	0
22.	Borrowed money $ 33,006,373 and interest thereon $ 27,346,769	60,353,142	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	92,531,663	72,725,856
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	143,859	143,861
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	1,056,302,014	1,044,978,471
	24.04 Payable to parent, subsidiaries and affiliates	25,351,601	22,457,673
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	198,796,108	194,073,923
	24.08 Derivatives	63,238,297	70,005,645
	24.09 Payable for securities	59,963,340	99,266
	24.10 Payable for securities lending	66,729,112	21,824,719
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	226,024,274	225,202,916
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	11,039,892,521	11,039,621,836
27.	From Separate Accounts Statement	1,406,418,168	1,358,080,046
28.	Total liabilities (Lines 26 and 27)	12,446,310,689	12,397,701,882
29.	Common capital stock	2,880,000	2,880,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	249,417,570	253,891,273
32.	Surplus notes	132,025,494	165,031,867
33.	Gross paid in and contributed surplus	421,175,760	421,175,760
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	157,104,121	54,161,225
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 29 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 30 $ 0)	0	0
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 0 in Separate Accounts Statement)	959,722,945	894,260,125
38.	Totals of Lines 29, 30 and 37	962,602,945	897,140,125
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	13,408,913,634	13,294,842,007
	DETAILS OF WRITE-INS		
2501.	Margin call collateral	107,352,401	84,451,725
2502.	Reinsurer payable	98,000,493	110,725,179
2503.	Unclaimed property	7,896,644	8,608,245
2598.	Summary of remaining write-ins for Line 25 from overflow page	12,774,736	21,417,767
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	226,024,274	225,202,916
3101.	Deferred gain on reinsurance	249,417,570	253,891,273
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	249,417,570	253,891,273
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	175,848,360	147,814,527	534,775,847
2.	Considerations for supplementary contracts with life contingencies	136,423	13,052	89,054
3.	Net investment income	103,701,275	129,437,375	532,283,741
4.	Amortization of Interest Maintenance Reserve (IMR)	(3,656,897)	(4,699,113)	(18,795,393)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	67,126,502	65,982,379	266,971,845
7.	Reserve adjustments on reinsurance ceded	(13,630,702)	(30,126,501)	(52,136,601)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	19,038,397	19,316,798	76,791,369
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	410,242	2,276,013	14,828,784
9.	Totals (Lines 1 to 8.3)	348,973,600	330,014,530	1,354,808,646
10.	Death benefits	85,427,083	55,473,218	243,374,568
11.	Matured endowments (excluding guaranteed annual pure endowments)	48,146	29,596	1,511,293
12.	Annuity benefits	2,261,362	2,408,204	9,399,347
13.	Disability benefits and benefits under accident and health contracts	47,171,174	28,958,260	308,712,186
14.	Coupons, guaranteed annual pure endowments and similar benefits	103	66	1,032
15.	Surrender benefits and withdrawals for life contracts	68,171,822	66,799,801	204,353,597
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	4,788,329	4,850,289	36,524,770
18.	Payments on supplementary contracts with life contingencies	96,333	99,184	393,708
19.	Increase in aggregate reserves for life and accident and health contracts	(52,160,518)	21,212,463	(83,745,766)
20.	Totals (Lines 10 to 19)	155,803,834	179,831,081	720,524,735
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	35,001,349	32,158,711	139,010,444
22.	Commissions and expense allowances on reinsurance assumed	69,620,198	60,009,844	254,130,226
23.	General insurance expenses	19,467,264	21,038,722	89,330,661
24.	Insurance taxes, licenses and fees, excluding federal income taxes	5,697,124	5,328,102	20,333,460
25.	Increase in loading on deferred and uncollected premiums	139,732	47,835	118,238
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(5,215,349)	3,882,149	(6,646,131)
27.	Aggregate write-ins for deductions	16,134,412	16,050,012	65,652,314
28.	Totals (Lines 20 to 27)	296,648,564	318,346,456	1,282,453,947
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	52,325,036	11,668,074	72,354,699
30.	Dividends to policyholders	486,165	513,488	1,497,436
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	51,838,871	11,154,586	70,857,263
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	689,900	8,760,793	(2,696,253)
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)	51,148,971	2,393,793	73,553,516
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (2,661,500) (excluding taxes of $ 423,092 transferred to the IMR)	3,424,400	(3,555,609)	19,626,539
35.	Net income (Line 33 plus Line 34)	54,573,371	(1,161,816)	93,180,055
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	897,140,125	858,251,416	858,251,416
37.	Net income (Line 35)	54,573,371	(1,161,816)	93,180,055
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 11,854,502	48,044,261	(13,091,395)	25,867,180
39.	Change in net unrealized foreign exchange capital gain (loss)	0	0	0
40.	Change in net deferred income tax	(19,522,738)	5,010,642	(44,283,071)
41.	Change in nonadmitted assets	39,477,576	(18,047,630)	39,836,853
42.	Change in liability for reinsurance in unauthorized and certified companies	0	0	2,034,277
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44.	Change in asset valuation reserve	(20,193,411)	11,879,218	(9,295,737)
45.	Change in treasury stock	0	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	0
47.	Other changes in surplus in Separate Accounts Statement	0	0	0
48.	Change in surplus notes	(33,006,373)	0	0
49.	Cumulative effect of changes in accounting principles	387,603	0	0
50.	Capital changes:			
	50.1 Paid in	0	0	0
	50.2 Transferred from surplus (Stock Dividend)	0	0	0
	50.3 Transferred to surplus	0	0	0
51.	Surplus adjustment:			
	51.1 Paid in	0	0	0
	51.2 Transferred to capital (Stock Dividend)	0	0	0
	51.3 Transferred from capital	0	0	0
	51.4 Change in surplus as a result of reinsurance	(4,473,703)	(3,753,630)	(15,014,522)
52.	Dividends to stockholders	0	0	(54,000,000)
53.	Aggregate write-ins for gains and losses in surplus	176,234	134,421	563,674
54.	Net change in capital and surplus for the year (Lines 37 through 53)	65,462,820	(19,030,190)	38,888,709
55.	Capital and surplus, as of statement date (Lines 36 + 54)	962,602,945	839,221,226	897,140,125
	DETAILS OF WRITE-INS			
08.301.	Funds withheld interest income	1,206,536	975,498	3,486,629
08.302.	Fee income	840,969	771,998	3,225,098
08.303.	Miscellaneous income	(1,637,263)	528,517	8,117,057
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	410,242	2,276,013	14,828,784
2701.	Funds withheld interest expense	16,409,024	15,138,251	62,482,002
2702.	Miscellaneous expense	1,127,840	410,614	4,698,423
2703.	Gains released from IMR	(15,661)	(67,139)	(1,602,762)
2798.	Summary of remaining write-ins for Line 27 from overflow page	(1,386,791)	568,286	74,651
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	16,134,412	16,050,012	65,652,314
5301.	Amortization of pension	247,125	212,732	249,372
5302.	Prior period adjustment	0	0	445,458
5303.	Amortization of other post-employment benefits	(70,891)	(78,311)	(131,156)
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	176,234	134,421	563,674

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	169,951,698	141,634,364	617,829,828
2.	Net investment income	143,847,995	110,806,618	537,279,984
3.	Miscellaneous income	61,867,350	43,374,373	293,973,662
4.	Total (Lines 1 to 3)	375,667,043	295,815,355	1,449,083,474
5.	Benefit and loss related payments	218,914,610	123,819,868	621,231,009
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(5,965,229)	2,919,725	(10,721,802)
7.	Commissions, expenses paid and aggregate write-ins for deductions	155,105,765	138,227,506	543,299,388
8.	Dividends paid to policyholders	547,635	502,737	1,449,035
9.	Federal and foreign income taxes paid (recovered) net of $ (16,893,253) tax on capital gains (losses)	(29,499,000)	1,774,000	3,974,649
10.	Total (Lines 5 through 9)	339,103,781	267,243,836	1,159,232,279
11.	Net cash from operations (Line 4 minus Line 10)	36,563,262	28,571,519	289,851,195
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	259,260,179	218,824,093	1,351,981,694
	12.2 Stocks	131,700	5,122,600	19,180,840
	12.3 Mortgage loans	45,324,785	15,607,233	102,793,651
	12.4 Real estate	0	0	0
	12.5 Other invested assets	20,014,649	1,139,160	22,009,358
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	3,492	0	0
	12.7 Miscellaneous proceeds	94,799,473	100,788,446	46,920,450
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	419,534,278	341,481,532	1,542,885,993
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	398,623,968	200,612,547	1,000,533,447
	13.2 Stocks	2,010,347	208,200	4,234,100
	13.3 Mortgage loans	34,637,393	84,506,698	203,795,741
	13.4 Real estate	0	0	0
	13.5 Other invested assets	4,273,531	884,137	14,253,153
	13.6 Miscellaneous applications	57,036,085	88,133,737	68,936,251
	13.7 Total investments acquired (Lines 13.1 to 13.6)	496,581,324	374,345,319	1,291,752,692
14.	Net increase (or decrease) in contract loans and premium notes	(9,118,630)	52,606	2,878,445
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(67,928,416)	(32,916,393)	248,254,856
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(152,119,810)	(42,595,959)	(210,203,885)
	16.5 Dividends to stockholders	0	0	54,000,000
	16.6 Other cash provided (applied)	68,281,439	(24,747,019)	(84,054,537)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(83,838,371)	(67,342,978)	(348,258,422)
	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)	(115,203,526)	(71,687,852)	189,847,629
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	440,723,428	250,875,799	250,875,799
	19.2 End of period (Line 18 plus Line 19.1)	325,519,902	179,187,947	440,723,428

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life	0	0	3
2.	Ordinary life insurance	212,950,398	198,545,723	835,772,094
3.	Ordinary individual annuities	3,366	4,091	10,520
4.	Credit life (group and individual)	0	0	0
5.	Group life insurance	64,199	84,126	292,091
6.	Group annuities	0	0	0
7.	A & H - group	0	0	0
8.	A & H - credit (group and individual)	0	0	0
9.	A & H - other	6,771	8,663	26,586
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	213,024,734	198,642,603	836,101,294
12.	Deposit-type contracts	0	0	0
13.	Total	213,024,734	198,642,603	836,101,294
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Security Life of Denver Insurance Company ("SLD" or the "Company") are presented on the basis of accounting practices prescribed or permitted by the Colorado Division of Insurance.

The Colorado Division of Insurance recognizes only statutory accounting practices prescribed or permitted by the State of Colorado for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the Colorado 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 Colorado. The Commissioner of the Colorado Division of Insurance has the right to permit other specific practices that deviate from prescribed practices.

On May 8, 2013, the Company, with the permission of the Colorado Division of Insurance, restated the gross paid-in and contributed surplus and the unassigned funds components of surplus, as of December 31, 2012, similar to the restatement of surplus that occurs pursuant to the prescribed accounting guidance for a quasi-reorganization under Statements of Statutory Accounting Principles ("SSAP") 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 $455,408,615. This permitted practice had no impact on net income, total capital and surplus or risk-based capital.

	SSAP#	F/S Page	F/S Line #	2017	2016
Net Income:					
(1) SLD State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 54,573,371	$ 93,180,055
(2) State prescribed practices that increase/(decrease) NAIC SAP:					
None				—	—
(3) State permitted practices that increase/(decrease) NAIC SAP:					
None				—	—
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 54,573,371	$ 93,180,055
Surplus:					
(5) SLD State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$962,602,945	$ 897,140,125
(6) State prescribed practices that increase/(decrease) NAIC SAP:					
None				—	—
(7) State permitted practices that increase/(decrease) NAIC SAP:					
None				—	—
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$962,602,945	$ 897,140,125

C. Accounting Policy

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

The Company made no significant changes to its accounting policies or practices as of March 31, 2017.

Certain amounts in the Company's statutory basis financial statements have been reclassified to conform to the 2017 financial statement presentation.

D. Going Concern

None

2. Accounting Changes and Corrections of Errors

A. Correction of Errors

In 2016, the Company determined that it had understated share based compensation expenses related to retirement eligibility in prior years by $479,395. To correct this error, the Company recognized a cumulative prior period adjustment decrease to surplus of $366,566, net of tax, in accordance with the provisions of SSAP No. 3, *Accounting Changes and Corrections of Errors* ("SSAP No. 3"). The tax effect of this adjustment was an increase to surplus due to taxes recoverable of $163,966 and a decrease to surplus of $51,137 due to SSAP No. 101, *Income Taxes* ("SSAP No. 101") surplus limitation.

In 2016, the Company determined that it had understated the ceded pending claims liability and ceded reinsurance IMR in prior years by $1,249,267. To correct this error, the Company recognized a cumulative prior period adjustment increase in surplus of $812,024, net of tax, in accordance with the provisions of SSAP No. 3. The tax effect of this adjustment was an increase to taxes payable of $437,243.

B. Accounting Changes

Effective January 1, 2017, the Company adopted SSAP No. 41R, *Surplus Notes - Revised* ("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 other-than-temporary impairments (“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 $387,603.

3. Business Combinations and Goodwill

None

4. Discontinued Operations

None

5. Investments

B. Debt Restructuring

The Company has high quality, well performing, portfolio of private placement debts. Under certain circumstances, modifications to these contracts are granted. Each modification is evaluated as to whether troubled debt restructuring has occurred. A modification is a troubled debt restructure when the borrower is in financial difficulty and the creditor makes concessions. Generally, the types of concessions may include: reduction of the face amount or maturity amount of the debt as originally stated, reduction of the contractual interest rate, extension of the maturity date at an interest rate lower than current market interest rates and/or reduction of accrued interest. The Company considers the amount, timing and extent of the concession granted in determining any impairment or changes in the specific valuation allowance recorded in connection with the troubled debt restructuring. A valuation allowance may have been recorded prior to the quarter when the loan is modified in a troubled debt restructuring. Accordingly, the carrying value (net of the specific valuation allowance) before and after modification through a troubled debt restructuring may not change significantly, or may increase if the expected recovery is higher than the pre-modification recovery assessment. For the three months ended March 31, 2017, the Company had one new private placement troubled debt restructuring. For the year ended December 31, 2016, the Company had no new troubled debt restructurings for private placements.

	2017	2016
(1) The total recorded investment in restructured loans, as of year end	$ 3,768,279	$ —
(2) The realized capital losses related to these loans	$ —	$ —
(3) Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in troubled debt restructurings	$ —	$ —

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

D. Loan-Backed Securities

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

(2) The following table discloses in aggregate the OTTI recognized in accordance with structured securities subject to SSAP No. 43R, *Loan-backed and Structured Securities* ("SSAP No. 43R"), as of March 31, 2017, due to intent to sell or inability or lack of intent to hold to recovery.

		Amortized Cost Basis Before Other-than-Temporary Impairment	Other-than-Temporary Impairment Recognized in Loss		Fair Value
			(2a) Interest	(2b) Non-interest	
OTTI recognized 1st Quarter					
a.	Intent to sell	$ 123,052	$ 78,547	$ —	$ 44,505
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	$ 123,052	$ 78,547	$ —	$ 44,505
m.	Annual Aggregate Total		$ 78,547	$ —	

(3) The following table discloses in detail the OTTI's recognized by the Company in accordance with structured securities subject to SSAP No. 43R for reporting period January 1, 2017 to March 31, 2017:

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	**Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI**	**Present Value of Projected Cash Flows**	**Recognized Other-Than-Temporary Impairment**	**Amortized Cost After Other-Than-Temporary Impairment**	**Fair Value at Time of OTTI**	**Date of Financial Statement Where Reported**
12668BCH4	$ 1,905,793	$ 1,818,583	$ 87,210	$ 1,818,583	$ 1,802,374	3/31/2017
12669GUX7	77,432	75,488	1,944	75,488	73,106	3/31/2017
2254582C1	1,097,886	1,087,493	10,393	1,087,493	1,087,493	3/31/2017
225458PN2	114,572	112,232	2,340	112,232	99,191	3/31/2017
225458X45	7,811,430	7,779,539	31,891	7,779,539	7,779,539	3/31/2017
225470RU9	1,106,660	1,083,076	23,584	1,083,076	1,083,077	3/31/2017
36228FCG9	65,683	65,428	255	65,428	65,428	3/31/2017
45660LSP5	501,290	488,973	12,317	488,973	437,861	3/31/2017
86359DMZ7	162,014	161,032	982	161,032	157,530	3/31/2017
Total			$ 170,916			

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

a. Aggregate amount of unrealized losses:

1. Less than 12 Months	$ 2,904,177
2. 12 Months or Longer	$ 4,895,966

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

1. Less than 12 Months	$ 161,014,847
2. 12 Months or Longer	$ 55,222,656

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

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

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

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

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

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

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

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

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

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

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

	Fair Value
b) The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$ 66,729,112

I. Working Capital Finance Investments
None

J. Offsetting and Netting of Assets and Liabilities
None

L. 5*Securities
None

M. Short Sales
None

N. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPs	7	
(2) Aggregate Amount of Investment Income	$ 560,922	$ —

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

7. Investment Income
No significant change

8. Derivative Instruments
No significant change

9. Income Taxes

No significant change

10. Information Concerning Parent, Subsidiaries and Affiliates

B. Transactions

On January 9, 2017, Roaring River IV, LLC ("RRIV") declared a return of capital in the amount of $25,000,000, which was paid to the Company's wholly owned subsidiary, Roaring River IV Holding, LLC ("RR4H"), on January 19, 2017.

On January 9, 2017, the Board of RR4H declared a return of capital in the amount of $17,000,000, which was paid to the Company on January 19, 2017.

On March 15, 2017, the Company paid a capital contribution of $318,000 to RR4H. On the same day, RR4H paid a capital contribution of $318,000 to RRIV.

D. Amounts Due To/From Related Parties

As of March 31, 2017, the Company had an outstanding receivable of $50,021,778, including principal and interest, from Voya Financial, Inc. and no outstanding payable under the reciprocal loan agreement.

At March 31, 2017, the Company reported $25,351,601 as amounts due to affiliated companies and $3,250,010 as amounts due from affiliated companies under cost-sharing arrangements, services and investment management agreements with affiliated companies. The terms of the agreements require that these balances be settled within specified due dates. The Company recorded a nonadmitted asset charge to surplus of $72 for amounts due from affiliated companies that were not settled within 90 days or do not have written affiliated agreements on file under the guidance of SSAP No. 25, *Accounting for and Disclosures about Transactions with Affiliates and Other Related Parties.*

11. Debt

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the FHLB of Topeka. Through its membership, the Company has conducted business activity (issued funding agreements) with the FHLB. It is part of the Company's strategy to utilize these funds for spread lending purposes. The Company has determined the estimated maximum borrowing capacity as $4,800,000,000. 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 potentially up to 40% of the general account total net admitted assets, excluding Separate Accounts, of the Company, one quarter in arrears, based on credit approval from FHLB of Topeka.

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Account
(a) Membership Stock-Class A	$ 500,000	$ 500,000	$ —
(b) Membership Stock-Class B	—	—	—
(c) Activity Stock	4,000,000	4,000,000	—
(d) Excess Stock	116,200	116,200	—
(e) Aggregate Total (a+b+c+d)	4,616,200	4,616,200	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 119,626,051	XXX	XXX

2. Prior year-end

	1 Total 2+3	2 General Account	3 Separate Account
(a) Membership Stock-Class A	$ 500,000	$ 500,000	$ —
(b) Membership Stock-Class B	—	—	—
(c) Activity Stock	4,000,000	4,000,000	—
(d) Excess Stock	181,700	181,700	—
(e) Aggregate Total (a+b+c+d)	4,681,700	4,681,700	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 122,918,456	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	$ 500,000	$ 500,000	$ —	$ —	$ —	$ —
2. Class B	—		—	—	—	—

(3) Collateral Pledged to FHLB

a. Amount Pledged as of March 31, 2017

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+ 3)	$ 164,684,723	$ 153,819,337	$ 100,000,000
2. Current Year General Account Total Collateral Pledged	$ 164,684,723	$ 153,819,337	$ 100,000,000
3. Current Year Separate Accounts Total Collateral Pledged	$ —	$ —	$ —
4. Prior year-end Total General and Separate Accounts Total Collateral Pledged	$ 169,813,688	$ 157,078,638	$ 100,000,000

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	$ 167,213,382	$ 155,878,061	$ 100,000,000
2. Current Year General Account Maximum Collateral Pledged	$ 167,213,382	$ 155,878,061	$ 100,000,000
3. Current Year Separate Accounts Maximum Collateral Pledged	$ —	$ —	$ —
4. Prior year-end Total General and Separate Accounts Maximum Collateral Pledged	$ 436,468,603	$ 362,656,834	$ 335,000,000

(4) Borrowing from FHLB

a. Amount Pledged as of March 31, 2017

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
(a) Debt	$ —	$ —	$ —	XXX
(b) Funding Agreements	100,000,000	100,000,000	—	98,527,260
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	100,000,000	100,000,000	—	98,527,260

2. Prior Year-end

	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
(a) Debt	$ —	$ —	$ —	XXX
(b) Funding Agreements	100,000,000	100,000,000	—	97,644,205
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	100,000,000	100,000,000	—	97,644,205

b. Maximum Amount During 2017

	1 Total 2+3	2 General Account	3 Separate Account
1. Debt	$ —	$ —	$ —
2. Funding Agreements	100,000,000	100,000,000	—
3. Other	—	—	—
4. Aggregate Total (Lines 1+2+3)	100,000,000	100,000,000	—

c. FHLB - Prepayment Obligations

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

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

A. Defined Benefit Plan

The Company sponsors a non-contributory supplemental retirement non-qualified plan covering U.S. employees. As of March 31, 2017, the Company accrued in accordance with actuarially determined amounts with an offset to the pension cost accrual for the incremental asset amortization.

A summary of the net periodic benefit cost of the Company's benefit plans are as follows at March 31, 2017 and December 31, 2016:

(4) Components of net periodic benefit cost:

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2017	2016	2017	2016	2017	2016
a. Service cost	$ —	$ —	$ —	$ —	$ —	$ —
b. Interest cost	176,489	754,465	3,165	22,640	—	—
c. Expected return on plan assets	—	—	—	—	—	—
d. Transition asset or obligation	144,152	576,606	—	—	—	—
e. Gains and losses	116,644	329,000	(43,232)	(210,838)	—	—
f. Prior service cost or credit	(13,670)	(54,680)	(27,660)	(98,231)	—	—
g. Gain or loss recognized due to a settlement or curtailment	—	—	—	—	—	—
h. Total net periodic benefit cost	$ 423,615	$ 1,605,391	$ (67,727)	$ (286,429)	$ —	$ —

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

(11) Surplus Notes

On March 31, 2017, the Company received approval from the Colorado Division of Insurance to make payment of principle and interest in the amount of $60,353,142 on its surplus notes issued to SLDI Georgia Holdings, Inc. Payment was made on April 17, 2017. Simultaneously with the payment, a new surplus note in the principle amount of $61,000,000, with a maturity date of April 15, 2042 was issued. No principle or interest on the new surplus note can be paid without the prior approval of the Colorado Insurance Commissioner.

14. Liabilities, Contingencies, and Assessments

No significant change

15. Leases

No significant change

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

No significant change

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

None

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

None

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

None

20. Fair Value Measurement

A. Fair Value Measurements at Reporting Date

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

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Bonds				
U.S. corporate, state & municipal	$ —	$ 544,688	$ —	$ 544,688
Foreign	—	—	8,233	8,233
Other asset-backed	—	733,398	—	733,398
Total Bonds	$ —	$ 1,278,086	$ 8,233	$ 1,286,319
Common stock	—	4,616,200	1,944,147	6,560,347
Derivatives assets				
Equity contracts	—	16,678,107	105,654,904	122,333,011
Foreign exchange contracts	—	4,035	—	4,035
Interest rate contracts	—	15,445,376	—	15,445,376
Total Derivatives	$ —	$ 32,127,518	$ 105,654,904	$ 137,782,422
Separate account assets	1,358,265,593	48,152,575	—	1,406,418,168
Total assets at fair value	$ 1,358,265,593	$ 86,174,379	$ 107,607,284	$ 1,552,047,256
b. Liabilities at fair value				
Deposit type contracts	$ —	$ 157,871,452	$ —	$ 157,871,452
Derivatives liabilities				
Credit contracts	—	455,360	—	455,360
Equity contracts	—	695,912	—	695,912
Foreign exchange contracts	—	579,426	—	579,426
Interest rate contracts	—	9,191,910	—	9,191,910
Total return swaps	—	—	52,313,763	52,313,763
Total Derivatives	$ —	$ 10,922,608	$ 52,313,763	$ 63,236,371
Total liabilities	$ —	$ 168,794,060	$ 52,313,763	$ 221,107,823

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

(2) The table below summarizes the changes in fair value of the Company's assets and liabilities using significant unobservable inputs (Level 3) during the reporting period of January 1, 2017 to March 31, 2017:

Description	Beginning balance at 1/1/2017	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending balance at 3/31/2017
a. Assets										
Bonds										
Foreign	$ 64,912	$ —	$ (56,679)	$ —	$ —	$ —	$ —	$ —	$ —	$ 8,233
Other asset-backed	396,273	—	(396,273)	—	—	—	—	—	—	—
Common Stock	—	—	—	—	—	1,944,147	—	—	—	1,944,147
Derivatives										
Equity contracts	76,666,780	—	—	(845,120)	27,105,277	6,362,540	—	(3,634,573)	—	105,654,904
Total Assets	$ 77,127,965	$ —	$ (452,952)	$ (845,120)	$ 27,105,277	$ 8,306,687	$ —	$ (3,634,573)	$ —	$ 107,607,284
b. Liabilities										
Derivatives										
Total return swaps	$ (53,823,588)	$ —	$ —	$ 1,205,399	$ 304,426	$ —	$ —	$ —	$ —	$ (52,313,763)
Total Liabilities	$ (53,823,588)	$ —	$ —	$ 1,205,399	$ 304,426	$ —	$ —	$ —	$ —	$ (52,313,763)

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

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

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

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

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

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

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

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

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

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

B. Other Fair Value Disclosures
None

C. Aggregate Fair Value Disclosures

The following table shows all financial instruments and the level within the fair value hierarchy in which the fair value measurements fall as of March 31, 2017:

Type of Financial Instrument	Aggregate Fair Value	Carrying Value	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Assets						
Bonds	$ 8,643,874,676	$ 8,001,472,725	$ 520,794,927	$ 7,917,696,226	$ 205,383,523	$ —
Preferred stock	23,579,826	22,477,000	—	—	23,579,826	—
Common stock	6,560,347	6,560,347	—	4,616,200	1,944,147	—
Mortgage loans	1,179,560,767	1,164,348,209	—	—	1,179,560,767	—
Contract loans	1,044,224,415	1,044,224,415	1,044,224,415	—	—	—
Other invested assets	86,387,858	65,703,648	—	86,316,074	71,784	—
Cash, cash equivalents and short-term investments	193,370,571	193,382,764	102,133,406	91,234,558	2,607	—
Derivatives						
Credit contracts	5,077,540	2,399,706	—	5,077,540	—	—
Equity contracts	122,333,011	122,333,011	—	16,678,107	105,654,904	—
Foreign exchange contracts	6,949	9,030	—	6,949	—	—
Interest rate contracts	15,698,540	15,445,372	6,050	15,692,490	—	—
Separate account assets	1,406,418,168	1,406,418,168	1,358,265,593	48,152,575	—	—
Total Assets	$ 12,727,092,668	$ 12,044,774,395	$ 3,025,424,391	$ 8,185,470,719	$ 1,516,197,558	$ —
Liabilities						
Supplementary contracts and immediate annuities	$ 38,797,513	$ 25,456,878	$ —	$ —	$ 38,797,513	$ —
Deposit type contracts	258,282,232	256,897,646	—	257,780,160	502,072	—
Derivatives						
Credit contracts	455,360	455,360	—	455,360	—	—
Equity contracts	695,912	695,912	—	695,912	—	—
Foreign exchange contracts	1,168,723	581,351	—	1,168,723	—	—
Interest rate contracts	22,554,273	9,191,910	97,700	22,456,573	—	—
Total return swaps	52,313,763	52,313,763	—	—	52,313,763	—
Total Liabilities	$ 374,267,776	$ 345,592,820	$ 97,700	$ 282,556,728	$ 91,613,348	$ —

D. Reasons Not Practicable to Estimate Fair Value

None

21. Other Items

C. Other Disclosures and Unusual Items

Prior to May 2013, Voya Financial, Inc., together with its subsidiaries including the Company, was an indirect, wholly owned subsidiary of ING Groep N.V. ("ING"), a global financial services holding company based in The Netherlands. In May 2013, Voya Financial, Inc. completed its initial public offering of common stock, including the issuance and sale of common stock by Voya Financial, Inc. and the sale of shares of common stock owned indirectly by ING. Between October 2013 and March 2015, ING completed the sale of its remaining shares of common stock of Voya Financial, Inc. in a series of registered public offerings. ING continues to hold certain warrants to purchase up to 26,050,846 shares of Voya Financial, Inc. common stock at an exercise price of $48.75, in each case subject to adjustments.

22. Events Subsequent

Type I – Recognized Subsequent Events

On March 31, 2017, the Company received approval from the Colorado Division of Insurance to make payment of principle and interest in the amount of $60,353,142 on its surplus notes issued to SLDI Georgia Holdings, Inc. Payment was made on April 17, 2017. Simultaneously with the payment, a new surplus note in the principle amount of $61,000,000, with a maturity date of April 15, 2042, was issued. No principle or interest on the new surplus note can be paid without the prior approval of the Colorado Insurance Commissioner.

The Company is not aware of any other events occurring subsequent to March 31, 2017 that may have a material effect on the Company's financial statements. The Company evaluated events subsequent to March 31, 2017 through May 12, 2017, the date the statutory financial statements were available to be issued.

Type II – Nonrecognized Subsequent Events

The Company is not aware of any events occurring subsequent to March 31, 2017 that may have a material effect on the Company's financial statements. The Company evaluated events subsequent to March 31, 2017 through May 12, 2017, the date the statutory financial statements were available to be issued.

23. Reinsurance

No significant change

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

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

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

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

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

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

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

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

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

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

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

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

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

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2016 were $317,651,337. As of March 31, 2017, $67,364,021 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $114,941,087 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on stop loss lines of insurance. Therefore, there has been a $135,346,229 favorable prior-year development since December 31, 2016. The decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims. Included in this decrease, the Company experienced $0 of favorable prior year loss development on retrospectively rated policies. However, the business to which it relates may be subject to premium adjustments.

As a result of a funds withheld reinsurance agreement, the entire claim liability is held by the Company; while only twenty percent of the paid claims impact the Company's financials. After adjusting paid claims for the reinsurance, the favorable development for prior year reserves is $575,889.

26. Intercompany Pooling Arrangements
None

27. Structured Settlements
None

28. Health Care Receivables
None

29. Participating Policies
No significant change

30. Premium Deficiency Reserves
None

31. Reserves for Life Contracts and Annuity Contracts
No significant change

32. Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics
No significant change

33. Premium & Annuity Considerations Deferred and Uncollected
No significant change

34. Separate Accounts
No significant change

35. Loss/Claim Adjustment Expenses
No significant change

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2015

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2015

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/10/2017

6.4 By what department or departments?
Colorado

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 1,240

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
Investments in other pledged collateral of $12,583,795

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

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$ 11,019,061	$ 13,983,917
14.22 Preferred Stock	$ 0	$ 0
14.23 Common Stock	$ 133,136,335	$ 133,975,462
14.24 Short-Term Investments	$ 0	$ 50,000,000
14.25 Mortgage Loans on Real Estate	$ 0	$ 0
14.26 All Other	$ 219,121,408	$ 227,591,542
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 363,276,804	$ 425,550,921
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 50,000,000

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

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

GENERAL INTERROGATORIES

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 66,734,065

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 66,729,112

16.3 Total payable for securities lending reported on the liability page. $ 66,729,112

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

17.5 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
Hannover Life Reassurance Company of America	U

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
108934	Voya Investment Management LLC	MZJU01BGQ7J1KULQSB89	SEC	DS
107105	BlackRock Financial Management, Inc.	549300LVXYIVJKE13M84	SEC	NO
	Hannover Life Reassurance Company of America	529900K1TE875UAY4J22	NOT REGISTERED	DS

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

18.2 If no, list exceptions:

576434F58

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$ 0
	1.12 Residential Mortgages	$ 0
	1.13 Commercial Mortgages	$ 1,164,348,209
	1.14 Total Mortgages in Good Standing	$ 1,164,348,209
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 0
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$ 0
	1.32 Residential Mortgages	$ 0
	1.33 Commercial Mortgages	$ 0
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$ 0
	1.42 Residential Mortgages	$ 0
	1.43 Commercial Mortgages	$ 0
	1.44 Total Mortgages in Process of Foreclosure	$ 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 1,164,348,209
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$ 0
	1.62 Residential Mortgages	$ 0
	1.63 Commercial Mortgages	$ 0
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	97.616 %
	2.2 A&H cost containment percent	0.000 %
	2.3 A&H expense percent excluding cost containment expenses	23.323 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$ 0
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$ 0

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating
80659	38-0397420	02/01/2017	Canada Life Assurance Co USB	MI	YRT/I	Authorized		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

			1	Direct Business Only					
				Life Contracts		4	5	6	7
				2	3				
	States, Etc.		Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama	AL	L	508,912	0	0	0	508,912	0
2.	Alaska	AK	L	487,528	0	0	0	487,528	0
3.	Arizona	AZ	L	3,612,032	0	0	0	3,612,033	0
4.	Arkansas	AR	L	601,053	0	84	0	601,137	0
5.	California	CA	L	32,942,611	4,363	0	0	32,946,973	0
6.	Colorado	CO	L	5,537,586	3,496	51	0	5,541,132	0
7.	Connecticut	CT	L	2,997,825	0	0	0	2,997,825	0
8.	Delaware	DE	L	1,798,294	0	0	0	1,798,294	0
9.	District of Columbia	DC	L	332,689	0	0	0	332,689	0
10.	Florida	FL	L	16,877,836	0	1,408	0	16,879,244	0
11.	Georgia	GA	L	5,188,813	0	444	0	5,189,257	0
12.	Hawaii	HI	L	1,527,797	0	22	0	1,527,819	0
13.	Idaho	ID	L	1,139,251	0	0	0	1,139,251	0
14.	Illinois	IL	L	11,576,907	0	0	0	11,576,907	0
15.	Indiana	IN	L	1,862,730	2	0	0	1,862,732	0
16.	Iowa	IA	L	2,100,536	0	0	0	2,100,536	0
17.	Kansas	KS	L	512,062	233	0	0	512,295	0
18.	Kentucky	KY	L	1,278,661	0	14	0	1,278,675	0
19.	Louisiana	LA	L	1,428,801	0	0	0	1,428,801	0
20.	Maine	ME	L	298,631	0	78	0	298,708	0
21.	Maryland	MD	L	3,072,965	0	0	0	3,072,965	0
22.	Massachusetts	MA	L	3,684,264	0	0	0	3,684,264	0
23.	Michigan	MI	L	3,756,014	0	116	0	3,756,129	0
24.	Minnesota	MN	L	3,318,248	0	0	0	3,318,248	0
25.	Mississippi	MS	L	537,843	0	70	0	537,913	0
26.	Missouri	MO	L	2,699,605	2	0	0	2,699,608	0
27.	Montana	MT	L	295,404	0	0	0	295,404	0
28.	Nebraska	NE	L	663,187	4	0	0	663,191	0
29.	Nevada	NV	L	2,297,103	0	25	0	2,297,128	0
30.	New Hampshire	NH	L	227,526	0	0	0	227,526	0
31.	New Jersey	NJ	L	5,052,259	0	0	0	5,052,259	0
32.	New Mexico	NM	L	486,647	0	0	0	486,647	0
33.	New York	NY	Q	7,251,056	0	102	0	7,251,158	0
34.	North Carolina	NC	L	4,968,086	480	4,239	0	4,972,806	0
35.	North Dakota	ND	L	412,321	0	0	0	412,321	0
36.	Ohio	OH	L	4,988,043	0	0	0	4,988,043	0
37.	Oklahoma	OK	L	692,184	0	0	0	692,184	0
38.	Oregon	OR	L	1,314,275	0	0	0	1,314,275	0
39.	Pennsylvania	PA	L	6,628,793	0	330	0	6,629,123	0
40.	Rhode Island	RI	L	303,635	0	0	0	303,635	0
41.	South Carolina	SC	L	2,750,085	690	104	0	2,750,879	0
42.	South Dakota	SD	L	235,039	0	0	0	235,039	0
43.	Tennessee	TN	L	2,262,732	0	0	0	2,262,732	0
44.	Texas	TX	L	15,786,162	(6,371)	0	0	15,779,791	0
45.	Utah	UT	L	1,896,440	0	0	0	1,896,440	0
46.	Vermont	VT	L	48,590	0	0	0	48,590	0
47.	Virginia	VA	L	3,494,504	250	25	0	3,494,780	0
48.	Washington	WA	L	3,490,209	217	0	0	3,490,426	0
49.	West Virginia	WV	L	153,617	0	0	0	153,617	0
50.	Wisconsin	WI	L	2,466,714	0	0	0	2,466,714	0
51.	Wyoming	WY	L	481,390	0	0	0	481,390	0
52.	American Samoa	AS	N	0	0	0	0	0	0
53.	Guam	GU	L	300	0	0	0	300	0
54.	Puerto Rico	PR	L	242,115	0	0	0	242,115	0
55.	U.S. Virgin Islands	VI	L	15,556	0	0	0	15,556	0
56.	Northern Mariana Islands	MP	N	0	0	0	0	0	0
57.	Canada	CAN	N	172,794	0	0	0	172,794	0
58.	Aggregate Other Aliens	OT	XXX	32,400,110	0	0	0	32,400,110	0
59.	Subtotal		(a) 53	211,156,372	3,366	7,112	0	211,166,850	0
90.	Reporting entity contributions for employee benefits plans		XXX	0	0	0	0	0	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities		XXX	530,315	0	0	0	530,315	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	1,316,564	0	0	0	1,316,564	0
94.	Aggregate or other amounts not allocable by State		XXX	0	0	0	0	0	0
95.	Totals (Direct Business)		XXX	213,003,251	3,366	7,112	0	213,013,729	0
96.	Plus Reinsurance Assumed		XXX	285,533,530	0	217,494,363	0	503,027,892	0
97	Totals (All Business)		XXX	498,536,781	3,366	217,501,475	0	716,041,622	0
98.	Less Reinsurance Ceded		XXX	388,365,818	6,434	157,717,672	0	546,089,924	0
99.	Totals (All Business) less Reinsurance Ceded		XXX	110,170,963	(3,067)	59,783,802	0	169,951,698	0
	DETAILS OF WRITE-INS								
58001.	ZZZ Other alien		XXX	32,400,110	0	0	0	32,400,110	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	32,400,110	0	0	0	32,400,110	0
9401.			XXX						
9402.			XXX						
9403.			XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page		XXX	0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX	0	0	0	0	0	0

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

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

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

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

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 VIII, L.P.		37-1698452		DE
Pomona Investors II, L.P.		13-4080969		DE
Pomona Investors III, L.P.		13-4150966		DE
Pomona Investors IV, L.P.		59-3794146		DE
Pomona Investors L.P.		13-3891274		DE
Pomona Investors V L.P.		26-1939518		DE
Pomona Primary Associates I, LLC		13-4152010		DE
Pomona Investors L.P.		13-3981274		DE
Pomona Primary Associates II LLC		13-4152008		DE
Pomona Holdings Associates II, LLC		13-4080968		DE
Pomona Investors II, L.P.		13-4080968		DE
Pomona Primary Associates III LLC		13-4150602		DE
Pomona Holdings Associates III LLC		13-4150970		DE
Pomona Investors III, L.P.		13-4150966		DE
Pomona Primary Associates IV LLC		59-3794146		DE
Pomona Investors IV, L.P.		59-3794146		DE
Pomona Primary Associates V LLC		26-1939443		DE
Pomona Investors V L.P.		26-1939518		DE
Pomona Secondary Associates III LLC		13-4152001		DE
Pomona Associates III LP		13-3920195		DE
Pomona Secondary Associates IV LLC		13-4152000		DE
Pomona Associates IV LP		13-4019251		DE
Pomona Secondary Associates V LLC		13-4196882		DE
Pomona Associates V, LP		13-4197230		DE
Pomona Secondary Associates VI LLC		20-1779002		DE
Pomona Associates VI, LP		20-1779011		DE
Pomona Secondary Associates VII LLC		26-1668484		DE
Pomona Associates VII, L.P.		26-1701070		DE
Parent/Subsidiary listing is not repeated				
Pomona Secondary Associates VIII, LLC		46-0666750		DE
Pomona Associates VIII, L.P.		37-1698452		DE
Pomona Secondary Co-Investment Associates, LLC				DE
Pomona Secondary Co-Investment Associates, LP				DE
Pomona Capital Secondary Co-Investment, L.P.				DE
Pomona Secondary Co-Investment Associates, LP				DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Associates II LLC		36-4577583		DE
Pomona Voya (US) Holdings Associates II, L.P.		37-1513803		DE
Pomona Voya (US) Holdings Co- Investment Associates II, L.P.				DE
Pomona Voya (US) Holdings Co-Investment II, L.P.				DE
Pomona Voya (US) Holdings Co-Investment II, L.P.				DE
Pomona Voya (US) Holdings Co-Investment Associates L.P.				DE
Pomona Voya (US) Holdings Associates II, L.P.		37-1513803		DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Associates III LLC		16-1771993		DE
Pomona Voya (US) Holdings Associates III LP				DE
Pomona Voya (US) Holdings Associates III LP				DE
Pomona Voya (US) Holdings Associates IV LLC		26-1705350		DE
Pomona Voya (US) Holdings Associates IV, L.P.		26-1705523		DE
Pomona Voya (US) Holdings IV, L.P.				DE
Pomona Voya (US) Holdings Co- Investment Associates II, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Associates IV, L.P.		26-1705523		DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Associates LLC		20-0554145		DE
Pomona Voya (US) Holdings Associates, L.P.		20-0585365		DE
Pomona Voya (US) Holdings Associates V, L.P.				DE
Pomona Voya (US) Holdings V L.P.				DE
Pomona Voya (US) Holdings V-A, L.P.				DE
Pomona Voya (US) Holdings Associates V, LLC				DE
Pomona Voya (US) Holdings Associates V, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Associates, L.P.		20-0585365		DE
Pomona Voya (US) Holdings Co- Investment Associates II, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Co-Investment Associates L.P.				DE
Pomona Voya Asia Pacific Associates, L.P.				DE
Voya Pomona Asia Pacific G.P. Limited				CYM
Pomona Voya Asia Pacific Associates, LLC				DE
Pomona Voya Asia Pacific Associates, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Management LLC		13-4149700		DE
Pomona Capital Asia Limited				HKG
Pomona Europe, Ltd.				GBR
Pomona Europe Advisers Limited				GBR
Voya Realty Group LLC		13-4003969		DE
Voya Investment Management Co. LLC		06-0888148		DE
Voya Investment Management (Bermuda) Holdings Limited				BMU
Voya Investment Management (UK) Limited				GBR
Voya Investment Trust Co.		06-1440627		CT
Voya Retirement Insurance and Annuity Company	Insurer	71-0294708	86509	CT
Directed Services LLC		14-1984144		DE
First Lien Loan Program LLC		30-0841155		DE
Senior Secured Unitranche Loan Program LLC				DE
Pomona Capital VII, L.P.				DE
Parent/Subsidiary listing is not repeated				
Pomona Voya (US) Holdings Co-Investment II, L.P.				DE
Pomona Voya (US) Holdings IV, L.P.				DE
Pomona Voya (US) Holdings V L.P.				DE
Pomona Voya (US) Holdings V-A, L.P.				DE

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 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						All 1, LLC	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						All 2, LLC	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						All 3, LLC	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						All 4, LLC	CT	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
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		14-1984144	2000497	0000826606		Directed Services LLC	DE	NIA	Voya Retirement Insurance and Annuity Company	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 Insurance and Annuity Company	Ownership	3.166	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	DS	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		13-3920195				Pomona Associates III LP	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-3920195				Pomona Associates III LP	DE	NIA	Pomona Secondary Associates III LLC	Management	0.000	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						Pomona Associates VIII, L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL						Pomona Associates VIII, L.P.	DE	NIA	Pomona Secondary Associates VI LLC	Management	0.000	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	Voya 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	

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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	
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		13-3981274				Pomona Investors L.P.	DE	NIA	Pomona G.P. Holdings LLC	Management	0.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		13-3981274				Pomona Investors L.P.	DE	NIA	Pomona Primary Associates I, 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		13-4152010				Pomona Primary Associates I, LLC	DE	NIA	Pomona G.P. 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		13-4152001				Pomona Secondary Associates III 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						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		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	

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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 Associates II, L.P.	DE	NIA	Pomona Voya (US) Holdings Associates IV LLC	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	
4832	VOYA FINANCIAL						Pomona Voya (US) Holdings Co-Investment II, L.P.	DE	NIA	Voya Insurance and Annuity Company	Ownership	25.970	Voya Financial, Inc.	N	
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 Co-Investment 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 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	Voya 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	Voya Insurance and Annuity Company	Ownership	17.320	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	Voya Insurance and Annuity Company	Ownership	18.160	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		ReliaStar Life Insurance Company	MN	IA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL	61360	53-0242530		0001163710		ReliaStar Life Insurance Company of New York	NY	IA	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	DS	Security Life of Denver Insurance Company	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL	15365	80-0955075				Roaring River IV, LLC	MO	DS	Roaring River IV Holding, LLC	Ownership	100.000	Voya Financial, Inc.	N	

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4832	VOYA FINANCIAL	13583	26-3355951				Roaring River, LLC	MO	IA	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		Security Life of Denver Insurance Company	CO	RE	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 Insurance and Annuity Company	Ownership	3.166	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	Voya Insurance and Annuity Company	Ownership	32.200	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	
4832	VOYA FINANCIAL		84-1251388		0000921271		Voya America Equities, Inc.	CO	DS	Security Life of Denver Insurance Company	Ownership	100.000	Voya Financial, Inc.	Y	
4832	VOYA FINANCIAL		26-3126326		0000882860		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		Voya Financial Advisors, Inc.	MN	NIA	Voya Holdings Inc.	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		06-1375177		0000912650		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	UDP	Third Party Shareholders	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		86-1020893		0001266464		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	NIA	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	80942	41-0991508		0000836658		Voya Insurance and Annuity Company	IA	IA	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		Voya Investment Management Co. LLC	DE	NIA	Voya Investment Management LLC	Ownership	100.000	Voya Financial, Inc.	N	
4832	VOYA FINANCIAL		58-2361003		0010542667		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		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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
4832	VOYA FINANCIAL						Voya Pomona Asia Pacific Private Equity Co-Invest I L.P.	DE	NIA	Voya 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		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		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		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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

4.

5.

6.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

6 8 7 1 3 2 0 1 7 4 9 0 0 0 0 0 1

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

6 8 7 1 3 2 0 1 7 3 6 5 0 0 0 0 1

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

6 8 7 1 3 2 0 1 7 4 4 5 0 0 0 0 1

4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]

6 8 7 1 3 2 0 1 7 4 4 6 0 0 0 0 1

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

6 8 7 1 3 2 0 1 7 4 4 7 0 0 0 0 1

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

6 8 7 1 3 2 0 1 7 4 4 8 0 0 0 0 1

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504. Miscellaneous assets	794,147	782,311	11,836	11,271
2597. Summary of remaining write-ins for Line 25 from overflow page	794,147	782,311	11,836	11,271

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Liability of pension benefits	6,148,718	6,148,718
2505. Derivative payable	3,421,863	4,821,029
2506. Payable on reinsurance ceded	2,809,162	5,112,326
2507. Other contingency reserves	1,777,457	6,857,521
2508. Miscellaneous liabilities	1,299,950	922,505
2509. Suspense and clearing account	156,409	394,491
2510. Liability of other post-employment benefits	(2,838,823)	(2,838,823)
2597. Summary of remaining write-ins for Line 25 from overflow page	12,774,736	21,417,767

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Other contingency expense	(1,386,791)	568,286	74,651
2797. Summary of remaining write-ins for Line 27 from overflow page	(1,386,791)	568,286	74,651

SCHEDULE A - VERIFICATION

Real Estate

NONE

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

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	1,175,080,520	1,074,088,546
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	29,100,000	197,578,089
	2.2 Additional investment made after acquisition	5,537,393	6,217,652
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	1,759	65,230
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	45,324,785	102,793,651
8.	Deduct amortization of premium and mortgage interest points and commitment fees	46,678	75,346
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,164,348,209	1,175,080,520
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	1,164,348,209	1,175,080,520
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	1,164,348,209	1,175,080,520

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	285,683,790	291,361,007
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	2,899,172	5,579,448
	2.2 Additional investment made after acquisition	1,374,359	8,673,705
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	29,271,481	229,679
6.	Total gain (loss) on disposals	164,357	8,473,000
7.	Deduct amounts received on disposals	20,014,649	22,041,858
8.	Deduct amortization of premium and depreciation	17,066	334,276
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	0	6,256,916
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	299,361,444	285,683,790
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	299,361,444	285,683,790

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	8,022,652,378	8,395,021,020
2.	Cost of bonds and stocks acquired	400,634,308	1,004,800,047
3.	Accrual of discount	6,695,678	30,890,171
4.	Unrealized valuation increase (decrease)	1,748,440	3,497,876
5.	Total gain (loss) on disposals	(2,992,677)	(11,590,541)
6.	Deduct consideration for bonds and stocks disposed of	259,391,874	1,371,162,534
7.	Deduct amortization of premium	4,614,194	20,331,558
8.	Total foreign exchange change in book/adjusted carrying value	2,960	(3,080)
9.	Deduct current year's other than temporary impairment recognized	249,464	8,469,023
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	8,164,485,556	8,022,652,378
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	8,164,485,556	8,022,652,378

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	4,766,014,382	1,004,624,771	829,006,295	(91,405,363)	4,850,227,495	0	0	4,766,014,382
2. NAIC 2 (a)	2,813,524,498	223,410,214	214,070,831	86,961,470	2,909,825,351	0	0	2,813,524,498
3. NAIC 3 (a)	279,921,534	7,540,628	2,572,250	12,713,406	297,603,318	0	0	279,921,534
4. NAIC 4 (a)	77,495,155	3,031,043	3,888,019	(7,937,448)	68,700,731	0	0	77,495,155
5. NAIC 5 (a)	2,416,887	3,399	577,254	1,799,661	3,642,693	0	0	2,416,887
6. NAIC 6 (a)	9,628,013	222,692	5,810,243	815,443	4,855,905	0	0	9,628,013
7. Total Bonds	7,949,000,469	1,238,832,747	1,055,924,892	2,947,169	8,134,855,493	0	0	7,949,000,469
PREFERRED STOCK								
8. NAIC 1	11,675,000	0	0	0	11,675,000	0	0	11,675,000
9. NAIC 2	10,700,000	0	0	0	10,700,000	0	0	10,700,000
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	102,000	0	0	0	102,000	0	0	102,000
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	22,477,000	0	0	0	22,477,000	0	0	22,477,000
15. Total Bonds and Preferred Stock	7,971,477,469	1,238,832,747	1,055,924,892	2,947,169	8,157,332,493	0	0	7,971,477,469

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

NAIC 1 $ 94,719,555 ; NAIC 2 $ 38,663,210 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	149,706,676	XXX	149,672,180	24,246	648

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	52,668,312	5,821,899
2.	Cost of short-term investments acquired	835,535,226	232,634,792
3.	Accrual of discount	93,433	17,199
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	3,158	0
6.	Deduct consideration received on disposals	738,583,464	185,803,107
7.	Deduct amortization of premium	9,989	2,471
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	149,706,676	52,668,312
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	149,706,676	52,668,312

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	45,115,432
2.	Cost Paid/(Consideration Received) on additions	8,659,453
3.	Unrealized Valuation increase/(decrease)	28,827,818
4.	Total gain (loss) on termination recognized	5,025,810
5.	Considerations received/(paid) on terminations	14,039,588
6.	Amortization	3,362,857
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
8.	Total foreign exchange change in Book/Adjusted Carrying Value	(2,960)
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	76,948,822
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	76,948,822

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				0
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	0			
	3.12 Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	(1,295,129)			
	3.14 Section 1, Column 18, prior year	(1,346,154)	51,025	51,025	
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	(1,295,129)			
	3.24 Section 1, Column 19, prior year	(1,346,154)	51,025	51,025	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		20,215		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	0			
	4.22 Amount recognized	20,215	20,215		
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 Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12513#TW1	CDX.NA.IG.19.V1	2	7,400,000	7,400,242	7,990,373	12/04/2012	12/20/2017	CDS: (CDX.NA.IG.19.V1)	242	47,213	08277*-AL-5	SANTOS LIMITED PRVT	2	7,400,000	7,943,160
12513#TW1	CDX.NA.IG.19.V1	2	25,000,000	30,034,028	31,879,874	12/04/2012	12/20/2017	CDS: (CDX.NA.IG.19.V1)	828	161,873	912810-PX-0	TREASURY BOND	1	30,033,200	31,718,001
12513#TW1	CDX.NA.IG.19.V1	2	15,000,000	15,216,517	16,902,686	12/04/2012	12/20/2017	CDS: (CDX.NA.IG.19.V1)	414	80,936	86765B-AH-2	SUNOCO LOGISTICS PARTNERS L.P.	2	15,216,103	16,821,750
12513#TW1	CDX.NA.IG.19.V1	2	10,100,000	10,100,207	10,204,199	12/04/2012	12/20/2017	CDS: (CDX.NA.IG.19.V1)	207	40,468	Q6518#-AE-0	NSW PORTS FINANCE CO PTY LTD	2	10,100,000	10,163,731
12513#TW1	CDX.NA.IG.19.V1	2	6,000,000	6,000,190	6,389,716	12/04/2012	12/20/2017	CDS: (CDX.NA.IG.19.V1)	190	37,096	55068#-AF-6	LUXOTTICA US HOLDING CORP	1	6,000,000	6,352,620
12513#TW1	CDX.NA.IG.19.V1	2	5,920,000	5,920,190	6,719,592	12/04/2012	12/20/2017	CDS: (CDX.NA.IG.19.V1)	190	37,096	Q8277*-AM-3	SANTOS LIMITED PRVT	2	5,920,000	6,682,496
12513#TX9	CDX.NA.IG.19.V1	2	42,000,000	42,102,525	52,696,287	12/06/2012	12/20/2017	CDS: (CDX.NA.IG.19.V1)	7,602	269,788	912810-PW-2	TREASURY BOND	1	42,094,923	52,426,499
12513#H95	CDX.NA.IG.21.V1	2	10,000,000	10,646,552	11,326,639	10/09/2013	12/20/2018	CME: (CDX.NA.IG.21.V1)	26,844	139,139	292505-AG-9	ENCANA CORPORATION	2	10,619,708	11,187,500
12513#H95	CDX.NA.IG.21.V1	2	7,500,000	8,434,471	9,366,854	10/09/2013	12/20/2018	CME: (CDX.NA.IG.21.V1)	20,133	104,354	88732J-AN-8	TIME WARNER CABLE INC	2	8,414,338	9,262,500
12513#H95	CDX.NA.IG.21.V1	2	6,700,000	6,712,067	7,460,083	10/09/2013	12/20/2018	CME: (CDX.NA.IG.21.V1)	12,067	62,613	00114*-AH-6	AEP TRANSMISSION CO LLC	1	6,700,000	7,397,470
12513#H95	CDX.NA.IG.21.V1	2	3,400,000	3,408,053	3,538,268	10/09/2013	12/20/2018	CME: (CDX.NA.IG.21.V1)	8,053	41,742	G9284#-BD-8	VITOL FINANCE LTD	2	3,400,000	3,496,526
12518*KA7	CDX.NA.IG.27.V1	2	3,700,000	4,026,646	4,638,514	09/21/2016	12/20/2021	ICE: (CDX.NA.IG.27.V1)	326,646	694,388	G0369@-AV-8	ANGLIAN WATER SERVICES LTD	2	3,700,000	3,944,126
		2	2,500,000	2,500,000	2,432,750				0	0	46574*-AB-5	ITT HOLDINGS LLC	2	2,500,000	2,432,750
		2	2,800,000	2,800,000	2,960,720				0	0	419866-E*-5	HAWAIIAN ELECTRIC CO	2	2,800,000	2,960,720
		2	3,500,000	3,500,000	3,532,620				0	0	73020*-AE-3	PNG COMPANIES LLC	2	3,500,000	3,532,620
		2	3,900,000	3,900,000	4,040,478				0	0	C1465*-AL-7	CGI GROUP INC	2	3,900,000	4,040,478
		2	2,500,000	2,500,000	2,640,125				0	0	G1591#-AT-9	BRITVIC PLC	2	2,500,000	2,640,125
		2	3,900,000	3,900,000	3,897,621				0	0	G4910#-AB-6	INTERSERVE PLC	2	3,900,000	3,897,621
		2	3,500,000	3,500,000	3,488,275				0	0	G4910#-AC-4	INTERSERVE PLC	2	3,500,000	3,488,275
		2	2,500,000	2,500,000	2,555,600				0	0	G3958@-AK-2	GOODMAN INDUSTRIAL FINANCE AUST PT	2	2,500,000	2,555,600
		2	3,750,000	3,750,000	3,860,963				0	0	T1890*-AA-8	BARILLA HOLDING SPA	2	3,750,000	3,860,963
		2	2,500,000	2,500,000	2,577,850				0	0	36221*-AA-5	GPT OPERATING PARTNERSHIP LP	2	2,500,000	2,577,850
		2	2,600,000	2,600,000	2,530,918				0	0	G3915*-AD-2	FLETCHER BUILDING LIMITED	2	2,600,000	2,530,918
12518*KV1	CDX.NA.IG.27.V1	2	4,400,000	4,792,178	5,358,181	09/21/2016	12/20/2021	ICE: (CDX.NA.IG.27.V1)	392,178	833,265	G9284#-BD-8	VITOL FINANCE LTD	2	4,400,000	4,524,916
		2	4,100,000	4,100,000	4,504,014				0	0	G3646#-AA-1	FORTH PORTS LTD	2	4,100,000	4,504,014
		2	3,500,000	3,500,000	3,532,620				0	0	73020*-AE-3	PNG COMPANIES LLC	2	3,500,000	3,532,620
		2	4,000,000	4,000,000	4,144,080				0	0	C1465*-AL-7	CGI GROUP INC	2	4,000,000	4,144,080
		2	4,600,000	4,600,000	4,702,304				0	0	G3958@-AK-2	GOODMAN INDUSTRIAL FINANCE AUST PT	2	4,600,000	4,702,304
		2	5,500,000	5,500,000	5,467,935				0	0	450636-AA-3	ITR CONCESSION CO LLC	2	5,500,000	5,467,935
		2	4,000,000	4,000,000	4,394,160				0	0	G3646#-AA-1	FORTH PORTS LTD	2	4,000,000	4,394,160
		2	4,900,000	4,900,000	4,941,993				0	0	04317@-AS-7	ARTHUR J GALLAGHER & CO	2	4,900,000	4,941,993
		2	10,200,000	10,200,000	9,420,006				0	0	04774#-AA-0	ATLANTA FALCONS STADIUM CO LLC	2	10,200,000	9,420,006
12518*KW9	CDX.NA.IG.27.V1	2	5,700,000	6,060,429	6,899,990	09/21/2016	12/20/2021	ICE: (CDX.NA.IG.27.V1)	360,429	763,826	419866-E@-3	HAWAIIAN ELECTRIC CO	2	5,700,000	6,136,164
		2	5,500,000	5,500,000	5,888,410				0	0	44930#-AE-9	ICL ISRAEL CHEMICALS LTD	2	5,500,000	5,888,410
		2	5,500,000	5,500,000	5,888,410				0	0	44930#-AE-9	ICL ISRAEL CHEMICALS LTD	2	5,500,000	5,888,410
		2	24,800,000	24,800,000	24,156,936				0	0	33972P-AA-7	FLNG LIQUEFACTION 2 LLC	2	24,800,000	24,156,936
12518*KX7	CDX.NA.IG.27.V1	2	3,600,000	3,822,249	4,292,711	09/21/2016	12/20/2021	ICE: (CDX.NA.IG.27.V1)	222,249	486,071	419866-E*-5	HAWAIIAN ELECTRIC CO	2	3,600,000	3,806,640
		2	2,600,000	2,600,000	2,745,730				0	0	G1591#-AT-9	BRITVIC PLC	2	2,600,000	2,745,730
		2	3,000,000	3,000,000	3,133,230				0	0	Q1842#-AH-1	BROOKFIELD WA RAIL PTY LTD	2	3,000,000	3,133,230
		2	2,800,000	2,800,000	2,942,548				0	0	G2956@-AK-7	ABP ACQUISITIONS UK LTD	2	2,800,000	2,942,548
		2	2,500,000	2,500,000	2,526,075				0	0	Q2759@-AB-5	CONSOLIDATED PRESS FINANCE LTD	2	2,500,000	2,526,075
		2	2,900,000	2,900,000	3,121,908				0	0	419866-E@-3	HAWAIIAN ELECTRIC CO	2	2,900,000	3,121,908
		2	2,900,000	2,900,000	2,844,320				0	0	46574*-AA-7	ITT HOLDINGS LLC	2	2,900,000	2,844,320
		2	3,600,000	3,600,000	3,503,160				0	0	46574*-AB-5	ITT HOLDINGS LLC	2	3,600,000	3,503,160
		2	2,500,000	2,500,000	2,535,825				0	0	04317@-AQ-1	ARTHUR J GALLAGHER & CO	2	2,500,000	2,535,825
12518*NP1	CDX.NA.IG.27.V1	2	3,400,000	4,421,435	5,173,835	12/22/2016	12/20/2021	ICE: (CDX.NA.IG.27.V1)	1,021,435	1,277,673	N4281@-BD-6	ROYAL VOPAK N.V. PRVT	2	3,400,000	3,896,162
		2	18,000,000	17,864,599	22,686,661				0	0	26882P-BE-1	ERAC USA FINANCE COMPANY 144A	2	17,864,599	22,686,661
		2	15,000,000	14,961,565	18,525,000				0	0	88732J-AN-8	TIME WARNER CABLE INC	2	14,961,565	18,525,000
		2	13,000,000	13,976,506	16,652,219				0	0	902917-AH-6	WASTE MANAGEMENT INC.	2	13,976,506	16,652,219
		2	3,300,000	3,300,000	3,517,734				0	0	G0369@-AV-8	ANGLIAN WATER SERVICES LTD	2	3,300,000	3,517,734
		2	11,700,000	11,700,000	10,747,386				0	0	Q6518@-AB-8	NSW ELECTRICITY NETWORKS FINANCE P	2	11,700,000	10,747,386
		2	6,600,000	6,600,000	5,966,928				0	0	Q6518@-AC-6	NSW ELECTRICITY NETWORKS FINANCE P	2	6,600,000	5,966,928
9999999 - Totals				370,850,649	403,845,314	XXX	XXX	XXX	2,399,707	5,077,541	XXX	XXX	XXX	368,450,942	398,767,773

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	16	371,051,627	0	0	0	0	0	0	16	371,051,627
2. Add: Opened or Acquired Transactions	0	0	0	0	0	0	0	0	0	0
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0
4. Less: Closed or Disposed of Transactions	0	0	0	0	0	0	0	0	0	0
5. Less: Positions Disposed of for Failing Effectiveness Criteria	0	0	0	0	0	0	0	0	0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	200,978	XXX	0	XXX	0	XXX	0	XXX	200,978
7. Ending Inventory	16	370,850,649	0	0	0	0	0	0	16	370,850,649

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	76,948,822	
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)		76,948,822
4.	Part D, Section 1, Column 5	140,187,119	
5.	Part D, Section 1, Column 6	(63,238,297)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

			Fair Value Check
7.	Part A, Section 1, Column 16	66,019,659	
8.	Part B, Section 1, Column 13	(91,650)	
9.	Total (Line 7 plus Line 8)		65,928,009
10.	Part D, Section 1, Column 8	143,116,040	
11.	Part D, Section 1, Column 9	(77,188,031)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

			Potential Exposure Check
13.	Part A, Section 1, Column 21	371,891,252	
14.	Part B, Section 1, Column 20	746,810	
15.	Part D, Section 1, Column 11	372,638,062	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	33,974,833	0
2.	Cost of cash equivalents acquired	746,707,725	33,962,473
3.	Accrual of discount	131,776	15,791
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	116	0
6.	Deduct consideration received on disposals	747,126,016	0
7.	Deduct amortization of premium	12,346	3,431
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	33,676,088	33,974,833
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	33,676,088	33,974,833

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
29383	LOS ANGELES	CA		04/14/2016	5.400	0	184,083	7,035,898
29550	ENCINITAS	CA		02/07/2017	4.290	7,500,000	0	17,400,000
29093	BOULDER	CO		12/24/2014	5.200	0	3,496,900	41,000,002
2909302	BOULDER	CO		11/23/2015	8.200	0	1,165,633	44,000,000
29523	ANN ARBOR	MI		03/21/2017	3.400	2,000,000	0	4,879,581
29510	MINNEAPOLIS	MN		01/03/2017	3.610	4,000,000	0	7,437,037
29497	SUMMIT	NJ		02/15/2017	3.440	5,600,000	0	11,368,000
29532	COLUMBUS	OH		03/30/2017	3.400	5,000,000	0	9,240,506
29522	CRANBERRY TOWNSHIP	PA		01/19/2017	3.760	4,000,000	0	7,339,394
29108	SPRING	TX		10/30/2014	4.500	0	77,896	2,147,727
29501	SAN ANTONIO	TX		01/03/2017	3.710	1,000,000	0	1,750,000
29264	DRAPER	UT		01/14/2016	5.400	0	612,880	6,516,667
0599999. Mortgages in good standing - Commercial mortgages-all other						29,100,000	5,537,393	160,114,812
0899999. Total Mortgages in good standing						29,100,000	5,537,393	160,114,812
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						29,100,000	5,537,393	160,114,812

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
27171	SAN DIEGO	CA		12/13/2002	01/12/2017	1,988,041	0	0	0	0	0	0	1,988,041	1,988,041	0	0	0
2772508	EL MONTE	CA		08/05/2005	03/02/2017	64,208	0	0	0	0	0	0	61,612	64,208	0	0	0
2772509	VAN NUYS	CA		08/05/2005	03/02/2017	96,036	0	0	0	0	0	0	90,751	96,036	0	0	0
26518	ATLANTA	GA		08/26/1998	01/18/2017	5,541,727	0	(42,350)	0	0	(42,350)	0	5,541,727	5,499,377	0	0	0
26723	CHICAGO	IL		12/23/1998	02/01/2017	1,676,072	0	0	0	0	0	0	1,613,521	1,676,072	0	0	0
26724	CHICAGO	IL		12/23/1998	02/01/2017	463,593	0	0	0	0	0	0	446,292	463,593	0	0	0
27069	GASTONIA	NC		01/17/2002	02/23/2017	2,043,375	0	0	0	0	0	0	2,015,703	2,043,375	0	0	0
28235	HANOVER	PA		08/01/2008	01/26/2017	19,354,625	0	0	0	0	0	0	19,354,625	19,354,625	0	0	0
20024828	LYTLE	TX		05/12/2000	02/06/2017	32,043	0	16	0	0	16	0	16,019	32,059	0	0	0
0199999. Mortgages closed by repayment						31,259,719	0	(42,333)	0	0	(42,333)	0	31,128,290	31,217,386	0	0	0
29101	BIRMINGHAM	AL		09/10/2014		5,669,408	0	0	0	0	0	0	0	52,403	0	0	0
29170	FT SMITH	AR		04/29/2015		813,376	0	0	0	0	0	0	0	6,000	0	0	0
29171	HOT SPRINGS	AR		04/29/2015		1,040,642	0	0	0	0	0	0	0	7,677	0	0	0
27218	MESA	AZ		03/27/2003		927,974	0	0	0	0	0	0	0	5,001	0	0	0
27219	MESA	AZ		03/27/2003		1,063,823	0	0	0	0	0	0	0	5,954	0	0	0
27308	MESA	AZ		09/19/2003		878,248	0	0	0	0	0	0	0	4,952	0	0	0
28926	PHOENIX	AZ		04/01/2014		1,421,834	0	0	0	0	0	0	0	13,745	0	0	0
29142	TEMPE	AZ		01/15/2015		1,888,959	0	0	0	0	0	0	0	11,966	0	0	0
29144	YUMA	AZ		01/15/2015		529,708	0	0	0	0	0	0	0	3,356	0	0	0
29330	GLENDALE	AZ		01/06/2016		1,591,372	0	0	0	0	0	0	0	6,525	0	0	0
29331	CHANDLER	AZ		01/06/2016		1,987,387	0	0	0	0	0	0	0	8,148	0	0	0
29332	PHOENIX	AZ		01/06/2016		1,776,318	0	0	0	0	0	0	0	7,283	0	0	0
29333	GILBERT	AZ		01/06/2016		1,685,413	0	0	0	0	0	0	0	6,910	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
29334	PHOENIX	AZ		01/06/2016		1,841,102	0	0	0	0	0	0	0	7,549	0	0	0
29463	MESA	AZ		11/01/2016		698,147	0	0	0	0	0	0	0	5,600	0	0	0
26621	ROSEVILLE	CA		09/24/1998		1,204,018	0	0	0	0	0	0	0	10,920	0	0	0
26718	ANAHEIM	CA		12/29/1998		864,157	0	0	0	0	0	0	0	98,119	0	0	0
26771	HUNTINGTON BEACH	CA		05/26/1999		9,230,282	0	0	0	0	0	0	0	49,987	0	0	0
26832	ROLLING HILLS ESTATES	CA		01/18/2000		1,515,498	0	0	0	0	0	0	0	36,430	0	0	0
26976	SACRAMENTO	CA		04/23/2001		1,337,564	0	0	0	0	0	0	0	64,569	0	0	0
27639	FONTANA	CA		04/22/2005		361,138	0	0	0	0	0	0	0	24,337	0	0	0
27640	WEST COVINA	CA		04/22/2005		505,904	0	0	0	0	0	0	0	34,092	0	0	0
27721	POWAY	CA		08/31/2005		1,493,894	0	0	0	0	0	0	0	34,164	0	0	0
27798	SAN FRANCISCO	CA		11/16/2005		2,538,753	0	0	0	0	0	0	0	47,866	0	0	0
27819	LOS ANGELES	CA		11/18/2005		2,024,266	0	0	0	0	0	0	0	44,509	0	0	0
28033	LOS ANGELES	CA		02/02/2007		2,310,472	0	0	0	0	0	0	0	48,165	0	0	0
28887	LOS ANGELES	CA		05/30/2013		2,343,561	0	0	0	0	0	0	0	12,082	0	0	0
28902	LONG BEACH	CA		06/26/2013		2,024,773	0	0	0	0	0	0	0	36,714	0	0	0
28903	THOUSAND OAKS	CA		06/19/2013		3,644,591	0	0	0	0	0	0	0	66,085	0	0	0
28967	IRVINE	CA		11/07/2013		4,744,611	0	0	0	0	0	0	0	22,859	0	0	0
28977	SAN JOSE	CA		11/26/2013		7,508,996	0	0	0	0	0	0	0	176,233	0	0	0
28982	LOS ALTOS	CA		12/30/2013		18,332,169	0	0	0	0	0	0	0	88,843	0	0	0
28986	HIGHLAND PARK	CA		12/20/2013		8,097,890	0	0	0	0	0	0	0	64,921	0	0	0
28993	CULVER CITY	CA		05/09/2014		3,415,425	0	0	0	0	0	0	0	14,575	0	0	0
28994	SANTA CLARA	CA		02/07/2014		14,308,378	0	0	0	0	0	0	0	64,904	0	0	0
29006	PASADENA	CA		02/25/2014		15,785,599	0	0	0	0	0	0	0	72,721	0	0	0
29007	SAN DIEGO	CA		05/09/2014		2,391,685	0	0	0	0	0	0	0	21,507	0	0	0
29022	RIVERSIDE	CA		05/01/2014		6,660,549	0	0	0	0	0	0	0	39,313	0	0	0
29041	WOODLAND HILLS	CA		05/28/2014		6,702,819	0	0	0	0	0	0	0	105,062	0	0	0
29049	TORRANCE	CA		08/06/2014		9,953,858	0	0	0	0	0	0	0	65,560	0	0	0
29068	SACRAMENTO	CA		07/30/2014		22,928,599	0	0	0	0	0	0	0	145,088	0	0	0
29070	TORRANCE	CA		08/06/2014		937,755	0	0	0	0	0	0	0	6,176	0	0	0
29082	RANCHO CORDOVA	CA		08/08/2014		5,759,836	0	0	0	0	0	0	0	28,072	0	0	0
29100	RESADA	CA		10/14/2014		2,976,259	0	0	0	0	0	0	0	12,938	0	0	0
29112	SANTA MONICA	CA		11/05/2014		7,945,350	0	0	0	0	0	0	0	97,271	0	0	0
29132	SACRAMENTO	CA		12/18/2014		4,338,635	0	0	0	0	0	0	0	21,914	0	0	0
29136	HOLLYWOOD	CA		12/23/2014		1,245,663	0	0	0	0	0	0	0	34,246	0	0	0
29140	SANTEE	CA		01/15/2015		2,678,523	0	0	0	0	0	0	0	16,968	0	0	0
29141	SAN JOSE	CA		01/15/2015		2,328,716	0	0	0	0	0	0	0	14,752	0	0	0
29146	SYLMAR	CA		01/15/2015		2,688,518	0	0	0	0	0	0	0	17,031	0	0	0
29204	SAN FRANCISCO	CA		04/01/2015		1,454,228	0	0	0	0	0	0	0	7,122	0	0	0
29205	LOS ANGELES	CA		05/01/2015		673,340	0	0	0	0	0	0	0	4,366	0	0	0
29206	LOS ANGELES	CA		04/23/2015		1,272,426	0	0	0	0	0	0	0	7,819	0	0	0
29216	PACOIMA	CA		04/29/2015		1,440,988	0	0	0	0	0	0	0	9,208	0	0	0
29217	SYLMAR	CA		04/29/2015		7,262,581	0	0	0	0	0	0	0	46,411	0	0	0
29224	CHATSWORTH	CA		07/01/2015		11,598,043	0	0	0	0	0	0	0	73,385	0	0	0
29239	LOS ANGELES	CA		07/01/2015		4,489,920	0	0	0	0	0	0	0	20,129	0	0	0
29241	SAN JOSE	CA		08/03/2015		3,907,627	0	0	0	0	0	0	0	18,999	0	0	0
29247	LONG BEACH	CA		08/27/2015		7,806,589	0	0	0	0	0	0	0	39,701	0	0	0
29262	LA HABRA	CA		12/15/2015		7,564,400	0	0	0	0	0	0	0	34,755	0	0	0
29321	ROSEVILLE	CA		01/05/2016		3,924,627	0	0	0	0	0	0	0	23,147	0	0	0
29349	CITY OF INDUSTRY	CA		01/28/2016		2,927,010	0	0	0	0	0	0	0	24,845	0	0	0
29383	LOS ANGELES	CA		04/14/2016		15,180	0	249	0	0	249	0	0	0	0	0	0
29388	REDONDO BEACH	CA		05/11/2016		8,401,813	0	0	0	0	0	0	0	49,858	0	0	0
29460	ALHAMBRA	CA		08/04/2016		4,672,086	0	0	0	0	0	0	0	28,187	0	0	0
980129	SANTA MONICA	CA		08/07/1998		136,706	0	0	0	0	0	0	0	20,524	0	0	0
2779802	SAN FRANCISCO	CA		12/01/2006		1,611,577	0	0	0	0	0	0	0	29,697	0	0	0
2779803	SAN FRANCISCO	CA		06/15/2007		1,646,148	0	0	0	0	0	0	0	30,060	0	0	0
10201155	CARSON	CA		03/18/2002		854,665	0	0	0	0	0	0	0	36,341	0	0	0
26867	LITTLETON	CO		05/24/2000		909,976	0	0	0	0	0	0	0	95,048	0	0	0
28918	DENVER	CO		08/20/2013		15,668,943	0	0	0	0	0	0	0	110,193	0	0	0
28989	FORT COLLINS	CO		12/27/2013		8,747,792	0	0	0	0	0	0	0	41,588	0	0	0
29081	PARKER	CO		07/29/2014		13,538,322	0	0	0	0	0	0	0	245,954	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
29117	LITTLETON	CO		05/01/2015		2,887,919	0	0	0	0	0	0	0	18,377	0	0	0
27159	GRANBY	CT		12/03/2002		3,328,409	0	0	0	0	0	0	0	50,182	0	0	0
27169	BLOOMFIELD	CT		12/16/2002		1,859,993	0	0	0	0	0	0	0	28,043	0	0	0
27818	DANBURY	CT		01/06/2006		3,651,972	0	0	0	0	0	0	0	42,070	0	0	0
29045	VERNON	CT		07/15/2014		6,510,362	0	0	0	0	0	0	0	62,266	0	0	0
29050	VERNON	CT		07/15/2014		1,439,133	0	0	0	0	0	0	0	13,764	0	0	0
29051	VERNON	CT		07/15/2014		1,918,844	0	0	0	0	0	0	0	18,352	0	0	0
29080	GREENWICH	CT		10/10/2014		9,147,935	0	0	0	0	0	0	0	59,148	0	0	0
29413	STAMFORD	CT		07/20/2016		7,418,428	0	0	0	0	0	0	0	44,646	0	0	0
29115	WASHINGTON	DC		10/31/2014		2,406,568	0	0	0	0	0	0	0	11,746	0	0	0
29377	WASHINGTON	DC		03/22/2016		2,981,818	0	0	0	0	0	0	0	24,880	0	0	0
26475	ORMOND BEACH	FL		03/27/1997		806,521	0	0	0	0	0	0	0	36,742	0	0	0
26606	FT MYERS	FL		06/26/1998		3,327,027	0	0	0	0	0	0	0	102,917	0	0	0
26883	TAVERNIER	FL		07/10/2000		1,907,480	0	0	0	0	0	0	0	116,025	0	0	0
27433	TEQUESTA	FL		11/19/2004		1,798,371	0	0	0	0	0	0	0	137,413	0	0	0
27761	ATLANTIC BEACH	FL		10/04/2005		842,158	0	0	0	0	0	0	0	48,821	0	0	0
28921	ORLANDO	FL		07/30/2013		4,498,101	0	0	0	0	0	0	0	31,430	0	0	0
28922	NEWPORT RICHEY	FL		07/30/2013		2,249,050	0	0	0	0	0	0	0	15,715	0	0	0
28927	BRADENTON	FL		04/01/2014		1,516,624	0	0	0	0	0	0	0	14,661	0	0	0
28928	SARASOTA	FL		09/20/2013		1,251,094	0	0	0	0	0	0	0	12,655	0	0	0
29035	TAMPA	FL		05/01/2014		4,602,039	0	0	0	0	0	0	0	42,452	0	0	0
29083	NAPLES	FL		08/28/2014		3,678,272	0	0	0	0	0	0	0	50,154	0	0	0
29174	ST. AUGUSTINE	FL		03/30/2015		572,872	0	0	0	0	0	0	0	5,271	0	0	0
29176	ST. AUGUSTINE	FL		03/30/2015		335,539	0	0	0	0	0	0	0	3,087	0	0	0
29177	JACKSONVILLE	FL		03/30/2015		621,975	0	0	0	0	0	0	0	5,723	0	0	0
29178	JACKSONVILLE	FL		03/30/2015		474,665	0	0	0	0	0	0	0	4,367	0	0	0
29179	ORANGE PARK	FL		03/30/2015		306,077	0	0	0	0	0	0	0	2,816	0	0	0
29180	JACKSONVILLE	FL		03/30/2015		1,374,892	0	0	0	0	0	0	0	12,650	0	0	0
29181	PONTE VEDRA	FL		03/30/2015		859,308	0	0	0	0	0	0	0	7,907	0	0	0
29182	JACKSONVILLE	FL		03/30/2015		846,214	0	0	0	0	0	0	0	7,786	0	0	0
29183	JACKSONVILLE	FL		03/30/2015		310,988	0	0	0	0	0	0	0	2,861	0	0	0
29184	JACKSONVILLE	FL		03/30/2015		752,917	0	0	0	0	0	0	0	6,928	0	0	0
29185	JACKSONVILLE	FL		03/30/2015		621,975	0	0	0	0	0	0	0	5,723	0	0	0
29186	JACKSONVILLE	FL		03/30/2015		802,021	0	0	0	0	0	0	0	7,379	0	0	0
29187	JACKSONVILLE	FL		03/30/2015		474,665	0	0	0	0	0	0	0	4,367	0	0	0
29188	JACKSONVILLE	FL		03/30/2015		463,208	0	0	0	0	0	0	0	4,262	0	0	0
29189	JACKSONVILLE	FL		03/30/2015		740,478	0	0	0	0	0	0	0	6,813	0	0	0
29190	JACKSONVILLE	FL		03/30/2015		419,015	0	0	0	0	0	0	0	3,855	0	0	0
29191	JACKSONVILLE	FL		03/30/2015		386,116	0	0	0	0	0	0	0	3,553	0	0	0
29192	ST. AUGUSTINE	FL		03/30/2015		641,944	0	0	0	0	0	0	0	5,907	0	0	0
29193	JACKSONVILLE	FL		03/30/2015		585,966	0	0	0	0	0	0	0	5,392	0	0	0
29194	JACKSONVILLE	FL		03/30/2015		684,991	0	0	0	0	0	0	0	6,303	0	0	0
29212	MIAMI	FL		05/08/2015		950,037	0	0	0	0	0	0	0	11,526	0	0	0
29285	JACKSONVILLE	FL		01/12/2016		713,732	0	0	0	0	0	0	0	4,215	0	0	0
29286	JACKSONVILLE	FL		01/12/2016		3,140,420	0	0	0	0	0	0	0	18,547	0	0	0
29287	JACKSONVILLE	FL		01/12/2016		2,283,941	0	0	0	0	0	0	0	13,489	0	0	0
29288	JACKSONVILLE	FL		01/12/2016		785,105	0	0	0	0	0	0	0	4,637	0	0	0
29289	ST. AUGUSTINE	FL		01/12/2016		1,741,505	0	0	0	0	0	0	0	10,285	0	0	0
29290	JACKSONVILLE	FL		01/12/2016		913,577	0	0	0	0	0	0	0	5,396	0	0	0
29291	YULEE	FL		01/12/2016		1,130,551	0	0	0	0	0	0	0	6,677	0	0	0
29292	JACKSONVILLE	FL		01/12/2016		756,556	0	0	0	0	0	0	0	4,468	0	0	0
29293	PONTE VEDRA	FL		01/12/2016		642,359	0	0	0	0	0	0	0	3,794	0	0	0
29294	ORANGE PARK	FL		01/12/2016		399,690	0	0	0	0	0	0	0	2,361	0	0	0
29295	JACKSONVILLE	FL		01/12/2016		899,302	0	0	0	0	0	0	0	5,311	0	0	0
29296	ST. AUGUSTINE	FL		01/12/2016		725,151	0	0	0	0	0	0	0	4,283	0	0	0
29297	ST. AUGUSTINE	FL		01/12/2016		2,912,025	0	0	0	0	0	0	0	17,198	0	0	0
29298	JACKSONVILLE	FL		01/12/2016		2,298,216	0	0	0	0	0	0	0	13,573	0	0	0
29299	JACKSONVILLE	FL		01/12/2016		785,105	0	0	0	0	0	0	0	4,637	0	0	0
29300	ATLANTIC BEACH	FL		01/12/2016		984,950	0	0	0	0	0	0	0	5,817	0	0	0
29301	JACKSONVILLE	FL		01/12/2016		827,929	0	0	0	0	0	0	0	4,890	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
29302	JACKSONVILLE	FL		01/12/2016		1,113,421	0	0	0	0	0	0	0	6,576	0	0	0
29303	JACKSONVILLE	FL		01/12/2016		885,027	0	0	0	0	0	0	0	5,227	0	0	0
29304	JACKSONVILLE	FL		01/12/2016		456,788	0	0	0	0	0	0	0	2,698	0	0	0
29305	JACKSONVILLE	FL		01/12/2016		1,441,738	0	0	0	0	0	0	0	8,515	0	0	0
29306	JACKSONVILLE	FL		01/12/2016		3,183,243	0	0	0	0	0	0	0	18,800	0	0	0
29307	JACKSONVILLE	FL		01/12/2016		1,541,661	0	0	0	0	0	0	0	9,105	0	0	0
29308	JACKSONVILLE	FL		01/12/2016		1,484,562	0	0	0	0	0	0	0	8,768	0	0	0
29309	CALLAHAN	FL		01/12/2016		528,161	0	0	0	0	0	0	0	3,119	0	0	0
29310	JACKSONVILLE	FL		01/12/2016		1,241,893	0	0	0	0	0	0	0	7,335	0	0	0
29311	ST. AUGUSTINE	FL		01/12/2016		1,013,499	0	0	0	0	0	0	0	5,986	0	0	0
29317	LONGWOOD	FL		11/20/2015		12,101,123	0	0	0	0	0	0	0	102,487	0	0	0
29417	MELBOURNE	FL		06/09/2016		218,474	0	0	0	0	0	0	0	1,346	0	0	0
29418	MELBOURNE	FL		06/09/2016		208,233	0	0	0	0	0	0	0	1,283	0	0	0
29421	MELBOURNE	FL		06/09/2016		327,712	0	0	0	0	0	0	0	2,019	0	0	0
29428	MELBOURNE	FL		06/09/2016		303,816	0	0	0	0	0	0	0	1,872	0	0	0
29438	MELBOURNE	FL		06/09/2016		331,125	0	0	0	0	0	0	0	2,040	0	0	0
29441	MELBOURNE	FL		06/09/2016		771,488	0	0	0	0	0	0	0	4,754	0	0	0
29443	MELBOURNE	FL		06/09/2016		249,197	0	0	0	0	0	0	0	1,535	0	0	0
29465	WINTER HAVEN	FL		09/09/2016		1,352,824	0	0	0	0	0	0	0	4,148	0	0	0
29466	CLEARWATER	FL		09/09/2016		1,441,534	0	0	0	0	0	0	0	4,420	0	0	0
29467	VALRICO	FL		09/09/2016		199,597	0	0	0	0	0	0	0	612	0	0	0
28987	ATLANTA	GA		12/12/2013		8,055,009	0	0	0	0	0	0	0	40,684	0	0	0
29135	DULUTH	GA		12/23/2014		3,099,674	0	0	0	0	0	0	0	85,216	0	0	0
29107	BOISE	ID		10/29/2014		10,193,072	0	0	0	0	0	0	0	51,063	0	0	0
29018	CHICAGO	IL		06/02/2014		14,266,451	0	0	0	0	0	0	0	135,242	0	0	0
29042	ARLINGTON HEIGHTS	IL		05/01/2014		4,376,340	0	0	0	0	0	0	0	23,085	0	0	0
29047	LISLE	IL		06/19/2014		8,029,179	0	0	0	0	0	0	0	52,941	0	0	0
29052	LISLE	IL		06/19/2014		4,388,040	0	0	0	0	0	0	0	28,933	0	0	0
29053	LISLE	IL		06/19/2014		3,678,484	0	0	0	0	0	0	0	24,254	0	0	0
29054	LISLE	IL		06/19/2014		6,311,308	0	0	0	0	0	0	0	41,614	0	0	0
29057	MELROSE	IL		07/09/2014		9,959,788	0	0	0	0	0	0	0	58,055	0	0	0
29078	CHICAGO	IL		09/08/2014		12,989,165	0	0	0	0	0	0	0	122,727	0	0	0
29079	INDIANAPOLIS	IN		08/01/2014		1,988,499	0	0	0	0	0	0	0	8,622	0	0	0
27416	WICHITA	KS		08/05/2004		1,067,610	0	0	0	0	0	0	0	90,132	0	0	0
27548	WICHITA	KS		03/31/2005		1,484,238	0	0	0	0	0	0	0	102,276	0	0	0
28532	LEAWOOD	KS		01/17/2012		4,606,761	0	0	0	0	0	0	0	23,034	0	0	0
28787	LEAWOOD	KS		10/25/2012		2,285,944	0	0	0	0	0	0	0	12,171	0	0	0
29118	WICHITA	KS		11/18/2014		2,425,548	0	0	0	0	0	0	0	35,858	0	0	0
29143	DENNIS	MA		01/15/2015		779,570	0	0	0	0	0	0	0	4,938	0	0	0
29172	NEWTON	MA		06/01/2015		9,468,005	0	0	0	0	0	0	0	91,409	0	0	0
27239	ELKRIDGE	MD		05/07/2003		6,187,864	0	0	0	0	0	0	0	61,388	0	0	0
27502	COLLEGE PARK	MD		03/15/2005		1,387,761	0	0	0	0	0	0	0	32,806	0	0	0
29125	GREENBELT	MD		01/16/2015		2,899,667	0	0	0	0	0	0	0	25,307	0	0	0
29219	GAITHERSBURG	MD		05/20/2015		6,742,619	0	0	0	0	0	0	0	44,358	0	0	0
29376	BOWIE	MD		03/21/2016		1,970,937	0	0	0	0	0	0	0	11,128	0	0	0
26672	KALAMAZOO	MI		11/13/1998		606,484	0	0	0	0	0	0	0	71,255	0	0	0
27399	WASHINGTON	MI		06/22/2004		460,023	0	0	0	0	0	0	0	41,952	0	0	0
28984	ANN ARBOR	MI		12/18/2013		12,499,020	0	0	0	0	0	0	0	34,867	0	0	0
29034	ROCHESTER HILLS	MI		05/01/2014		3,459,392	0	0	0	0	0	0	0	18,248	0	0	0
2667202	KALAMAZOO	MI		04/13/2000		336,140	0	0	0	0	0	0	0	40,728	0	0	0
26857	APPLE VALLEY	MN		03/30/2000		2,965,934	0	0	0	0	0	0	0	198,066	0	0	0
26874	WAITE PARK	MN		06/12/2000		87,262	0	(23)	0	0	(23)	0	0	659	0	0	0
27331	SHOREWOOD	MN		11/04/2003		2,960,766	0	0	0	0	0	0	0	86,704	0	0	0
28975	MINNEAPOLIS	MN		01/06/2014		3,162,390	0	0	0	0	0	0	0	20,063	0	0	0
29099	MINNETONKA	MN		11/03/2014		5,981,656	0	0	0	0	0	0	0	28,578	0	0	0
29106	MAPLEWOOD	MN		09/24/2014		1,441,501	0	0	0	0	0	0	0	7,082	0	0	0
29510	MINNEAPOLIS	MN		01/03/2017		0	0	0	0	0	0	0	0	8,228	0	0	0
2685702	APPLE VALLEY	MN		10/27/2000		3,264,357	0	0	0	0	0	0	0	215,806	0	0	0
28891	KANSAS CITY	MO		06/06/2013		533,048	0	0	0	0	0	0	0	5,851	0	0	0
28892	KANSAS CITY	MO		06/06/2013		241,718	0	0	0	0	0	0	0	2,653	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
28893	KANSAS CITY	MO		06/06/2013		259,420	0	0	0	0	0	0	0	2,848	0	0	0
28894	KANSAS CITY	MO		06/06/2013		354,518	0	0	0	0	0	0	0	3,891	0	0	0
28895	KANSAS CITY	MO		06/06/2013		377,523	0	0	0	0	0	0	0	4,144	0	0	0
2721703	KANSAS CITY	MO		07/27/2011		16,337,288	0	0	0	0	0	0	0	3,005,680	0	0	0
26611	HUNTERSVILLE	NC		07/13/1998		524,715	0	0	0	0	0	0	0	74,880	0	0	0
26628	CHARLOTTE	NC		08/28/1998		680,789	0	0	0	0	0	0	0	92,387	0	0	0
27458	KINGS MOUNTAIN	NC		12/09/2004		1,108,321	0	0	0	0	0	0	0	83,080	0	0	0
28924	CEDAR POINT	NC		04/01/2014		594,562	0	0	0	0	0	0	0	3,973	0	0	0
28925	NEWPORT	NC		04/01/2014		1,647,228	0	0	0	0	0	0	0	11,007	0	0	0
28969	CHARLOTTE	NC		10/18/2013		16,492,658	0	0	0	0	0	0	0	132,578	0	0	0
28974	RALEIGH	NC		11/25/2013		2,459,443	0	0	0	0	0	0	0	10,446	0	0	0
29002	CHARLOTTE	NC		03/06/2014		6,400,276	0	0	0	0	0	0	0	60,166	0	0	0
29259	ASHEVILLE	NC		10/28/2015		2,895,988	0	0	0	0	0	0	0	24,712	0	0	0
29454	CHARLOTTE	NC		07/06/2016		1,165,826	0	0	0	0	0	0	0	5,235	0	0	0
29455	CHARLOTTE	NC		07/06/2016		299,433	0	0	0	0	0	0	0	437	0	0	0
26834	LINCOLN	NE		02/01/2000		2,046,999	0	(4,306)	0	0	(4,306)	0	0	142,832	0	0	0
29001	ELKHORN	NE		02/21/2014		5,417,429	0	0	0	0	0	0	0	57,409	0	0	0
26805	PENNSAUKEN	NJ		09/13/1999		331,959	0	0	0	0	0	0	0	26,485	0	0	0
26806	HAINESPORT	NJ		09/13/1999		563,214	0	0	0	0	0	0	0	44,935	0	0	0
26833	BURLINGTON	NJ		01/26/2000		675,650	0	0	0	0	0	0	0	47,138	0	0	0
27105	DELRAN TOWNSHIP	NJ		06/05/2002		52,959	0	0	0	0	0	0	0	22,434	0	0	0
27106	BURLINGTON	NJ		06/05/2002		122,038	0	0	0	0	0	0	0	51,696	0	0	0
27107	LOGAN	NJ		06/05/2002		70,613	0	0	0	0	0	0	0	29,912	0	0	0
27410	MILLBURN	NJ		06/07/2004		1,014,855	0	0	0	0	0	0	0	26,856	0	0	0
29043	BURLINGTON	NJ		07/01/2014		8,807,553	0	0	0	0	0	0	0	27,716	0	0	0
29120	KINNELON	NJ		12/15/2014		1,332,132	0	0	0	0	0	0	0	8,840	0	0	0
29131	WYCKOFF	NJ		12/15/2014		1,000,830	0	0	0	0	0	0	0	6,642	0	0	0
29133	MIDLAND PARK	NJ		12/15/2014		2,521,123	0	0	0	0	0	0	0	16,731	0	0	0
29134	POMPTON LAKES	NJ		12/15/2014		2,381,445	0	0	0	0	0	0	0	15,804	0	0	0
29033	LAS VEGAS	NV		06/05/2014		6,404,526	0	0	0	0	0	0	0	43,192	0	0	0
26993	HERKIMER	NY		05/31/2001		5,582,676	0	0	0	0	0	0	0	174,255	0	0	0
27047	HENRIETTA	NY		10/18/2001		876,959	0	0	0	0	0	0	0	77,612	0	0	0
27330	NEW HARTFORD	NY		10/30/2003		2,165,249	0	0	0	0	0	0	0	269,108	0	0	0
28981	RIVERHEAD	NY		02/19/2014		5,138,586	0	0	0	0	0	0	0	46,728	0	0	0
29003	NEW YORK	NY		05/12/2014		16,539,553	0	0	0	0	0	0	0	73,500	0	0	0
29014	NEW YORK	NY		05/08/2014		7,840,059	0	0	0	0	0	0	0	34,840	0	0	0
29073	BROOKLYN CENTER	NY		08/08/2014		29,930,045	0	0	0	0	0	0	0	148,261	0	0	0
26490	CINCINNATI	OH		06/04/1997		1,905,741	0	0	0	0	0	0	0	34,871	0	0	0
28561	BROADVIEW HEIGHTS	OH		05/03/2012		1,194,217	0	0	0	0	0	0	0	12,844	0	0	0
28938	DUBLIN	OH		10/31/2013		2,634,694	0	0	0	0	0	0	0	17,906	0	0	0
28940	DUBLIN	OH		10/31/2013		1,354,456	0	0	0	0	0	0	0	9,205	0	0	0
28941	WESTERVILLE	OH		10/31/2013		2,078,069	0	0	0	0	0	0	0	14,123	0	0	0
28942	COLUMBUS	OH		10/31/2013		1,447,227	0	0	0	0	0	0	0	9,836	0	0	0
28943	COLUMBUS	OH		10/18/2013		8,732,760	0	0	0	0	0	0	0	54,643	0	0	0
28995	BEACHWOOD	OH		02/20/2014		4,200,767	0	0	0	0	0	0	0	28,927	0	0	0
29244	MAYFIELD HEIGHTS	OH		12/01/2015		10,015,648	0	0	0	0	0	0	0	47,206	0	0	0
2649002	CINCINNATI	OH		07/21/2005		7,556,684	0	0	0	0	0	0	0	128,162	0	0	0
20024868	NEW ALBANY	OH		12/31/2000		102,219	0	206	0	0	206	0	0	23,508	0	0	0
27431	WILSONVILE	OR		08/02/2004		3,036,614	0	0	0	0	0	0	0	28,435	0	0	0
28919	EUGENE	OR		08/13/2013		5,378,586	0	0	0	0	0	0	0	64,223	0	0	0
29173	PORTLAND	OR		09/01/2015		4,742,921	0	0	0	0	0	0	0	28,101	0	0	0
26792	SOUTH STRABANE	PA		08/05/1999		2,184,146	0	0	0	0	0	0	0	181,459	0	0	0
27098	WILLOW GROVE	PA		05/10/2002		227,909	0	0	0	0	0	0	0	112,954	0	0	0
27507	WILLOW GROVE	PA		04/29/2005		8,237,460	0	0	0	0	0	0	0	195,968	0	0	0
27876	WILLOW GROVE	PA		09/29/2006		4,350,582	0	0	0	0	0	0	0	84,231	0	0	0
28900	HORSHAM	PA		06/28/2013		926,766	0	0	0	0	0	0	0	13,482	0	0	0
28978	SOUTH PARK	PA		05/01/2014		1,375,355	0	0	0	0	0	0	0	12,558	0	0	0
28980	MONROEVILLE	PA		03/14/2014		1,369,870	0	0	0	0	0	0	0	12,721	0	0	0
29046	ALLENTOWN	PA		09/11/2014		13,871,522	0	0	0	0	0	0	0	88,614	0	0	0
29149	MECHANICSBURG	PA		02/02/2015		417,214	0	0	0	0	0	0	0	4,931	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
29150	MECHANICSBURG	PA		02/02/2015		603,744	0	0	0	0	0	0	0	7,135	0	0	0
29151	LANCASTER	PA		02/02/2015		319,039	0	0	0	0	0	0	0	3,770	0	0	0
29152	LANCASTER	PA		02/02/2015		373,032	0	0	0	0	0	0	0	4,408	0	0	0
29153	CAMP HILL	PA		02/02/2015		411,071	0	0	0	0	0	0	0	4,858	0	0	0
29154	CAMP HILL	PA		02/02/2015		158,292	0	0	0	0	0	0	0	1,871	0	0	0
29156	CAMP HILL	PA		02/02/2015		154,614	0	0	0	0	0	0	0	1,827	0	0	0
29265	LEVITTOWN	PA		09/11/2015		7,340,525	0	0	0	0	0	0	0	35,106	0	0	0
29415	FOLCROFT	PA		06/09/2016		1,479,481	0	0	0	0	0	0	0	9,116	0	0	0
29416	SHARON HILL	PA		06/09/2016		1,160,645	0	0	0	0	0	0	0	7,152	0	0	0
29419	SHARON HILL	PA		06/09/2016		747,592	0	0	0	0	0	0	0	4,606	0	0	0
29420	CHADDS FORD	PA		06/09/2016		942,171	0	0	0	0	0	0	0	5,805	0	0	0
29422	CHADDS FORD	PA		06/09/2016		480,644	0	0	0	0	0	0	0	2,962	0	0	0
29423	FOLCROFT	PA		06/09/2016		969,480	0	0	0	0	0	0	0	5,974	0	0	0
29424	FOLCROFT	PA		06/09/2016		416,467	0	0	0	0	0	0	0	2,566	0	0	0
29425	CHADDS FORD	PA		06/09/2016		621,287	0	0	0	0	0	0	0	3,828	0	0	0
29426	FOLCROFT	PA		06/09/2016		368,676	0	0	0	0	0	0	0	2,272	0	0	0
29427	CHADDS FORD	PA		06/09/2016		607,632	0	0	0	0	0	0	0	3,744	0	0	0
29429	SHARON HILL	PA		06/09/2016		450,603	0	0	0	0	0	0	0	2,776	0	0	0
29430	FOLCROFT	PA		06/09/2016		484,740	0	0	0	0	0	0	0	2,987	0	0	0
29431	SHARON HILL	PA		06/09/2016		430,121	0	0	0	0	0	0	0	2,650	0	0	0
29432	MEDIA	PA		06/09/2016		262,852	0	0	0	0	0	0	0	1,620	0	0	0
29433	CHADDS FORD	PA		06/09/2016		430,121	0	0	0	0	0	0	0	2,650	0	0	0
29434	FOLCROFT	PA		06/09/2016		85,342	0	0	0	0	0	0	0	526	0	0	0
29435	SHARON HILL	PA		06/09/2016		310,643	0	0	0	0	0	0	0	1,914	0	0	0
29436	SHARON HILL	PA		06/09/2016		778,315	0	0	0	0	0	0	0	4,796	0	0	0
29437	SHARON HILL	PA		06/09/2016		1,590,767	0	0	0	0	0	0	0	9,802	0	0	0
29439	SHARON HILL	PA		06/09/2016		348,194	0	0	0	0	0	0	0	2,145	0	0	0
29440	CHADDS FORD	PA		06/09/2016		686,146	0	0	0	0	0	0	0	4,228	0	0	0
29442	SHARON HILL	PA		06/09/2016		798,797	0	0	0	0	0	0	0	4,922	0	0	0
29444	CHADDS FORD	PA		06/09/2016		1,816,068	0	0	0	0	0	0	0	11,190	0	0	0
29445	CHADDS FORD	PA		06/09/2016		1,122,412	0	0	0	0	0	0	0	6,916	0	0	0
29522	CRANBERRY TOWNSHIP	PA		01/19/2017		0	0	0	0	0	0	0	0	11,203	0	0	0
2679202	SOUTH STRABANE	PA		11/07/2002		82,014	0	0	0	0	0	0	0	6,765	0	0	0
2750702	WILLOW GROVE	PA		06/28/2007		800,778	0	0	0	0	0	0	0	18,637	0	0	0
20024779	GREENSBURG	PA		12/20/2000		670,672	0	705	0	0	705	0	0	121,276	0	0	0
50002390	GOSHEN	PA		08/22/2003		621,324	0	0	0	0	0	0	0	24,992	0	0	0
27613	NORTH PROVIDENCE	RI		08/30/2005		2,020,951	0	0	0	0	0	0	0	60,612	0	0	0
28906	NASHVILLE	TN		07/25/2013		14,645,044	0	0	0	0	0	0	0	108,793	0	0	0
26565	EL PASO	TX		04/13/1998		715,772	0	0	0	0	0	0	0	121,276	0	0	0
26634	HOUSTON	TX		09/04/1998		1,523,704	0	0	0	0	0	0	0	43,558	0	0	0
26948	DALLAS	TX		01/30/2001		1,112,657	0	0	0	0	0	0	0	58,270	0	0	0
27099	FRIENDSWOOD	TX		05/16/2002		4,601,134	0	0	0	0	0	0	0	74,108	0	0	0
28083	KATY	TX		06/27/2007		1,193,620	0	0	0	0	0	0	0	45,491	0	0	0
29017	SAN ANTONIO	TX		07/02/2014		4,411,590	0	0	0	0	0	0	0	21,296	0	0	0
29056	DALLAS	TX		06/13/2014		3,235,545	0	0	0	0	0	0	0	17,833	0	0	0
29058	ARLINGTON	TX		06/13/2014		3,235,545	0	0	0	0	0	0	0	17,833	0	0	0
29059	RICHARDSON	TX		06/13/2014		7,780,715	0	0	0	0	0	0	0	42,883	0	0	0
29060	HOUSTON	TX		06/13/2014		4,901,465	0	0	0	0	0	0	0	27,014	0	0	0
29108	SPRING	TX		10/30/2014		1,304,935	0	114	0	0	114	0	0	0	0	0	0
29145	WESLACO	TX		01/15/2015		499,724	0	0	0	0	0	0	0	3,166	0	0	0
29166	LUFKIN	TX		04/29/2015		1,255,948	0	0	0	0	0	0	0	9,265	0	0	0
29168	WACO	TX		04/29/2015		418,649	0	0	0	0	0	0	0	3,088	0	0	0
29169	WACO	TX		04/29/2015		538,263	0	0	0	0	0	0	0	3,971	0	0	0
29261	SOCORRO	TX		09/10/2015		2,967,310	0	0	0	0	0	0	0	49,439	0	0	0
29501	SAN ANTONIO	TX		01/03/2017		0	0	0	0	0	0	0	0	2,028	0	0	0
2694802	DALLAS	TX		04/04/2001		1,605,014	0	0	0	0	0	0	0	68,729	0	0	0
20007	WEST JORDAN	UT		07/28/2014		768,019	0	222	0	0	222	0	0	2,984	0	0	0
28933	SALT LAKE CITY	UT		11/22/2013		4,046,144	0	0	0	0	0	0	0	16,417	0	0	0
28937	DRAPER	UT		10/28/2014		4,472,962	0	201	0	0	201	0	0	16,354	0	0	0
29110	SALT LAKE CITY	UT		10/29/2014		5,398,790	0	0	0	0	0	0	0	27,711	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
29111	SANDY	UT		10/29/2014		4,265,236	0	0	0	0	0	0	0	21,893	0	0	0
29233	LOGAN	UT		06/10/2015		6,905,547	0	0	0	0	0	0	0	35,326	0	0	0
29348	OREM	UT		01/22/2016		2,957,855	0	0	0	0	0	0	0	12,935	0	0	0
29366	SALT LAKE CITY	UT		01/28/2016		486,636	0	0	0	0	0	0	0	4,104	0	0	0
29408	RIVERTON	UT		09/27/2016		4,288,024	0	0	0	0	0	0	0	18,122	0	0	0
26844	RICHMOND	VA		02/28/2000		1,406,286	0	0	0	0	0	0	0	54,466	0	0	0
29492	CHANTILLY	VA		11/09/2016		1,000,000	0	0	0	0	0	0	0	4,801	0	0	0
2684402	RICHMOND	VA		12/18/2000		639,399	0	0	0	0	0	0	0	24,567	0	0	0
20006	RENTON	WA		07/28/2014		877,239	0	46	0	0	46	0	0	3,785	0	0	0
27311	VANCOUVER	WA		09/24/2003		3,242,290	0	0	0	0	0	0	0	90,929	0	0	0
28990	BELLEVUE	WA		09/10/2014		10,247,438	0	0	0	0	0	0	0	44,050	0	0	0
29011	SEATTLE	WA		03/05/2014		1,683,063	0	0	0	0	0	0	0	11,627	0	0	0
29012	SEATTLE	WA		03/05/2014		1,379,177	0	0	0	0	0	0	0	9,527	0	0	0
29410	EDMONDS	WA		07/28/2016		2,176,929	0	0	0	0	0	0	0	9,913	0	0	0
29412	LYNNWOOD	WA		06/28/2016		4,565,384	0	0	0	0	0	0	0	21,033	0	0	0
29030	MILWAUKEE	WI		04/15/2014		2,323,872	0	0	0	0	0	0	0	12,810	0	0	0
29121	MILWAUKEE	WI		02/20/2015		9,425,608	0	0	0	0	0	0	0	85,627	0	0	0
29318	WAUKESHA	WI		02/11/2016		2,750,186	0	0	0	0	0	0	0	16,938	0	0	0
0299999. Mortgages with partial repayments						1,021,651,672	0	(2,586)	0	0	(2,586)	0	0	14,107,399	0	0	0
0599999 - Totals						1,052,911,391	0	(44,920)	0	0	(44,920)	0	31,128,290	45,324,785	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	MESA WEST RE INC FUND IV LP	WILMINGTON	DE	MESA WEST RE INC FUND IV LP		03/17/2017		1,250,000	0	0	7,750,000	1.000
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated								1,250,000	0	0	7,750,000	XXX
000000-00-0	ELLIOTT ASSOCIATES LP CL A	WILMINGTON	DE	ELLIOTT ASSOCIATES LP CL A		01/03/2017	13	856,000	0	0	0	0.006
000000-00-0	BAYVIEW OPPORTUNITY FUND V	WILMINGTON	DE	BAYVIEW OPPORTUNITY FUND V		03/22/2017	10	142,263	0	0	2,852,737	0.090
000000-00-0	ELEMENT CAPITAL FUND	WILMINGTON	DE	ELEMENT CAPITAL FUND		03/01/2017	4	325,000	0	0	0	0.003
000000-00-0	GCG INVESTORS IV LP	WILMINGTON	DE	GCG INVESTORS IV LP		03/14/2017	2	325,909	0	0	5,924,091	2.270
000000-00-0	THOMAS BRAVO FUND XII	WILMINGTON	DE	THOMAS BRAVO FUND XII		05/31/2016		0	258,089	0	3,318,063	0.131
000000-00-0	VISTA EQUITY PARTNERS FUND VI LP	GRAND CAYMAN	CYM	VISTA EQUITY PARTNERS FUND VI LP		06/28/2016		0	156,050	0	3,701,821	0.092
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III B	WILMINGTON	DE	BROOKFIELD INFRASTRUCTURE FUND III B		05/16/2016		0	58,192	0	6,220,394	0.053
000000-00-0	JEFFERIES CAPITAL PARTNERS IV L.P. PRVT	WILMINGTON	DE	JEFFERIES CAPITAL PARTNERS IV L.P. PRVT		06/19/2006	3	0	4,028	0	355,301	2.054
1599999. Joint Venture Interests - Common Stock - Unaffiliated								1,649,172	476,359	0	22,372,407	XXX
000000-00-0	Roaring River IV Holding, LLC	WILMINGTON	DE			08/06/2013		0	318,000	0	0	100.000
000000-00-0	POMONA VOYA HOLDINGS V-A LP	WILMINGTON	DE	POMONA VOYA HOLDINGS V-A LP		11/30/2011	3	0	240,000	0	1,158,585	21.796
000000-00-0	POMONA VOYA HOLDINGS V LP	WILMINGTON	DE	POMONA VOYA HOLDINGS V LP		01/10/2012	3	0	340,000	0	825,644	22.341
1699999. Joint Venture Interests - Common Stock - Affiliated								0	898,000	0	1,984,229	XXX
4499999. Total - Unaffiliated								2,899,172	476,359	0	30,122,407	XXX
4599999. Total - Affiliated								0	898,000	0	1,984,229	XXX
4699999 - Totals								2,899,172	1,374,359	0	32,106,636	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Roaring River IV Holding, LLC	WILMINGTON	DE	RETURN OF CAPITAL	08/06/2013	01/17/2017	17,000,000	0	0	0	0	0	0	17,000,000	17,000,000	0	0	0	0
30240F-9B-1	FBC6_A R	VARIOUS	US	SALE	12/01/2004	02/07/2017	189,578	0	0	0	0	0	0	189,578	189,578	0	189,578	189,578	0
313602-TE-4	FNMA_89-28 R	VARIOUS	US	SALE	05/23/2013	01/17/2017	0	0	0	0	0	0	0	0	0	0	(20,958)	(20,958)	0
0799999. Fixed or Variable Rate - Bonds - Unaffiliated							17,189,578	0	0	0	0	0	0	17,189,578	17,189,578	0	168,620	168,620	0
000000-00-0	MESA WEST RE INC FUND IV LP	WILMINGTON	DE	RETURN OF CAPITAL	03/17/2017	03/31/2017	3,339	0	0	0	0	0	0	3,339	3,339	0	0	0	0
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							3,339	0	0	0	0	0	0	3,339	3,339	0	0	0	0
000000-00-0	HARBERT POWER FUND III, LLC PRVT	WILMINGTON	DE	RETURN OF CAPITAL	10/31/2006	03/31/2017	167,271	0	0	0	0	0	0	167,271	167,271	0	0	0	0
000000-00-0	VISTA EQUITY PARTNERS FUND VI LP	GRAND CAYMAN	CYM	RETURN OF CAPITAL	06/28/2016	02/13/2017	32,092	0	0	0	0	0	0	32,092	32,092	0	0	0	0
000000-00-0	PRUDENTIAL CAPITAL PARTNERS, LP PRVT	CHICAGO	IL	SALE	12/29/2000	01/13/2017	0	2,323	0	0	0	2,323	0	2,323	0	0	(2,323)	(2,323)	0
000000-00-0	AUDAX MEZZANINE FUND, LP PRVT	BOSTON	MA	SALE	05/18/2001	03/21/2017	0	1,940	0	0	0	1,940	0	1,940	0	0	(1,940)	(1,940)	(1,250)
1599999. Joint Venture Interests - Common Stock - Unaffiliated							199,363	4,263	0	0	0	4,263	0	203,626	199,363	0	(4,263)	(4,263)	(1,250)
000000-00-0	POMONA VOYA HOLDINGS IV LP	WILMINGTON	DE	RETURN OF CAPITAL	07/15/2008	03/31/2017	2,235,062	0	0	0	0	0	0	2,235,062	2,235,062	0	0	0	0
000000-00-0	POMONA VOYA HOLDINGS V LP	WILMINGTON	DE	RETURN OF CAPITAL	01/10/2012	03/31/2017	148,237	0	0	0	0	0	0	148,237	148,237	0	0	0	0
000000-00-0	POMONA CAPITAL VIII LP	WILMINGTON	DE	RETURN OF CAPITAL	07/10/2013	03/31/2017	239,070	0	0	0	0	0	0	239,070	239,070	0	0	0	12
1699999. Joint Venture Interests - Common Stock - Affiliated							2,622,369	0	0	0	0	0	0	2,622,369	2,622,369	0	0	0	12
4499999. Total - Unaffiliated							17,392,280	4,263	0	0	0	4,263	0	17,396,543	17,392,280	0	164,357	164,357	(1,250)
4599999. Total - Affiliated							2,622,369	0	0	0	0	0	0	2,622,369	2,622,369	0	0	0	12
4699999 - Totals							20,014,649	4,263	0	0	0	4,263	0	20,018,912	20,014,649	0	164,357	164,357	(1,238)

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
912828-U8-1	TREASURY NOTE		01/06/2017	WACHOVIA CAPITAL MARKETS LLC		10,038,672	10,000,000	4,972	1
912828-V2-3	TREASURY NOTE		01/19/2017	SOCIETE GENERALE		24,931,641	25,000,000	31,077	1
912828-V8-0	TREASURY NOTE		02/22/2017	HFD NOMURA SECURITIES INC		7,996,875	8,000,000	11,436	1
912828-W5-5	TREASURY NOTE		03/08/2017	VARIOUS		34,751,367	35,000,000	7,133	1
0599999. Subtotal - Bonds - U.S. Governments						77,718,555	78,000,000	54,618	XXX
195325-DL-6	COLOMBIA REPUBLIC OF (GOVERNMENT)	D	01/18/2017	MORGAN STANLEY & CO. INC.		739,470	750,000	0	2FE
501499-AB-3	KUWAIT INTL BOND	D	03/13/2017	J.P. MORGAN SECURITIES, INC.		2,970,780	3,000,000	0	1FE
71567P-AH-3	PERUSAHAAN PENERBIT SBSN INDONESIA	D	03/23/2017	VARIOUS		2,551,688	2,550,000	0	2FE
718286-CB-1	PHILIPPINES (REPUBLIC OF)	D	01/18/2017	DEUTSCHE BANK SECURITIES, INC.		1,525,000	1,525,000	0	2FE
91087B-AC-4	MEXICO (UNITED MEXICAN STATES)	D	03/16/2017	DEUTSCHE BANK SECURITIES, INC.		747,570	750,000	0	2FE
1099999. Subtotal - Bonds - All Other Governments						8,534,508	8,575,000	0	XXX
010604-DF-0	ALABAMA ST PORT AUTH DOCKS FAC		02/27/2017	CITIGROUP		1,938,838	1,925,000	0	1FE
02765U-CY-8	AMERICAN MUN PWR OHIO INC		03/09/2017	VARIOUS		2,993,004	2,400,000	44,713	1FE
25477G-ER-2	DISTRICT COLUMBIA INCOME TAX REV		01/31/2017	MORGAN STANLEY		1,497,841	1,310,000	11,272	1FE
254845-GQ-7	DISTRICT COLUMBIA WTR & SWR AUTH P		02/01/2017	MORGAN STANLEY		1,466,940	1,205,000	22,612	1FE
29270C-L3-7	ENERGY NORTHWEST WASH ELEC REV		01/23/2017	DO NOT USE - RBC CAPITAL MARKETS		341,346	340,000	664	1FE
43232B-BU-8	HILLSBOROUGH CNTY FLA FOURTH C		01/24/2017	WELLS FARGO		1,110,000	1,110,000	0	1FE
438670-WP-2	HONOLULU HAWAII CITY & CNTY		01/24/2017	LOOP CAPITAL MARKETS LLC		1,566,786	1,270,000	11,099	1FE
646139-W3-5	NJ ST TPK AUTH		01/09/2017	MORGAN KEEGAN RAYMOND JAMES		1,426,113	970,000	2,197	1FE
64966H-TX-8	NEW YORK N Y		01/09/2017	MORGAN STANLEY		506,476	400,000	2,727	1FE
64971M-5L-2	NEW YORK N Y CITY TRANSITIONAL FIN		01/09/2017	MORGAN KEEGAN RAYMOND JAMES		592,022	480,000	5,275	1FE
696624-AX-3	PALM DESERT CALIF REDEV AGY SU		01/19/2017	STIFEL NICOLAUS & CO		472,992	480,000	0	1FE
73358W-AJ-3	PORT AUTH N Y & N J		01/27/2017	LOOP CAPITAL MARKETS LLC		1,197,251	975,000	9,815	1FE
73474T-AD-2	PORT MORROW ORE TRANSMISSION F		01/23/2017	DO NOT USE - RBC CAPITAL MARKETS		248,731	240,000	3,404	1FE
79730W-BM-1	SAN DIEGO CALIF REDEV AGY SUCC		01/20/2017	STIFEL NICOLAUS & CO		236,160	240,000	0	1FE
837147-7D-3	SOUTH CAROLINA ST PUB SVC AUTH REV		02/02/2017	MORGAN KEEGAN RAYMOND JAMES		680,990	590,000	3,387	1FE
837151-NP-0	SOUTH CAROLINA ST PUB SVCS AUT		01/11/2017	WELLS FARGO		1,857,232	1,790,000	10,910	1FE
86657M-BK-1	SUMTER LANDING CMNTY DEV DIST		03/02/2017	MORGAN STANLEY		2,255,916	2,290,000	27,634	1FE
882722-KF-7	TEXAS ST		01/10/2017	WELLS FARGO		1,549,392	1,200,000	18,758	1FE
914805-FD-3	UNIVERSITY PITTSBURGH PA HIGHE		01/06/2017	WELLS FARGO		720,000	720,000	0	1FE
955116-BP-2	W PALM BEACH FL		03/28/2017	MORGAN STANLEY		2,025,765	2,065,000	41,279	1FE
977100-EL-6	WISCONSIN ST GEN FD ANNUAL APP		01/24/2017	VARIOUS		4,077,446	4,070,000	158	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						28,761,241	26,070,000	215,904	XXX
249218-AK-4	DENVER COLO PUB SCHS CTFS PARTN		01/26/2017	MORGAN KEEGAN RAYMOND JAMES		1,601,112	1,200,000	10,759	1FE
45528S-5S-1	INDIANAPOLIS IND LOC PUB IMPT BD B		01/30/2017	MORGAN KEEGAN RAYMOND JAMES		2,272,181	1,775,000	3,856	1FE
68607D-NL-5	OREGON ST DEPT TRANSN HWY USER TAX		03/03/2017	MORGAN KEEGAN RAYMOND JAMES		800,240	635,000	11,628	1FE
73358W-CX-0	PORT AUTH N Y & N J		03/22/2017	MORGAN STANLEY		2,178,116	1,760,000	40,044	1FE
89602N-VM-3	TRIBOROUGH BRDG & TUNL AUTH N Y RE		02/06/2017	WELLS FARGO		586,060	490,000	6,346	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						7,437,709	5,860,000	72,633	XXX
3138LH-GZ-1	FNMA 30YR MULTI		01/18/2017	DUNCAN-WILLIAMS,INC		1,542,188	1,500,000	4,534	1FE
31393W-VQ-9	FHLMC_2641		03/23/2017	NATIONAL ALLIANCE CAPITAL MANAGEMENT		64,612	55,790	504	1FE
38376G-2S-8	GNMA_11-103		03/01/2017	CAPITALIZED INTEREST		1,724	1,724	0	1FE
38376G-4U-1	GNMA_11-121		03/01/2017	CAPITALIZED INTEREST		1,166	1,166	0	1FE
38376G-W5-5	GNMA_11-86		03/01/2017	CAPITALIZED INTEREST		1,660	1,660	0	1FE
38378B-7J-2	GNMA_13-33		03/01/2017	CAPITALIZED INTEREST		4,135	4,135	0	1FE
38378B-AP-4	GNMA_11-164		03/01/2017	CAPITALIZED INTEREST		1,251	1,251	0	1FE
38378B-YH-6	GNMA_12-86		03/01/2017	CAPITALIZED INTEREST		1,342	1,342	0	1FE
38378K-R8-4	GNMA_13-118		03/01/2017	CAPITALIZED INTEREST		11,695	11,695	0	1FE
38378N-3Z-4	GNMA_14-75		03/01/2017	CAPITALIZED INTEREST		23,389	23,389	0	1FE
38378N-FM-0	GNMA_13-158		03/01/2017	CAPITALIZED INTEREST		3,879	3,879	0	1FE
38378N-G9-8	GNMA_14-50		03/01/2017	CAPITALIZED INTEREST		48,168	48,168	0	1FE
38378X-SN-2	GNMA_14-134		03/01/2017	CAPITALIZED INTEREST		17,357	17,357	0	1FE
38379K-3D-8	GNMA_15-174		03/01/2017	CAPITALIZED INTEREST		20,660	20,660	0	1FE
38379K-L6-3	GNMA_15-128		03/01/2017	CAPITALIZED INTEREST		27,347	27,347	0	1FE
38379K-UF-3	GNMA_15-93		03/01/2017	CAPITALIZED INTEREST		51,919	51,919	0	1FE
38379L-EG-7	GNMA_15-39		03/01/2017	CAPITALIZED INTEREST		16,825	16,825	0	1FE
38379R-CB-7	GNMA_15-188		03/01/2017	CAPITALIZED INTEREST		7,747	7,747	0	1FE
38379R-LY-7	GNMA_17-8		01/12/2017	BANK OF AMERICA SECURITIES LLC		6,090,000	7,000,000	15,507	1FE
38379U-AH-9	GNMA_15-18		03/01/2017	CAPITALIZED INTEREST		3,971	3,971	0	1FE
38379U-R8-1	GNMA_16-133		03/01/2017	CAPITALIZED INTEREST		14,811	14,811	0	1FE
BIN0ZJ-74-0	FNMA_15-88		03/28/2017	DUNCAN-WILLIAMS,INC		5,107,813	5,000,000	12,333	1FE

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3199999. Subtotal - Bonds - U.S. Special Revenues						13,063,659	13,814,836	32,878	XXX
00774C-AA-5	AECOM		03/15/2017	BANK OF AMERICA SECURITIES LLC		398,125	400,000	1,032	3FE
010392-EC-8	ALABAMA POWER COMPANY		01/27/2017	RAYMOND, JAMES & ASSOCIATES, INC.		1,796,550	1,500,000	39,425	1FE
010392-FF-0	ALABAMA POWER CO		02/02/2017	FIRST TENNESEE NATIONAL CORPORATION		4,837,048	4,220,000	40,231	1FE
02665W-BP-5	AMERICAN HONDA FINANCE CORPORATION		02/13/2017	J.P. MORGAN SECURITIES, INC.		2,484,325	2,500,000	0	1FE
032095-AG-6	AMPHENOL CORPORATION		03/29/2017	WACHOVIA CAPITAL MARKETS LLC		1,997,760	2,000,000	0	2FE
037833-CH-1	APPLE INC		02/02/2017	GOLDMAN SACHS & CO		4,989,900	5,000,000	0	1FE
038222-AL-9	APPLIED MATERIALS INC		03/28/2017	J.P. MORGAN SECURITIES, INC.		797,160	800,000	0	1FE
038222-AM-7	APPLIED MATERIALS INC		03/28/2017	CITIGROUP GLOBAL MARKETS INC		4,242,223	4,250,000	0	1FE
05949Q-BG-9	BAFC_06-2 4A1		01/25/2017	CAPITALIZED INTEREST		0	2,360	0	1FM
09247X-AN-1	BLACKROCK INC		03/21/2017	BANK OF AMERICA SECURITIES LLC		746,963	750,000	0	1FE
097023-BV-6	BOEING CO		02/14/2017	CITIGROUP GLOBAL MARKETS INC		4,769,600	5,000,000	0	1FE
11134L-AE-9	BROADCOM CORPORATION/BROADCOM CAYM		01/11/2017	CREDIT SUISSE SECURITIES (USA) LLC		2,497,400	2,500,000	0	2FE
11134L-AG-4	BROADCOM CORPORATION/BROADCOM CAYM		01/11/2017	DEUTSCHE BANK SECURITIES, INC.		1,991,160	2,000,000	0	2FE
12513G-BC-2	CDW LLC / CDW FINANCE CORP		03/22/2017	J.P. MORGAN SECURITIES, INC.		194,925	195,000	451	3FE
12594M-BF-4	COMM_16-COR1		03/30/2017	DEUTSCHE BANK SECURITIES, INC.		1,183,599	1,194,000	437	1FM
12673P-AJ-4	CA INC		03/15/2017	BANK OF AMERICA SECURITIES LLC		1,000,000	1,000,000	0	2FE
15005#-AA-7	CED UPTON COUNTY SOLAR LLC		03/16/2017	PRIVATE DIRECT		2,200,000	2,200,000	0	2Z
171265-B#-7	CHUGACH ELECTRIC ASSOCIATION INC.		03/17/2017	PRIVATE DIRECT		100,000	100,000	0	1Z
172070-CP-7	DUKE ENERGY OHIO INC		02/03/2017	MORGAN STANLEY & CO. INC.		1,389,938	1,250,000	9,938	1FE
20048E-AE-1	COMM_13-LC6		03/31/2017	DEUTSCHE BANK SECURITIES, INC.		1,097,016	1,200,000	571	1FM
202795-HK-9	COMMONWEALTH EDISON		03/31/2017	DEUTSCHE BANK SECURITIES, INC.		1,449,057	1,175,000	3,851	1FE
20338H-AB-9	COMMSCOPE TECHNOLOGIES FINANCE LLC		03/15/2017	CITIGROUP GLOBAL MARKETS INC		201,038	205,000	168	3FE
207597-DV-4	CONNECTICUT LIGHT AND POWER CO		03/14/2017	STIFEL, NICHOLAS & COMPANY, INC		2,167,621	1,703,000	30,477	1FE
210518-DA-1	CONSUMERS ENERGY COMPANY		02/15/2017	WACHOVIA CAPITAL MARKETS LLC		4,979,100	5,000,000	0	1FE
224044-BR-7	COX COMMUNICATIONS INC		03/28/2017	RBC CAPITAL MARKETS		211,792	200,000	4,300	2FE
247361-ZJ-0	DELTA AIR LINES INC		03/09/2017	BARCLAYS CAPITAL INC		4,999,300	5,000,000	0	2FE
250847-EA-4	DETROIT EDISON		03/16/2017	STIFEL, NICHOLAS & COMPANY, INC		1,402,522	1,162,000	31,277	1FE
250847-EB-2	DETROIT EDISON CO		03/31/2017	STIFEL, NICHOLAS & COMPANY, INC		4,771,857	3,600,000	57,803	1FE
254709-AM-0	DISCOVER FINANCIAL SERVICES		02/06/2017	BANK OF AMERICA SECURITIES LLC		1,998,220	2,000,000	0	2FE
29364W-AV-0	ENTERGY LOUISIANA LLC		03/07/2017	AMHERST PIERPONT		1,029,350	1,000,000	7,563	1FE
293791-AT-6	ENTERPRISE PRODUCTS OPERATING LP		03/17/2017	STIFEL, NICHOLAS & COMPANY, INC		1,968,282	1,800,000	6,038	2FE
29444U-AR-7	EQUINIX INC		03/08/2017	J.P. MORGAN SECURITIES, INC.		75,000	75,000	0	3FE
29736R-AF-7	ESTEE LAUDER CO INC		03/30/2017	SUNTRUST		1,104,936	1,200,000	6,043	1FE
29736R-AK-6	ESTEE LAUDER CO INC		02/06/2017	CITIGROUP GLOBAL MARKETS INC		4,986,950	5,000,000	0	1FE
30711X-AF-1	CAS_14-C02		01/25/2017	BARCLAYS CAPITAL INC		998,008	1,000,000	468	1
30711X-BF-0	CAS_15-C04		01/27/2017	J.P. MORGAN SECURITIES, INC.		2,232,891	2,000,000	2,517	2
31428X-BN-5	FEDEX CORP		01/03/2017	DIRECT		2,473,650	2,500,000	0	2FE
36252H-AC-5	GSMS_17-GS5		03/07/2017	GOLDMAN SACHS & CO		3,029,876	3,000,000	5,682	1FE
36252W-BC-1	GSMS_14-GC20		03/31/2017	DEUTSCHE BANK SECURITIES, INC.		674,953	660,000	332	1FM
36252W-BE-7	GSMS_14-GC20		03/31/2017	CREDIT SUISSE SECURITIES (USA) LLC		1,011,844	1,075,000	581	1FM
36959C-AA-6	GENERAL ELECTRIC CO		02/07/2017	MORGAN STANLEY & CO. INC.		1,404,430	1,000,000	35,208	1FE
375558-BK-8	GILEAD SCIENCES INC		01/03/2017	DIRECT		1,901,820	2,000,000	24,439	1FE
38141G-VS-0	GOLDMAN SACHS GROUP INC		01/09/2017	DIRECT		2,123,900	2,000,000	21,375	1FE
382550-BG-5	GOODYEAR TIRE & RUBBER COMPANY (TH		03/21/2017	BANK OF AMERICA SECURITIES LLC		83,810	85,000	196	3FE
38379R-PR-8	GNMA_17-44		03/01/2017	GOLDMAN SACHS & CO		2,979,206	3,402,984	7,657	1FE
38379R-QH-9	GNMA_17-35		03/13/2017	J.P. MORGAN SECURITIES, INC.		2,556,641	3,500,000	7,049	1FE
38379U-7P-5	GNMA_17-46		03/14/2017	CITIGROUP GLOBAL MARKETS INC		3,344,358	4,136,218	8,330	1FE
391164-AH-3	GREAT PLAINS ENERGY INCORPORATED		03/06/2017	GOLDMAN SACHS & CO		2,498,100	2,500,000	0	2FE
391164-AK-6	GREAT PLAINS ENERGY INCORPORATED		03/06/2017	GOLDMAN SACHS & CO		1,997,400	2,000,000	0	2FE
444859-BG-6	HUMANA INC		03/13/2017	J.P. MORGAN SECURITIES, INC.		2,497,625	2,500,000	0	2FE
458140-AU-4	INTEL CORP		01/25/2017	MORGAN STANLEY & CO. INC.		2,878,320	3,000,000	15,383	1FE
476556-CX-1	JERSEY CENTRAL POWER & LIGHT CO		02/02/2017	SCOTIA USA INC		1,201,253	1,050,000	11,839	2FE
478160-CF-9	JOHNSON & JOHNSON		03/23/2017	MORGAN STANLEY & CO. INC.		1,186,032	1,200,000	3,021	1FE
50550#-AA-3	LACKAWANNA ENERGY CENTER LLC		01/13/2017	PRIVATE DIRECT		4,000,000	4,000,000	0	3Z
53154*-AP-8	LIBERTY UTILITIES FINANCE GP1		03/24/2017	PRIVATE DIRECT		7,000,000	7,000,000	0	2Z
548661-CU-9	LOWES COMPANIES INC		03/01/2017	AMHERST PIERPONT		1,802,351	1,585,000	25,046	1FE
56081#-BJ-8	MAJOR LEAGUE BASEBALL TRUST		02/10/2017	PRIVATE DIRECT		100,000	100,000	0	1FE
57169*-BK-2	MARS INC		03/29/2017	PRIVATE DIRECT		4,000,000	4,000,000	0	1Z
575634-AS-9	MASSACHUSETTS ELECTRIC COMPANY 144A		03/09/2017	CITIGROUP GLOBAL MARKETS INC		1,519,813	1,275,000	24,866	1FE
58933Y-AT-2	MERCK SHARP & DOHME CORP		01/09/2017	DIRECT		1,934,060	2,000,000	31,244	1FE
59156R-BR-8	METLIFE INC		01/09/2017	DIRECT		2,130,480	2,000,000	15,078	1FE

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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	10 NAIC Designation or Market Indicator (a)
594918-BY-9	MICROSOFT CORPORATION		01/30/2017	HSBC SECURITIES (USA) INC.		1,992,900	2,000,000	0	1FE
594918-BZ-6	MICROSOFT CORPORATION		01/30/2017	HSBC SECURITIES (USA) INC.		1,995,660	2,000,000	0	1FE
605417-BY-9	MISSISSIPPI POWER COMPANY		02/07/2017	MORGAN STANLEY & CO. INC.		1,441,033	1,590,000	24,126	2FE
605417-BZ-6	MISSISSIPPI POWER COMPANY		02/07/2017	SUNTRUST		2,514,612	2,850,000	48,786	2FE
61746B-EF-9	MORGAN STANLEY		03/14/2017	MORGAN STANLEY & CO. INC.		5,118,908	5,250,000	30,133	1FE
61915R-BC-9	MHL_05-AR1 IA2		02/25/2017	CAPITALIZED INTEREST		0	4,818	0	1FM
637432-NL-5	NATIONAL RURAL UTILITIES COOPERATI		01/31/2017	MITSUBISHI UFJ SECURITIES		1,397,270	1,400,000	0	1FE
63939E-AD-5	NAVSL_15-AA		03/30/2017	BANK OF AMERICA SECURITIES LLC		5,150,000	5,000,000	7,256	1FE
66989H-AN-8	NOVARTIS CAPITAL CORP		02/14/2017	J.P. MORGAN SECURITIES, INC.		4,955,450	5,000,000	0	1FE
67113H-AD-7	OTG MANAGEMENT LLC TL-DD		02/28/2017	PRIVATE DIRECT		79,275	79,275	0	3Z
678858-BR-1	OKLAHOMA GAS AND ELECTRIC COMPANY		03/28/2017	MIZUHO SECURITIES USA INC		3,997,280	4,000,000	0	1FE
680665-AJ-5	OLIN CORP		03/15/2017	BANK OF AMERICA SECURITIES LLC		200,000	200,000	235	3FE
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE LP /		01/25/2017	DIRECT		931,300	1,000,000	22,458	2FE
74456Q-AQ-9	PUBLIC SERVICE ELECTRIC AND GAS CO		03/31/2017	VARIOUS		4,917,698	4,045,000	65,560	1FE
74456Q-AU-0	PUBLIC SERVICE ELECTRIC AND GAS CO		03/31/2017	KEYBANC CAPITAL MARKETS INC.		634,045	534,000	12,278	1FE
745332-BU-9	PUGET SOUND ENERGY INC		03/20/2017	VARIOUS		2,059,263	1,750,000	23,760	1FE
745332-BX-3	PUGET SOUND ENERGY INC		03/10/2017	FIRST TENNESSEE NATIONAL CORPORATION		936,818	750,000	0	1FE
745332-CE-4	PUGET SOUND ENERGY INC		02/03/2017	MORGAN STANLEY & CO. INC.		868,910	839,000	8,577	1FE
75114Y-AB-6	RALEYS INC - TL		01/01/2017	CAPITALIZED INTEREST		12,482	12,482	0	4FE
76716X-AA-0	RIO OIL FINANCE TRUST		01/01/2017	CAPITALIZED INTEREST		3,399	3,399	0	5FE
774341-AJ-0	ROCKWELL COLLINS INC.		03/28/2017	WACHOVIA CAPITAL MARKETS LLC		4,985,600	5,000,000	0	2FE
774341-AK-7	ROCKWELL COLLINS INC.		03/28/2017	WACHOVIA CAPITAL MARKETS LLC		2,995,050	3,000,000	0	2FE
774341-AL-5	ROCKWELL COLLINS INC.		03/28/2017	WACHOVIA CAPITAL MARKETS LLC		9,857,133	9,900,000	0	2FE
797440-BF-0	SAN DIEGO GAS & ELECTRIC		03/31/2017	STIFEL, NICHOLAS & COMPANY, INC		1,892,833	1,625,000	33,809	1FE
797440-BJ-2	SAN DIEGO GAS & ELECTRIC CO		02/01/2017	STIFEL, NICHOLAS & COMPANY, INC		2,561,020	2,000,000	47,979	1FE
83416W-AA-1	SOLAR STAR FUNDING LLC		01/04/2017	CAPITALIZED INTEREST		112	112	0	2FE
842400-EZ-2	SOUTHERN CALIFORNIA EDISON COMPANY		03/31/2017	VARIOUS		1,698,747	1,429,000	17,321	1FE
842400-GG-2	SOUTHERN CALIFORNIA EDISON CO		03/21/2017	J.P. MORGAN SECURITIES, INC.		2,997,900	3,000,000	0	1FE
853496-AC-1	STANDARD INDUSTRIES INC		02/02/2017	BANK OF AMERICA SECURITIES LLC		340,000	340,000	0	3FE
871503-AU-2	SYMANTEC CORPORATION		02/07/2017	BANK OF AMERICA SECURITIES LLC		25,000	25,000	0	3FE
87264A-AT-2	T-MOBILE USA INC		03/13/2017	DEUTSCHE BANK SECURITIES, INC.		15,000	15,000	0	3FE
87284@-AA-0	TCFC FINANCE CO LLC - TL		03/31/2017	CAPITALIZED INTEREST		23,423	23,557	0	2FE
875127-AV-4	TAMPA ELECTRIC CO		01/31/2017	STIFEL, NICHOLAS & COMPANY, INC		4,485,709	3,527,000	50,054	1FE
875127-AW-2	TAMPA ELECTRIC COMPANY		03/15/2017	STIFEL, NICHOLAS & COMPANY, INC		5,181,388	4,250,000	90,755	1FE
907818-EM-6	UNION PACIFIC CORPORATION		01/03/2017	DIRECT		1,874,500	2,000,000	19,417	1FE
BIN0YZ-B5-7	COSO GEOTHERMAL POWER HOLDINGS		02/16/2017	DIRECT		1,824,131	1,824,131	0	3Z
BIN0Z6-GA-4	ALASKA COMMUNICATIONS LLC TL		03/28/2017	PRIVATE DIRECT		2,947,500	3,000,000	0	4Z
BIN0ZG-5C-0	GNMA_17-53		03/23/2017	MORGAN STANLEY & CO. INC.		6,752,521	7,457,487	16,779	1FE
C7236#-AA-2	PET SUPERMARKET INC - TL		01/26/2017	PRIVATE DIRECT		71,061	71,061	0	4FE
064159-JG-2	BANK OF NOVA SCOTIA	A	03/01/2017	SCOTIA USA INC		2,495,475	2,500,000	0	1FE
08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABLES L	D	02/22/2017	PRIVATE DIRECT		200,000	200,000	0	1Z
12551A-AA-3	CIFC_17-1A	D	02/03/2017	DEUTSCHE BANK SECURITIES, INC.		1,150,000	1,150,000	0	1FE
12563U-AB-3	CK HUTCHISON INTERNATIONAL (17) LT	D	03/30/2017	HSBC SECURITIES (USA) INC.		2,238,345	2,250,000	0	1FE
14314B-AA-5	CGMS_17-1A	D	03/08/2017	CITIGROUP GLOBAL MARKETS INC		1,700,000	1,700,000	0	1FE
29246Q-AB-1	EMPRESA DE TRANSPORTE DE PASAJEROS	D	01/18/2017	J.P. MORGAN SECURITIES, INC.		806,075	825,000	0	1FE
31572U-AF-3	FIBRIA OVERSEAS FINANCE LTD	D	01/11/2017	CITIGROUP GLOBAL MARKETS INC		701,256	712,000	0	2FE
456837-AH-6	ING GROEP NV	D	03/21/2017	J.P. MORGAN SECURITIES, INC.		2,247,053	2,250,000	0	1FE
46128M-AJ-0	INVERSIONES CMPC SA	D	03/30/2017	BANK OF AMERICA SECURITIES LLC		747,293	750,000	0	2FE
532621-AQ-2	LROCK_014-2A	D	01/10/2017	CREDIT SUISSE SECURITIES (USA) LLC		560,000	560,000	0	1FE
675920-AA-0	OCT30_17-1A	D	02/03/2017	CITIGROUP GLOBAL MARKETS INC		930,000	930,000	0	1FE
82620K-AT-0	SIEMENS FINANCIERINGSMAATSCHAPPIJ	D	03/07/2017	J.P. MORGAN SECURITIES, INC.		9,715,388	9,750,000	0	1FE
87159Q-BL-1	SYMP_14-14A	D	01/06/2017	CITIGROUP GLOBAL MARKETS INC		560,000	560,000	0	1FE
88167A-AF-8	TEVA PHARMACEUTICAL FINANCE NETHER	D	02/15/2017	VARIOUS		2,645,112	3,150,000	74,654	2FE
88432M-AA-2	WINDR_17-1A	D	02/02/2017	MORGAN STANLEY & CO. INC.		600,000	600,000	0	1FE
89641U-AB-7	TRINITY ACQUISITION PLC	D	03/01/2017	VARIOUS		13,286,540	12,500,000	282,856	2FE
R6236*-AA-2	NORSPAN LNG VIII AS	D	01/18/2017	PRIVATE DIRECT		200,000	200,000	0	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						260,137,006	255,132,884	1,356,709	XXX
92916M-AA-9	VOYA_17-1A	D	03/10/2017	NATIXIS		1,686,055	1,686,055	0	1FE
92916M-AB-7	VOYA_17-1A	D	03/10/2017	NATIXIS		316,135	316,135	0	1FE
92916M-AC-5	VOYA_17-1A	D	03/10/2017	NATIXIS		171,240	171,240	0	1FE
92916M-AD-3	VOYA_17-1A	D	03/10/2017	NATIXIS		144,171	144,895	0	2AM
92916M-AE-1	VOYA_17-1A	D	03/10/2017	NATIXIS		326,673	326,673	0	1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
92916N-AA-7	VOYA_17-1A	D	03/10/2017	NATIXIS		104,324	105,378	0	3AM
92916N-AB-5	VOYA_17-1A	D	03/10/2017	NATIXIS		222,692	262,919	0	6Z
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						2,971,290	3,013,295	0	XXX
8399997. Total - Bonds - Part 3						398,623,968	390,466,015	1,732,742	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						398,623,968	390,466,015	1,732,742	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
31340@-10-2	FEDERAL HOME LOAN BANK- TOPEKA PRVT		03/31/2017	DIRECT	662.000	66,200		0	U
BINOYZ-B7-3	COSO GEOTHERMAL POWER HOLDINGS		02/16/2017	DIRECT	121.608	1,944,147		0	U
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						2,010,347	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						2,010,347	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						2,010,347	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						2,010,347	XXX	0	XXX
9999999 - Totals						400,634,315	XXX	1,732,742	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36202A-5L-7	GNMA2 30YR		03/01/2017	MBS PAYDOWN		5	5	5	5	0	0	0	0	0	5	0	0	0	0	10/20/2017	1FE
36202A-XX-0	GNMA2 30YR		12/01/2016	MBS PAYDOWN		1	1	1	1	0	0	0	0	0	1	0	0	0	0	01/20/2017	1FE
36202B-B9-5	GNMA2 30YR		03/01/2017	MBS PAYDOWN		39	39	41	39	0	0	0	0	0	39	0	0	0	1	04/20/2018	1FE
36202B-DF-9	GNMA2 30YR		03/01/2017	MBS PAYDOWN		157	157	164	157	0	0	0	0	0	157	0	0	0	2	06/20/2018	1FE
36202B-E5-0	GNMA2 30YR		03/01/2017	MBS PAYDOWN		8	8	9	8	0	0	0	0	0	8	0	0	0	0	09/20/2018	1FE
36202B-EJ-0	GNMA2 30YR		03/01/2017	MBS PAYDOWN		215	215	225	216	0	0	0	0	0	215	0	0	0	3	08/20/2018	1FE
3620A7-JL-0	GNMA 30YR		03/01/2017	MBS PAYDOWN		7,104	7,104	7,829	7,106	0	(1)	0	(1)	0	7,104	0	0	0	53	09/15/2040	1FE
362173-RG-3	GNMA2 30YR		02/01/2017	MBS PAYDOWN		128	128	114	128	0	0	0	0	0	128	0	0	0	1	04/20/2017	1FE
36219V-R7-9	GNMA2 30YR		03/01/2017	MBS PAYDOWN		1,163	1,163	1,207	1,164	0	(1)	0	(1)	0	1,163	0	0	0	18	09/20/2018	1FE
36220R-5H-7	GNMA 30YR		03/01/2017	MBS PAYDOWN		95	95	105	96	0	0	0	0	0	95	0	0	0	2	01/15/2020	1FE
36290Q-AJ-4	GNMA 30YR		03/01/2017	MBS PAYDOWN		7,077	7,077	7,435	7,078	0	(1)	0	(1)	0	7,077	0	0	0	70	10/15/2033	1FE
912810-PW-2	TREASURY BOND		02/01/2017	WACHOVIA CAPITAL MARKETS LLC		1,611,441	1,300,000	1,343,266	1,336,457	0	(91)	0	(91)	0	1,336,367	0	275,075	275,075	26,274	02/15/2038	1
0599999. Subtotal - Bonds - U.S. Governments						1,627,433	1,315,992	1,360,401	1,352,455	0	(94)	0	(94)	0	1,352,359	0	275,075	275,075	26,424	XXX	XXX
011428-87-8	RUSSIAN (FEDERATION OF) REGS	D	03/31/2017	MBS PAYDOWN		30,000	30,000	24,459	29,946	0	54	0	54	0	30,000	0	0	0	1,125	03/31/2030	3FE
718286-BE-6	PHILIPPINE (REPUBLIC OF)	D	01/18/2017	DEUTSCHE BANK SECURITIES, INC.		526,500	450,000	567,000	501,174	0	(1,338)	0	(1,338)	0	499,836	0	26,664	26,664	3,978	06/17/2019	2FE
EJ0288-36-9	LATVIA REPUBLIC OF (GOVERNMENT)	D	02/22/2017	MATURITY		1,018,000	1,018,000	1,053,630	1,019,137	0	(1,137)	0	(1,137)	0	1,018,000	0	0	0	26,723	02/22/2017	1FE
1099999. Subtotal - Bonds - All Other Governments						1,574,500	1,498,000	1,645,089	1,550,257	0	(2,421)	0	(2,421)	0	1,547,836	0	26,664	26,664	31,826	XXX	XXX
68189T-BA-3	OMAHA NEB SPL OBLIG		02/01/2017	CORPORATE ACTION		25,000	25,000	28,891	28,180	0	(3,180)	0	(3,180)	0	25,000	0	0	0	800	02/01/2026	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						25,000	25,000	28,891	28,180	0	(3,180)	0	(3,180)	0	25,000	0	0	0	800	XXX	XXX
193908-EE-6	CMOT_66 L		03/01/2017	MBS PAYDOWN		37	37	452	225	0	(188)	0	(188)	0	37	0	0	0	66	09/20/2021	1FE
19390V-AB-5	CMOT_50 B		03/01/2017	MBS PAYDOWN		964	964	687	959	0	4	0	4	0	964	0	0	0	0	10/01/2018	1Z
26190N-AC-8	DBL_X 3		03/01/2017	MBS PAYDOWN		135	135	85	134	0	1	0	1	0	135	0	0	0	0	12/01/2018	1Z
261933-AA-3	DBL_K 1		03/01/2017	MBS PAYDOWN		24	24	18	24	0	0	0	0	0	24	0	0	0	0	09/23/2017	1FE
31282Y-AC-3	FHSTR_103 B		03/01/2017	VARIOUS		0	0	495	52	0	(52)	0	(52)	0	0	0	0	0	34	11/01/2021	1FE
31282Y-AK-5	FHSTR_134 B		03/01/2017	VARIOUS		0	0	2,691	322	0	(322)	0	(322)	0	0	0	0	0	179	04/01/2022	1FE
31282Y-AL-3	FHSTR_135 B		03/01/2017	VARIOUS		0	0	1,703	167	0	(167)	0	(167)	0	0	0	0	0	110	11/01/2021	1FE
31282Y-AZ-2	FHSTR_149 B		03/01/2017	VARIOUS		0	0	467	63	0	(63)	0	(63)	0	0	0	0	0	28	05/01/2022	1FE
31282Y-BN-8	FHSTR_170 B		03/01/2017	VARIOUS		0	0	46	3	0	(3)	0	(3)	0	0	0	0	0	3	03/01/2021	1FE
31287U-Z5-4	FGOLD 30YR		03/01/2017	MBS PAYDOWN		247	247	255	247	0	0	0	0	0	247	0	0	0	3	07/01/2032	1FE
3128KU-H9-1	FGOLD 30YR		03/01/2017	MBS PAYDOWN		13,409	13,409	12,883	13,403	0	6	0	6	0	13,409	0	0	0	96	08/01/2037	1FE
3128NU-AY-0	FHLMC 1YR CMT ARM		03/01/2017	VARIOUS		3,858	3,858	3,840	3,859	0	0	0	0	0	3,858	0	0	0	27	05/01/2036	1FE
312802-EP-4	FHLMC 5/1 HYBRID ARM		03/01/2017	VARIOUS		181,865	181,865	181,809	181,858	0	8	0	8	0	181,865	0	0	0	709	07/01/2035	1FE
31280J-A7-1	1YR LIB ARM		03/01/2017	VARIOUS		9,991	9,991	9,848	9,991	0	1	0	1	0	9,991	0	0	0	63	04/01/2036	1FE
312903-GF-8	FHLMC_110 V		03/15/2017	VARIOUS		1	1	32	0	0	1	0	1	0	1	0	0	0	3	01/15/2021	1FE
312903-GJ-0	FHLMC_112 O		03/15/2017	VARIOUS		5	5	92	0	0	5	0	5	0	5	0	0	0	9	01/15/2021	1FE
312903-HW-0	FHLMC_114 E		03/15/2017	VARIOUS		52	52	338	0	0	52	0	52	0	52	0	0	0	28	01/15/2021	1FE
312903-UZ-8	FHLMC_139 K		03/15/2017	VARIOUS		73	73	1,340	0	0	73	0	73	0	73	0	0	0	65	04/15/2021	1FE
312904-8D-0	FHLMC_1046 X		03/01/2017	MBS PAYDOWN		2	2	18	4	0	(3)	0	(3)	0	2	0	0	0	1	02/15/2021	1FE
312904-EW-1	FHLMC_188 G		03/15/2017	MBS PAYDOWN		66	66	1,696	0	0	66	0	66	0	66	0	0	0	111	09/15/2021	1FE
312904-GR-0	FHLMC_194 F		03/15/2017	VARIOUS		67	67	1,505	0	0	67	0	67	0	67	0	0	0	152	09/15/2021	1FE
312904-HV-0	FHLMC_193 G		03/15/2017	VARIOUS		20	20	456	0	0	20	0	20	0	20	0	0	0	26	11/15/2021	1FE
312904-NQ-4	FHLMC_196 C		03/15/2017	VARIOUS		3	3	93	0	0	3	0	3	0	3	0	0	0	7	12/15/2021	1FE
312904-NZ-4	FHLMC_1008 G		03/15/2017	MBS PAYDOWN		2,576	2,576	3,044	2,568	0	8	0	8	0	2,576	0	0	0	154	10/15/2020	1FE
312904-SW-6	FHLMC_1015 N		03/01/2017	MBS PAYDOWN		14	14	163	55	0	(41)	0	(41)	0	14	0	0	0	12	11/15/2020	1FE
312904-WN-1	FHLMC_1019 N		03/01/2017	MBS PAYDOWN		70	70	922	218	0	(147)	0	(147)	0	70	0	0	0	60	12/15/2020	1FE
312905-KV-3	FHLMC_1063 H		03/15/2017	MBS PAYDOWN		865	865	1,064	863	0	2	0	2	0	865	0	0	0	68	04/15/2021	1FE
312905-SL-7	FHLMC_1066 Q		03/15/2017	MBS PAYDOWN		1,897	1,897	2,005	1,890	0	7	0	7	0	1,897	0	0	0	88	04/15/2021	1FE
312906-DS-6	FHLMC_1099 X		03/01/2017	MBS PAYDOWN		9	9	136	58	0	(49)	0	(49)	0	9	0	0	0	13	06/15/2021	1FE
312906-JF-8	FHLMC_1107 J		03/01/2017	MBS PAYDOWN		69	69	3,415	516	0	(447)	0	(447)	0	69	0	0	0	86	07/15/2021	1FE
312906-LA-6	FHLMC_1111 H		03/01/2017	MBS PAYDOWN		13	13	380	67	0	(54)	0	(54)	0	13	0	0	0	23	07/15/2021	1FE
312906-UD-0	FHLMC_1101 N		03/15/2017	MBS PAYDOWN		56	56	1,109	403	0	(347)	0	(347)	0	56	0	0	0	104	07/15/2021	1FE
312906-XB-1	FHLMC_1125 F		03/01/2017	MBS PAYDOWN		10	10	234	49	0	(39)	0	(39)	0	10	0	0	0	14	08/15/2021	1FE
312907-EG-9	FHLMC_1148 H		03/01/2017	MBS PAYDOWN		4	4	99	30	0	(26)	0	(26)	0	4	0	0	0	5	10/15/2021	1FE
312907-HR-2	FHLMC_1142 W		03/01/2017	MBS PAYDOWN		18	18	246	75	0	(57)	0	(57)	0	18	0	0	0	15	10/15/2021	1FE
312907-RG-5	FHLMC_1155 L		03/01/2017	MBS PAYDOWN		10	10	292	74	0	(65)	0	(65)	0	10	0	0	0	18	10/15/2021	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
312907-TB-4	FHLMC_1161 U		03/01/2017	MBS PAYDOWN		39	39	2,025	282	0	(242)	0	(242)	0	39	0	0	0	77	11/15/2021	1FE
312907-YZ-5	FHLMC_1165 M		03/01/2017	MBS PAYDOWN		9	9	276	89	0	(80)	0	(80)	0	9	0	0	0	16	11/15/2021	1FE
312909-J9-6	FHLMC_1280 BA		03/15/2017	MBS PAYDOWN		22	22	185	26	0	(4)	0	(4)	0	22	0	0	0	31	04/15/2022	1FE
312910-EK-4	FHLMC_1286 L		03/15/2017	MBS PAYDOWN		7	7	128	17	0	(10)	0	(10)	0	7	0	0	0	49	05/15/2022	1FE
312910-UL-4	FHLMC_1303 IB		03/01/2017	MBS PAYDOWN		4	4	264	40	0	(35)	0	(35)	0	4	0	0	0	8	06/15/2022	1FE
312911-YH-7	FHLMC_1363 E		03/15/2017	MBS PAYDOWN		18	18	497	24	0	(6)	0	(6)	0	18	0	0	0	36	08/15/2022	1FE
312912-YK-8	FHLMC_1401 SA		03/15/2017	INTEREST ONLY PAYMENT		0	0	513	230	0	(230)	0	(230)	0	0	0	0	0	34	10/15/2022	1FE
312913-JL-1	FHLMC_1424 S		03/15/2017	INTEREST ONLY PAYMENT		0	0	208	119	0	(119)	0	(119)	0	0	0	0	0	24	11/15/2022	1FE
312914-6Z-2	FHLMC_7 D		03/25/2017	MBS PAYDOWN		1,160	1,160	1,229	1,155	0	5	0	5	0	1,160	0	0	0	85	04/25/2023	1FE
312914-LM-4	FHLMC_1470 S		03/15/2017	INTEREST ONLY PAYMENT		0	0	123	78	0	(78)	0	(78)	0	0	0	0	0	18	02/15/2023	1FE
312914-V5-0	FHLMC_1482 K		03/15/2017	INTEREST ONLY PAYMENT		0	0	293	98	0	(98)	0	(98)	0	0	0	0	0	29	03/15/2023	1FE
312916-5L-9	FHLMC_1547 V		03/01/2017	VARIOUS		0	0	6,485	291	0	(291)	0	(291)	0	0	0	0	0	139	07/15/2023	1FE
31292H-RE-6	FGOLD 30YR		03/01/2017	MBS PAYDOWN		23,699	23,699	24,496	23,707	0	(8)	0	(8)	0	23,699	0	0	0	228	08/01/2032	1FE
312963-2N-0	FGOLD 15YR		03/01/2017	MBS PAYDOWN		3,077	3,077	3,162	3,079	0	(2)	0	(2)	0	3,077	0	0	0	24	01/01/2019	1FE
3132HT-QK-5	FHSTR_309		03/15/2017	MBS PAYDOWN		496,839	496,839	586,270	498,506	0	(1,668)	0	(1,668)	0	496,839	0	0	0	6,816	08/15/2043	1FE
3132HU-BW-2	FHSTR_333		03/15/2017	MBS PAYDOWN		61,131	61,131	72,335	61,281	0	(150)	0	(150)	0	61,131	0	0	0	741	08/15/2044	1FE
3132HU-CJ-0	FHSTR_332		03/15/2017	MBS PAYDOWN		578,270	578,270	670,432	579,622	0	(1,352)	0	(1,352)	0	578,270	0	0	0	7,155	08/15/2044	1FE
313398-AK-5	FHLMC_2338 SJ		03/15/2017	INTEREST ONLY PAYMENT		0	0	3,808	780	0	(780)	0	(780)	0	0	0	0	0	412	07/15/2031	1FE
31339D-2L-1	FHLMC_2418 SI		03/15/2017	INTEREST ONLY PAYMENT		0	0	5,549	1,102	0	(1,102)	0	(1,102)	0	0	0	0	0	758	02/15/2032	1FE
31339G-WU-1	FHLMC_2383 SD		03/15/2017	INTEREST ONLY PAYMENT		0	0	1,131	636	0	(636)	0	(636)	0	0	0	0	0	156	11/15/2031	1FE
31339N-J2-3	FHLMC_2410 QS		03/15/2017	MBS PAYDOWN		51,575	51,575	55,959	39,296	0	12,280	0	12,280	0	51,575	0	0	0	1,508	02/15/2032	1FE
31339N-TZ-9	FHLMC_2428 ED		03/01/2017	MBS PAYDOWN		14,387	14,387	15,035	14,461	0	(74)	0	(74)	0	14,387	0	0	0	112	03/15/2017	1FE
31339W-6U-5	FHLMC_2426 TI		03/01/2017	VARIOUS		0	0	1,337	495	0	(495)	0	(495)	0	0	0	0	0	105	03/15/2032	1FE
3133T0-QA-5	FHLMC_1570 S		03/01/2017	MBS PAYDOWN		412	412	361	411	0	1	0	1	0	412	0	0	0	14	08/15/2023	1FE
3133T0-QB-3	FHLMC_1570 SA		03/01/2017	MBS PAYDOWN		412	412	393	411	0	2	0	2	0	412	0	0	0	17	08/15/2023	1FE
3133T2-JH-4	FHLMC_24 SY		03/25/2017	INTEREST ONLY PAYMENT		0	0	3,019	1,450	0	(1,450)	0	(1,450)	0	0	0	0	0	406	11/25/2023	1FE
3133T3-NN-4	FHLMC_1664 IO		03/01/2017	VARIOUS		0	0	1,869	138	0	(138)	0	(138)	0	0	0	0	0	108	01/15/2024	1FE
3133T6-RC-7	FHLMC_1808 SB		03/01/2017	VARIOUS		0	0	359	64	0	(64)	0	(64)	0	0	0	0	0	56	08/15/2023	1FE
3133T8-J5-7	FHLMC_1913 SB		03/15/2017	MBS PAYDOWN		38	38	566	47	0	(9)	0	(9)	0	38	0	0	0	62	04/15/2022	1FE
3133TH-T3-1	FHLMC_2116 IO		03/01/2017	VARIOUS		0	0	1,698	344	0	(344)	0	(344)	0	0	0	0	0	99	01/15/2029	1FE
3133TJ-SA-2	FHLMC_2137 Z		03/01/2017	MBS PAYDOWN		27,489	27,489	28,812	27,518	0	(29)	0	(29)	0	27,489	0	0	0	307	03/15/2029	1FE
3133TK-H9-4	FHLMC_2141 SD		03/15/2017	INTEREST ONLY PAYMENT		0	0	2,150	944	0	(944)	0	(944)	0	0	0	0	0	232	04/15/2029	1FE
3133TN-5K-6	FHLMC_2214 NB		03/15/2017	VARIOUS		7,190	7,190	8,004	7,216	0	(26)	0	(26)	0	7,190	0	0	0	153	11/15/2021	1FE
3133TN-5M-2	FHLMC_2214 ND		03/15/2017	VARIOUS		379	379	404	380	0	(1)	0	(1)	0	379	0	0	0	7	11/15/2020	1FE
3133TT-ZN-4	FHLMC_2324 PZ		03/01/2017	MBS PAYDOWN		30,716	30,716	31,945	30,737	0	(20)	0	(20)	0	30,716	0	0	0	313	06/15/2031	1FE
3133TV-RH-1	FHLMC_2436 PJ		03/01/2017	INTEREST ONLY PAYMENT		0	0	473	766	0	(766)	0	(766)	0	0	0	0	0	37	03/15/2032	1FE
31340Y-EB-1	FHLMC_16 R		03/15/2017	VARIOUS		42,203	42,203	14,741	42,775	0	(571)	0	(571)	0	42,203	0	0	0	948	10/15/2019	1FE
31340Y-EU-9	FHLMC_18 R		03/15/2017	VARIOUS		51,242	51,242	29,409	50,655	0	587	0	587	0	51,242	0	0	0	1,133	11/15/2019	1FE
31340Y-LH-0	FHLMC_34 D		03/15/2017	VARIOUS		7,148	7,148	7,175	7,148	0	0	0	0	0	7,148	0	0	0	143	03/15/2020	1FE
31340Y-RX-9	FHLMC_48 I		01/15/2017	VARIOUS		3	3	50	0	0	3	0	3	0	3	0	0	0	14	07/15/2020	1FE
31346A-GA-7	FHLMC 11TH COFI ARM		03/01/2017	VARIOUS		332	332	340	333	0	0	0	0	0	332	0	0	0	4	05/01/2029	1FE
31346A-GC-3	FHLMC 11TH COFI ARM		03/01/2017	VARIOUS		198	198	202	198	0	0	0	0	0	198	0	0	0	2	11/01/2030	1FE
31349U-PT-9	FHLMC 5/1 HYBRID ARM		03/01/2017	VARIOUS		6,999	6,999	7,060	6,999	0	(1)	0	(1)	0	6,999	0	0	0	46	05/01/2035	1FE
31352D-CJ-7	FHSTR_9 B		03/01/2017	VARIOUS		0	0	71	0	0	0	0	0	0	0	0	0	0	9	02/01/2020	1FE
31358E-GJ-5	FNMA_90-58 G		03/01/2017	MBS PAYDOWN		27	27	759	177	0	(150)	0	(150)	0	27	0	0	0	50	05/25/2020	1FE
31358E-GP-1	FNMA_90-57 R		03/01/2017	VARIOUS		12,373	12,373	98,762	12,457	0	(84)	0	(84)	0	12,373	0	0	0	215	05/25/2020	1FE
31358F-7A-1	FNMA_91-24 O		03/01/2017	MBS PAYDOWN		13	13	285	76	0	(63)	0	(63)	0	13	0	0	0	21	03/25/2021	1FE
31358F-UE-7	FNMA_90-143 K		03/01/2017	MBS PAYDOWN		3	3	21	12	0	(9)	0	(9)	0	3	0	0	0	3	12/25/2020	1FE
31358F-V5-5	FNMA_91-17 H		03/01/2017	MBS PAYDOWN		6	6	141	35	0	(29)	0	(29)	0	6	0	0	0	9	03/25/2021	1FE
31358F-ZY-8	FNMA_91-7 K		03/01/2017	MBS PAYDOWN		7	7	168	59	0	(51)	0	(51)	0	7	0	0	0	11	02/25/2021	1FE
31358G-WM-5	FNMA_G-12 S		03/25/2017	MBS PAYDOWN		27	27	292	35	0	(8)	0	(8)	0	27	0	0	0	48	05/25/2021	1FE
31358H-6T-7	FNMA_91-111 K		03/01/2017	MBS PAYDOWN		31	31	877	213	0	(182)	0	(182)	0	31	0	0	0	43	09/25/2021	1FE
31358H-FR-1	FNMA_G-20 S		03/25/2017	MBS PAYDOWN		4,594	4,594	5,717	4,582	0	12	0	12	0	4,594	0	0	0	335	06/25/2021	1FE
31358H-RF-4	FNMA_91-82 PQ		03/01/2017	MBS PAYDOWN		14	14	336	113	0	(99)	0	(99)	0	14	0	0	0	27	08/25/2021	1FE
31358H-WX-9	FNMA_91-90 S		03/25/2017	MBS PAYDOWN		143	143	1,891	178	0	(35)	0	(35)	0	143	0	0	0	340	07/25/2021	1FE
31358J-6J-5	FNMA_91-134 L		03/01/2017	MBS PAYDOWN		18	18	522	136	0	(119)	0	(119)	0	18	0	0	0	32	10/25/2021	1FE
31358J-BP-5	FNMA_91-119 N		03/01/2017	MBS PAYDOWN		12	12	168	47	0	(35)	0	(35)	0	12	0	0	0	9	09/25/2021	1FE
31358J-E4-9	FNMA_91-136 K		03/01/2017	MBS PAYDOWN		44	44	1,801	310	0	(266)	0	(266)	0	44	0	0	0	55	10/25/2021	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31358J-J6-9	FNMA_G91-38 D		03/01/2017	MBS PAYDOWN		3,463	3,463	3,381	3,460	0	2	0	2	0	3,463	0	0	0	48	11/25/2021	1FE
31358K-P2-8	FNMA_91-160 PM		03/25/2017	MBS PAYDOWN		16	16	479	52	0	(36)	0	(36)	0	16	0	0	0	34	12/25/2021	1FE
31358L-GC-4	FNMA_G92-2 M		03/01/2017	MBS PAYDOWN		32	32	867	243	0	(212)	0	(212)	0	32	0	0	0	61	01/25/2022	1FE
31358L-GN-0	FNMA_G92-3 SQ		03/25/2017	MBS PAYDOWN		46	46	2,071	(126)	0	172	0	172	0	46	0	0	0	389	01/25/2022	1FE
31358L-JX-5	FNMA_92-6 K		03/01/2017	MBS PAYDOWN		28	28	987	197	0	(168)	0	(168)	0	28	0	0	0	40	01/25/2022	1FE
31358L-LS-3	FNMA_92-5 J		03/01/2017	MBS PAYDOWN		1	1	26	8	0	(7)	0	(7)	0	1	0	0	0	2	01/25/2022	1FE
31358L-NN-2	FNMA_G92-8 T		03/01/2017	MBS PAYDOWN		26	26	911	247	0	(221)	0	(221)	0	26	0	0	0	44	01/25/2022	1FE
31358L-W2-8	FNMA_92-30 S		03/25/2017	MBS PAYDOWN		480	480	720	481	0	(1)	0	(1)	0	480	0	0	0	64	03/25/2022	1FE
31358L-YD-2	FNMA_G92-11 L		03/01/2017	MBS PAYDOWN		12	12	457	133	0	(121)	0	(121)	0	12	0	0	0	20	02/25/2022	1FE
31358M-2V-5	FNMA_G92-25 SA		03/25/2017	MBS PAYDOWN		37	37	388	43	0	(6)	0	(6)	0	37	0	0	0	60	05/25/2022	1FE
31358M-2W-3	FNMA_G92-25 SB		03/25/2017	MBS PAYDOWN		79	79	723	91	0	(12)	0	(12)	0	79	0	0	0	128	05/25/2022	1FE
31358M-2X-1	FNMA_G92-25 SC		03/25/2017	MBS PAYDOWN		16	16	426	24	0	(8)	0	(8)	0	16	0	0	0	24	05/25/2022	1FE
31358M-YA-6	FNMA_92-49 T		03/01/2017	MBS PAYDOWN		2	2	28	9	0	(7)	0	(7)	0	2	0	0	0	1	04/25/2022	1FE
31358N-BU-5	FNMA_92-80 IO		03/01/2017	VARIOUS		0	0	261	26	0	(26)	0	(26)	0	0	0	0	0	13	05/25/2022	1FE
31358N-RE-4	FNMA_G92-32 SQ		03/25/2017	MBS PAYDOWN		10	10	536	44	0	(34)	0	(34)	0	10	0	0	0	94	06/25/2022	1FE
31358P-VS-3	FNMA_92-131 IO		03/01/2017	VARIOUS		0	0	1,055	102	0	(102)	0	(102)	0	0	0	0	0	58	08/25/2022	1FE
31358Q-5R-2	FNMA_92-180 S		03/25/2017	MBS PAYDOWN		8,061	8,061	8,413	8,023	0	37	0	37	0	8,061	0	0	0	323	10/25/2022	1FE
31358Q-ET-8	FNMA_92-162 SB		03/25/2017	MBS PAYDOWN		13,857	13,857	13,235	13,546	0	311	0	311	0	13,857	0	0	0	397	09/25/2022	1FE
31358Q-EY-7	FNMA_92-162 ED		03/01/2017	MBS PAYDOWN		104	104	5,580	609	0	(505)	0	(505)	0	104	0	0	0	98	09/25/2022	1FE
31358Q-HD-0	FNMA_92-159 PM		03/01/2017	MBS PAYDOWN		32	32	2,530	335	0	(303)	0	(303)	0	32	0	0	0	51	09/25/2022	1FE
31358Q-Y5-8	FNMA_92-184 J		03/01/2017	MBS PAYDOWN		3	3	162	34	0	(31)	0	(31)	0	3	0	0	0	6	10/25/2022	1FE
31358R-XA-6	FNMA_G92-64 KA		03/01/2017	MBS PAYDOWN		31	31	1,923	285	0	(254)	0	(254)	0	31	0	0	0	60	11/25/2022	1FE
31358U-ZC-3	FNMA_93-54 N		03/01/2017	VARIOUS		0	0	3,247	178	0	(178)	0	(178)	0	0	0	0	0	75	04/25/2023	1FE
31359A-DN-6	FNMA_93-74 S		03/25/2017	MBS PAYDOWN		21,880	21,880	19,602	21,484	0	396	0	396	0	21,880	0	0	0	562	05/25/2023	1FE
31359A-EB-1	FNMA_93-80 SA		03/01/2017	MBS PAYDOWN		1,653	1,653	1,471	1,646	0	7	0	7	0	1,653	0	0	0	30	05/25/2023	1FE
31359B-PX-9	FNMA_93-132 D		03/01/2017	MBS PAYDOWN		4,402	4,402	2,532	4,379	0	23	0	23	0	4,402	0	0	0	0	10/25/2022	1FE
31359B-ZM-2	FNMA_93-119 JB		03/01/2017	VARIOUS		0	0	3,019	234	0	(234)	0	(234)	0	0	0	0	0	86	07/25/2023	1FE
31359D-4Z-3	FNMA_93-165 SN		03/25/2017	MBS PAYDOWN		9,229	9,229	9,474	9,219	0	10	0	10	0	9,229	0	0	0	179	09/25/2023	1FE
31359D-5C-3	FNMA_93-165 SU		03/01/2017	MBS PAYDOWN		1,377	1,377	1,243	1,373	0	5	0	5	0	1,377	0	0	0	43	09/25/2023	1FE
31359D-DD-2	FNMA_G93-30 B		03/01/2017	MBS PAYDOWN		5,095	5,095	1,885	5,041	0	54	0	54	0	5,095	0	0	0	0	08/25/2023	1FE
31359D-HY-2	FNMA_93-176 E		03/01/2017	MBS PAYDOWN		5,597	5,597	1,829	5,483	0	115	0	115	0	5,597	0	0	0	0	08/25/2023	1FE
31359E-KN-0	FNMA_93-195 S		03/25/2017	MBS PAYDOWN		89,848	89,848	84,121	82,960	0	6,888	0	6,888	0	89,848	0	0	0	1,772	10/25/2023	1FE
31359F-DK-1	FNMA_93-202 SX		03/01/2017	MBS PAYDOWN		6,487	6,487	241	6,396	0	92	0	92	0	6,487	0	0	0	243	11/25/2023	1FE
31359K-AN-7	FNMA_96-14 SJ		03/01/2017	VARIOUS		0	0	17,892	844	0	(844)	0	(844)	0	0	0	0	0	846	04/25/2024	1FE
31359K-GJ-0	FNMA_96-W2 AL		03/01/2017	MBS PAYDOWN		173	173	177	173	0	0	0	0	0	173	0	0	0	2	06/25/2026	1FE
31359K-UK-1	FNMA_96-W3 AL		03/01/2017	MBS PAYDOWN		182	182	182	182	0	0	0	0	0	182	0	0	0	2	08/25/2026	1FE
31359K-WG-8	FNMA_96-46 SA		03/25/2017	INTEREST ONLY PAYMENT		0	0	847	234	0	(234)	0	(234)	0	0	0	0	0	154	08/25/2021	1FE
31359L-V5-1	FNMA_96-5 AS		03/01/2017	VARIOUS		0	0	397	38	0	(38)	0	(38)	0	0	0	0	0	27	07/25/2020	1FE
31359N-5S-6	FNMA_97-22 SI		03/25/2017	MBS PAYDOWN		478	478	546	474	0	4	0	4	0	478	0	0	0	38	10/25/2020	1FE
31359P-NS-1	FNMA_97-32 SC		03/25/2017	INTEREST ONLY PAYMENT		0	0	1,783	790	0	(790)	0	(790)	0	0	0	0	0	200	04/25/2027	1FE
31359P-UR-5	FNMA_97-37 SN		03/25/2017	INTEREST ONLY PAYMENT		0	0	370	133	0	(133)	0	(133)	0	0	0	0	0	30	03/25/2022	1FE
31359P-US-3	FNMA_97-37 SO		03/25/2017	INTEREST ONLY PAYMENT		0	0	474	222	0	(222)	0	(222)	0	0	0	0	0	32	12/25/2022	1FE
31359P-UT-1	FNMA_97-37 SP		03/25/2017	INTEREST ONLY PAYMENT		0	0	471	163	0	(163)	0	(163)	0	0	0	0	0	35	12/25/2022	1FE
31359Q-FQ-2	FNMA_97-50 SC		03/25/2017	INTEREST ONLY PAYMENT		0	0	2,930	499	0	(499)	0	(499)	0	0	0	0	0	78	10/25/2023	1FE
31359Q-GX-6	FNMA_97-50 SE		03/25/2017	MBS PAYDOWN		6,946	6,946	6,820	6,726	0	221	0	221	0	6,946	0	0	0	254	10/25/2023	1FE
31359S-QH-6	FNMA_01-10 SN		03/25/2017	INTEREST ONLY PAYMENT		0	0	1,938	1,038	0	(1,038)	0	(1,038)	0	0	0	0	0	116	01/25/2024	1FE
31359S-Z3-7	FNMA_01-26 S		03/18/2017	INTEREST ONLY PAYMENT		0	0	775	203	0	(203)	0	(203)	0	0	0	0	0	118	06/18/2031	1FE
31359T-7E-2	FNMA_98-M5 X		03/01/2017	VARIOUS		0	0	97	82	0	(82)	0	(82)	0	0	0	0	0	23	07/25/2028	1FE
31359V-F4-0	FNMA_99-22 PO		03/01/2017	MBS PAYDOWN		34	34	29	34	0	0	0	0	0	34	0	0	0	0	10/25/2021	1FE
31359V-F5-7	FNMA_99-22 IO		03/01/2017	VARIOUS		0	0	540	72	0	(72)	0	(72)	0	0	0	0	0	48	10/25/2021	1FE
31359V-F6-5	FNMA_99-22 A		03/01/2017	MBS PAYDOWN		171	171	145	171	0	0	0	0	0	171	0	0	0	0	12/25/2021	1FE
31359V-F7-3	FNMA_99-22 B		03/01/2017	VARIOUS		0	0	4,147	407	0	(407)	0	(407)	0	0	0	0	0	284	12/25/2021	1FE
31359V-LN-1	FNMA_99-7 S		03/25/2017	INTEREST ONLY PAYMENT		0	0	1,074	536	0	(536)	0	(536)	0	0	0	0	0	161	03/25/2029	1FE
31359X-A3-3	FNMA_00-5 MC		03/01/2017	MBS PAYDOWN		2,979	2,979	3,249	2,984	0	(5)	0	(5)	0	2,979	0	0	0	40	08/25/2023	1FE
31359X-ZY-8	FNMA_00-5 FI		03/25/2017	INTEREST ONLY PAYMENT		0	0	58	66	0	(66)	0	(66)	0	0	0	0	0	4	08/25/2022	1FE
31359X-ZZ-5	FNMA_00-5 MA		03/01/2017	MBS PAYDOWN		2,007	2,007	2,253	2,013	0	(6)	0	(6)	0	2,007	0	0	0	37	08/25/2022	1FE
313602-BJ-2	FNMA_88-5 R		03/01/2017	VARIOUS		6,812	6,812	5,735	6,732	0	80	0	80	0	6,812	0	0	0	103	03/25/2018	1FE
313602-DB-7	FNMA_88-13 C		03/01/2017	MBS PAYDOWN		5	5	5	5	0	0	0	0	0	5	0	0	0	0	05/25/2018	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
313602-GW-8	FNMA_88-26 R		03/01/2017	VARIOUS		8,002	8,002	17,636	7,840	0	162	0	162	0	8,002	0	0	0	125	11/25/2018	1FE
313602-PJ-7	FNMA_89-16 B		03/01/2017	MBS PAYDOWN		820	820	534	813	0	6	0	6	0	820	0	0	0	0	03/25/2019	1FE
313602-UH-5	FNMA_89-31 E		03/01/2017	MBS PAYDOWN		657	657	647	657	0	1	0	1	0	657	0	0	0	10	06/25/2019	1FE
313603-DZ-2	FNMA_89-87 R		03/01/2017	VARIOUS		6,913	6,913	30,624	7,054	0	(141)	0	(141)	0	6,913	0	0	0	107	11/25/2019	1FE
313603-F2-3	FNMA_90-22 R		03/01/2017	VARIOUS		10,447	10,447	57,833	9,974	0	473	0	473	0	10,447	0	0	0	162	03/25/2020	1FE
313603-SC-7	FNMA_90-5 O		03/01/2017	MBS PAYDOWN		1	1	20	4	0	(3)	0	(3)	0	1	0	0	0	1	01/25/2020	1FE
313603-WP-3	FNMA_90-12 G		03/01/2017	MBS PAYDOWN		4,645	4,645	4,338	4,636	0	9	0	9	0	4,645	0	0	0	35	02/25/2020	1FE
31364H-CR-6	FNSTR_20 2		03/01/2017	VARIOUS		0	0	72	5	0	(5)	0	(5)	0	0	0	0	0	26	07/25/2017	1FE
31364H-DR-5	FNSTR_32 2		03/01/2017	VARIOUS		0	0	436	10	0	(10)	0	(10)	0	0	0	0	0	50	04/25/2018	1FE
31364H-EM-5	FNSTR_42 2		03/01/2017	VARIOUS		0	0	84	3	0	(3)	0	(3)	0	0	0	0	0	8	07/25/2018	1FE
31364H-GK-7	FNSTR_65 2		03/01/2017	VARIOUS		0	0	403	33	0	(33)	0	(33)	0	0	0	0	0	45	12/25/2019	1FE
31364H-GP-6	FNSTR_67 2		03/01/2017	VARIOUS		0	0	602	46	0	(46)	0	(46)	0	0	0	0	0	73	01/25/2020	1FE
31364H-HF-7	FNSTR_75 2		03/01/2017	VARIOUS		0	0	95	8	0	(8)	0	(8)	0	0	0	0	0	11	04/25/2020	1FE
31364H-JV-0	FNSTR_94 2		03/01/2017	VARIOUS		0	0	102	8	0	(8)	0	(8)	0	0	0	0	0	12	08/25/2021	1FE
31364H-K6-3	FNSTR_268 2		03/01/2017	VARIOUS		0	0	5,846	644	0	(644)	0	(644)	0	0	0	0	0	340	02/25/2023	1FE
31364H-MT-1	FNSTR_129 2		03/01/2017	MBS PAYDOWN		3	3	138	42	0	(39)	0	(39)	0	3	0	0	0	7	02/25/2022	1FE
31364H-NB-9	FNSTR_133 2		03/01/2017	VARIOUS		0	0	1,203	131	0	(131)	0	(131)	0	0	0	0	0	131	04/25/2022	1FE
31364H-NF-0	FNSTR_135 2		03/01/2017	VARIOUS		0	0	723	87	0	(87)	0	(87)	0	0	0	0	0	82	04/25/2022	1FE
31364H-NT-0	FNSTR_141 2		03/01/2017	VARIOUS		0	0	206	45	0	(45)	0	(45)	0	0	0	0	0	30	05/25/2022	1FE
31364H-P4-3	FNSTR_283 2		03/01/2017	VARIOUS		0	0	7,476	901	0	(901)	0	(901)	0	0	0	0	0	392	11/25/2026	1FE
31364H-QJ-9	FNSTR_156 2		03/01/2017	VARIOUS		0	0	425	72	0	(72)	0	(72)	0	0	0	0	0	26	07/25/2022	1FE
31364H-WL-7	FNSTR_229 2		03/01/2017	VARIOUS		0	0	231	20	0	(20)	0	(20)	0	0	0	0	0	7	07/25/2023	1FE
31364H-WY-9	FNSTR_235 2		03/01/2017	VARIOUS		0	0	1,198	92	0	(92)	0	(92)	0	0	0	0	0	115	08/25/2023	1FE
3136AF-5G-5	FNMA_13-84		03/25/2017	MBS PAYDOWN		820,062	820,062	861,065	822,308	0	(2,246)	0	(2,246)	0	820,062	0	0	0	12,144	08/25/2043	1FE
3136AQ-H3-7	FNMA_15-94		03/01/2017	MBS PAYDOWN		93,482	93,482	98,536	93,561	0	(79)	0	(79)	0	93,482	0	0	0	544	09/25/2044	1FE
3136AQ-QW-3	FNMA_15-84		03/25/2017	MBS PAYDOWN		443,157	443,157	465,315	444,049	0	(892)	0	(892)	0	443,157	0	0	0	4,538	08/25/2033	1FE
3136AQ-VJ-6	FNMA_15-90		03/01/2017	MBS PAYDOWN		118,965	118,965	126,995	119,085	0	(120)	0	(120)	0	118,965	0	0	0	692	12/25/2045	1FE
3136AT-EW-0	FNMA_16-51		03/25/2017	MBS PAYDOWN		81,698	81,698	86,242	81,844	0	(146)	0	(146)	0	81,698	0	0	0	670	10/25/2043	1FE
3136FC-M4-5	FNSTR_369 9		03/01/2017	VARIOUS		0	0	2,076	1,343	0	(1,343)	0	(1,343)	0	0	0	0	0	182	04/25/2036	1FE
3136FC-ZJ-8	FNSTR_365 9		03/01/2017	VARIOUS		0	0	9,792	4,174	0	(4,174)	0	(4,174)	0	0	0	0	0	579	01/25/2036	1FE
3136FC-ZL-3	FNMA_365 11		03/01/2017	VARIOUS		0	0	10,165	4,140	0	(4,140)	0	(4,140)	0	0	0	0	0	584	02/01/2036	1FE
3136FC-ZX-7	FNSTR_366 1		03/01/2017	VARIOUS		0	0	3,337	2,097	0	(2,097)	0	(2,097)	0	0	0	0	0	265	10/25/2035	1FE
3136FC-ZY-5	FNSTR_366 2		03/01/2017	VARIOUS		0	0	8,162	2,163	0	(2,163)	0	(2,163)	0	0	0	0	0	451	10/25/2035	1FE
31371K-WH-0	FNMA 30YR		03/01/2017	MBS PAYDOWN		12,764	12,764	13,713	12,784	0	(21)	0	(21)	0	12,764	0	0	0	112	12/01/2032	1FE
31371L-JM-2	FNMA 20YR		03/01/2017	MBS PAYDOWN		57,170	57,170	59,743	57,264	0	(94)	0	(94)	0	57,170	0	0	0	588	01/01/2024	1FE
31371L-KY-4	FNMA 30YR		03/01/2017	MBS PAYDOWN		9,235	9,235	9,161	9,234	0	1	0	1	0	9,235	0	0	0	71	03/01/2034	1FE
31371M-KC-0	FNMA 30YR		03/01/2017	MBS PAYDOWN		3,463	3,463	3,317	3,441	0	22	0	22	0	3,463	0	0	0	36	11/01/2035	1FE
31371M-Q9-1	FNMA 30YR		03/01/2017	MBS PAYDOWN		4,465	4,465	4,277	4,456	0	9	0	9	0	4,465	0	0	0	50	03/01/2036	1FE
3137A2-X4-8	FHLMC_3752		01/01/2017	MBS PAYDOWN		117,064	117,064	125,825	117,064	0	0	0	0	0	117,064	0	0	0	855	11/15/2040	1FE
3137AB-AC-5	FHLMC_3852		03/15/2017	MBS PAYDOWN		12,783	12,783	13,518	12,797	0	(13)	0	(13)	0	12,783	0	0	0	116	05/15/2041	1FE
3137B3-MV-7	FHLMC_4223		02/01/2017	MBS PAYDOWN		39,893	39,893	38,946	39,895	0	(1)	0	(1)	0	39,893	0	0	0	159	07/15/2043	1FE
3137B7-BP-3	FHLMC_4296		03/15/2017	MBS PAYDOWN		349,645	349,645	383,299	350,583	0	(938)	0	(938)	0	349,645	0	0	0	5,281	07/15/2036	1FE
3137BH-BZ-9	FHLMC_4451		03/01/2017	MBS PAYDOWN		47,921	47,921	50,579	47,952	0	(31)	0	(31)	0	47,921	0	0	0	226	11/15/2041	1FE
3137BM-QC-3	FHLMC_4544		03/01/2017	MBS PAYDOWN		175,549	175,549	184,875	175,716	0	(167)	0	(167)	0	175,549	0	0	0	946	06/15/2042	1FE
3137BM-V4-5	FHLMC_4552		03/01/2017	MBS PAYDOWN		108,441	108,441	113,608	108,512	0	(71)	0	(71)	0	108,441	0	0	0	573	01/15/2043	1FE
3137BM-XB-7	FHLMC_4551		03/01/2017	MBS PAYDOWN		13,037	13,037	13,841	13,050	0	(13)	0	(13)	0	13,037	0	0	0	76	04/15/2042	1FE
3137BN-7F-5	FHLMC_4561		03/01/2017	MBS PAYDOWN		76,329	76,329	80,873	76,374	0	(44)	0	(44)	0	76,329	0	0	0	340	09/15/2042	1FE
3137BN-PS-7	FHLMC_4566		03/01/2017	MBS PAYDOWN		73,214	73,214	76,726	73,261	0	(47)	0	(47)	0	73,214	0	0	0	370	06/15/2045	1FE
3137BQ-GW-1	FHLMC_4593		03/01/2017	MBS PAYDOWN		50,130	50,130	52,989	50,172	0	(43)	0	(43)	0	50,130	0	0	0	298	07/15/2044	1FE
31385U-JQ-7	FNMA 20YR		03/01/2017	MBS PAYDOWN		1,980	1,980	2,032	1,982	0	(2)	0	(2)	0	1,980	0	0	0	21	06/01/2019	1FE
31385X-AZ-0	FNMA 30YR		03/01/2017	MBS PAYDOWN		29,818	29,818	32,035	29,866	0	(49)	0	(49)	0	29,818	0	0	0	261	05/01/2033	1FE
31385X-EC-7	FNMA 30YR		03/01/2017	MBS PAYDOWN		13,574	13,574	14,584	13,596	0	(22)	0	(22)	0	13,574	0	0	0	117	06/01/2033	1FE
31385X-TD-9	FNMA 30YR		03/01/2017	MBS PAYDOWN		118,584	118,584	126,427	118,691	0	(107)	0	(107)	0	118,584	0	0	0	1,341	05/01/2033	1FE
3138A4-DC-6	FNMA 30YR		03/01/2017	MBS PAYDOWN		8,128	8,128	8,651	8,130	0	(1)	0	(1)	0	8,128	0	0	0	54	12/01/2040	1FE
3138L4-SJ-3	FNMA 30YR MULTI		03/01/2017	MBS PAYDOWN		5,770	5,770	6,265	5,772	0	(2)	0	(2)	0	5,770	0	0	0	44	08/01/2043	1FE
3138L6-GY-8	FNMA 30YR MULTI		03/01/2017	MBS PAYDOWN		4,453	4,453	4,706	4,453	0	(1)	0	(1)	0	4,453	0	0	0	35	04/01/2044	1FE
3138L7-JH-0	FNMA 30YR MULTI		03/01/2017	MBS PAYDOWN		4,466	4,466	4,653	4,467	0	0	0	0	0	4,466	0	0	0	33	08/01/2044	1FE
3138LH-GZ-1	FNMA 30YR MULTI		03/01/2017	MBS PAYDOWN		2,146	2,146	2,207	0	0	0	0	0	0	2,146	0	0	0	7	02/01/2047	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
313920-6R-6	FNMA_01-44 SB		03/25/2017	INTEREST ONLY PAYMENT		0	0	2,928	887	0	(887)	0	(887)	0	0	0	0	0	459	09/25/2031	1FE
313920-QK-9	FNMA_01-38 SA		03/25/2017	INTEREST ONLY PAYMENT		0	0	1,802	1,098	0	(1,098)	0	(1,098)	0	0	0	0	0	217	08/25/2031	1FE
313920-ZJ-2	FNMA_01-46 S		03/18/2017	INTEREST ONLY PAYMENT		0	0	3,447	1,085	0	(1,085)	0	(1,085)	0	0	0	0	0	537	09/18/2031	1FE
31392A-4R-6	FNMA_01-69 PS		03/25/2017	MBS PAYDOWN		50,346	50,346	48,962	41,708	0	8,638	0	8,638	0	50,346	0	0	0	1,329	12/25/2031	1FE
31392B-5Z-5	FNMA_02-10 SB		03/25/2017	VARIOUS		667	667	690	656	0	11	0	11	0	667	0	0	0	12	03/25/2017	1FE
31392B-E6-9	FNMA_02-9 SQ		02/25/2017	MBS PAYDOWN		1,781	1,781	1,843	1,756	0	25	0	25	0	1,781	0	0	0	31	03/25/2017	1FE
31392B-W9-3	FNMA_02-11 SD		02/25/2017	MBS PAYDOWN		2	2	2	2	0	0	0	0	0	2	0	0	0	0	03/25/2017	1FE
31392C-BH-6	FNMA_02-20 SK		03/25/2017	INTEREST ONLY PAYMENT		0	0	3,012	864	0	(864)	0	(864)	0	0	0	0	0	372	04/25/2032	1FE
31392C-CE-2	FNMA_02-23 SA		03/25/2017	MBS PAYDOWN		81,335	81,335	85,809	67,016	0	14,319	0	14,319	0	81,335	0	0	0	2,216	04/25/2032	1FE
31392D-DD-1	FNMA_02-38 DS		03/25/2017	INTEREST ONLY PAYMENT		0	0	1,063	1,147	0	(1,147)	0	(1,147)	0	0	0	0	0	272	04/25/2032	1FE
31392D-HA-3	FNMA_02-33 SB		03/25/2017	MBS PAYDOWN		1,986	1,986	2,745	1,986	0	0	0	0	0	1,986	0	0	0	98	06/25/2032	1FE
31392E-GM-6	FNMA_02-52 S		03/25/2017	INTEREST ONLY PAYMENT		0	0	2,483	838	0	(838)	0	(838)	0	0	0	0	0	315	09/25/2032	1FE
31392E-NB-2	FNMA_02-58 SW		03/25/2017	INTEREST ONLY PAYMENT		0	0	1,666	399	0	(399)	0	(399)	0	0	0	0	0	215	09/25/2032	1FE
31392F-6Q-5	FNMA_02-77 SY		03/25/2017	MBS PAYDOWN		47,032	47,032	50,325	46,812	0	220	0	220	0	47,032	0	0	0	1,039	12/25/2017	1FE
31392F-RK-5	FNMA_02-74 SV		03/25/2017	INTEREST ONLY PAYMENT		0	0	10,328	2,897	0	(2,897)	0	(2,897)	0	0	0	0	0	1,675	11/25/2032	1FE
31392G-DV-4	FNMA_02-90 SW		03/25/2017	INTEREST ONLY PAYMENT		0	0	1,269	1,413	0	(1,413)	0	(1,413)	0	0	0	0	0	98	09/25/2032	1FE
31392J-DK-2	FNMA_03-13 S		03/25/2017	INTEREST ONLY PAYMENT		0	0	7,050	3,944	0	(3,944)	0	(3,944)	0	0	0	0	0	806	03/25/2033	1FE
31392J-J4-2	FNMA_03-17 S		03/25/2017	MBS PAYDOWN		133,674	133,674	139,190	133,061	0	613	0	613	0	133,674	0	0	0	2,336	03/25/2018	1FE
31392K-V9-4	FHLMC_2444 SR		03/15/2017	INTEREST ONLY PAYMENT		0	0	1,131	1,467	0	(1,467)	0	(1,467)	0	0	0	0	0	272	05/15/2032	1FE
31392K-WY-8	FHLMC_2444 TI		03/01/2017	INTEREST ONLY PAYMENT		0	0	1,412	1,945	0	(1,945)	0	(1,945)	0	0	0	0	0	108	05/15/2032	1FE
31392R-UR-0	FHLMC_2490 SA		03/15/2017	INTEREST ONLY PAYMENT		0	0	504	320	0	(320)	0	(320)	0	0	0	0	0	86	04/15/2028	1FE
31392T-YJ-0	FHLMC_2478 TI		03/01/2017	VARIOUS		0	0	742	260	0	(260)	0	(260)	0	0	0	0	0	61	03/15/2032	1FE
31392W-JF-8	FHLMC_2516 SD		03/15/2017	INTEREST ONLY PAYMENT		0	0	1,374	838	0	(838)	0	(838)	0	0	0	0	0	136	02/15/2032	1FE
31393B-F2-6	FNMA_03-35 SA		03/25/2017	MBS PAYDOWN		67,629	67,629	69,052	67,363	0	266	0	266	0	67,629	0	0	0	1,222	05/25/2018	1FE
31393D-WT-4	FNMA_03-61		03/25/2017	MBS PAYDOWN		241,978	241,978	251,808	242,114	0	(136)	0	(136)	0	241,978	0	0	0	1,759	08/25/2033	1FE
31393J-C8-9	FHLMC_2551 NS		03/15/2017	MBS PAYDOWN		17,129	17,129	17,771	17,061	0	68	0	68	0	17,129	0	0	0	380	01/15/2033	1FE
31393L-AV-5	FHLMC_2571 SA		03/15/2017	MBS PAYDOWN		121,743	121,743	127,621	121,087	0	656	0	656	0	121,743	0	0	0	2,111	02/15/2018	1FE
31393L-FK-4	FHLMC_T-54 2A		03/01/2017	MBS PAYDOWN		12,760	12,760	13,515	12,763	0	(4)	0	(4)	0	12,760	0	0	0	168	02/25/2043	1FE
31393Q-XN-7	FHLMC_2610 SB		03/15/2017	MBS PAYDOWN		52,381	52,381	56,227	52,140	0	241	0	241	0	52,381	0	0	0	1,010	05/15/2018	1FE
31393T-5J-1	FNMA_03-116 SA		03/25/2017	MBS PAYDOWN		22,506	22,506	22,886	22,471	0	36	0	36	0	22,506	0	0	0	400	11/25/2033	1FE
31393T-DX-1	FNMA_03-89 SD		03/25/2017	MBS PAYDOWN		3,571	3,571	4,508	3,567	0	4	0	4	0	3,571	0	0	0	183	03/25/2032	1FE
31393T-JB-3	FNMA_03-81 SC		03/25/2017	MBS PAYDOWN		11,070	11,070	12,273	10,957	0	112	0	112	0	11,070	0	0	0	224	08/25/2017	1FE
31393T-KU-9	FNMA_03-81 SG		03/25/2017	MBS PAYDOWN		8,894	8,894	9,612	8,813	0	81	0	81	0	8,894	0	0	0	198	09/25/2017	1FE
31393T-U8-7	FNMA_03-109 QC		03/25/2017	MBS PAYDOWN		83,220	83,220	94,247	63,417	0	19,803	0	19,803	0	83,220	0	0	0	2,378	11/25/2033	1FE
31393T-U9-5	FNMA_03-109 QD		03/25/2017	MBS PAYDOWN		74,985	74,985	84,826	74,316	0	669	0	669	0	74,985	0	0	0	1,365	11/25/2033	1FE
31393T-VC-7	FNMA_03-102 TS		03/25/2017	MBS PAYDOWN		8,762	8,762	12,689	8,771	0	(9)	0	(9)	0	8,762	0	0	0	724	10/25/2033	1FE
31393U-CD-3	FNMA_03-126 SA		03/25/2017	MBS PAYDOWN		74,358	74,358	84,768	62,442	0	11,915	0	11,915	0	74,358	0	0	0	2,104	12/25/2033	1FE
31393U-DE-0	FNMA_03-119 SG		03/25/2017	MBS PAYDOWN		50,453	50,453	57,517	50,052	0	401	0	401	0	50,453	0	0	0	1,422	12/25/2033	1FE
31393U-ZG-1	FNMA_03-131 SK		03/25/2017	MBS PAYDOWN		105,539	105,539	117,562	105,240	0	299	0	299	0	105,539	0	0	0	2,725	01/25/2034	1FE
31393V-JC-6	FHLMC_2626		03/01/2017	MBS PAYDOWN		34,516	34,516	40,168	34,665	0	(149)	0	(149)	0	34,516	0	0	0	684	06/15/2023	1FE
31393V-JE-2	FHLMC_2626		03/15/2017	MBS PAYDOWN		12,783	12,783	15,669	12,852	0	(69)	0	(69)	0	12,783	0	0	0	277	06/15/2023	1FE
31393W-VQ-9	FHLMC_2641		03/01/2017	MBS PAYDOWN		5,245	5,245	6,190	5,257	0	(12)	0	(12)	0	5,245	0	0	0	86	07/15/2033	1FE
31393Y-7B-5	FNMA_04-57 SP		03/25/2017	INTEREST ONLY PAYMENT		0	0	73,692	46,504	0	(46,504)	0	(46,504)	0	0	0	0	0	1,958	05/25/2034	1FE
31393Y-EC-5	FNMA_04-28 SA		03/25/2017	MBS PAYDOWN		5,206	5,206	5,206	5,166	0	40	0	40	0	5,206	0	0	0	84	05/25/2034	1FE
31394A-2W-5	FNMA_04-73 TI		03/01/2017	VARIOUS		0	0	5,646	4,592	0	(4,592)	0	(4,592)	0	0	0	0	0	1,229	10/25/2034	1FE
31394A-4U-7	FNMA_04-70 XJ		03/01/2017	VARIOUS		0	0	9,998	2,759	0	(2,759)	0	(2,759)	0	0	0	0	0	792	10/25/2034	1FE
31394A-E4-4	FNMA_04-69 IP		03/01/2017	VARIOUS		0	0	2,775	751	0	(751)	0	(751)	0	0	0	0	0	181	12/25/2033	1FE
31394A-FS-0	FNMA_04-54 SY		03/25/2017	INTEREST ONLY PAYMENT		0	0	2,115	1,428	0	(1,428)	0	(1,428)	0	0	0	0	0	284	06/25/2033	1FE
31394A-J7-2	FNMA_04-66 XA		03/01/2017	VARIOUS		0	0	7,842	2,317	0	(2,317)	0	(2,317)	0	0	0	0	0	498	09/25/2034	1FE
31394A-NQ-5	FNMA_04-63 TI		03/01/2017	VARIOUS		0	0	8,973	3,218	0	(3,218)	0	(3,218)	0	0	0	0	0	601	08/25/2034	1FE
31394A-NR-3	FNMA_04-63 BI		03/01/2017	VARIOUS		0	0	23,270	7,975	0	(7,975)	0	(7,975)	0	0	0	0	0	1,771	08/25/2034	1FE
31394A-WQ-5	FNMA_04-60 SA		03/25/2017	MBS PAYDOWN		41,046	41,046	59,203	40,964	0	83	0	83	0	41,046	0	0	0	2,673	08/25/2024	1FE
31394A-ZQ-2	FNMA_04-71 TI		03/01/2017	VARIOUS		0	0	3,860	1,935	0	(1,935)	0	(1,935)	0	0	0	0	0	438	04/25/2034	1FE
31394A-ZS-8	FNMA_04-71 UI		03/01/2017	VARIOUS		0	0	3,889	1,775	0	(1,775)	0	(1,775)	0	0	0	0	0	399	02/25/2034	1FE
31394B-PX-6	FNMA_04-88 KS		03/25/2017	MBS PAYDOWN		63,325	63,325	65,195	47,773	0	15,552	0	15,552	0	63,325	0	0	0	1,658	10/25/2034	1FE
31394B-ZK-3	FNMA_04-91 SJ		03/25/2017	MBS PAYDOWN		10,003	10,003	10,043	9,964	0	38	0	38	0	10,003	0	0	0	175	10/25/2031	1FE
31394E-JL-3	FNMA_05-66		03/25/2017	MBS PAYDOWN		29,931	29,931	40,818	30,142	0	(211)	0	(211)	0	29,931	0	0	0	704	07/25/2035	1FE
31394E-KG-2	FNMA_05-66 SQ		03/25/2017	MBS PAYDOWN		23,429	23,429	23,737	23,336	0	94	0	94	0	23,429	0	0	0	580	07/25/2035	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31394E-MV-7	FNMA_05-62 DS		03/25/2017	MBS PAYDOWN		28,775	28,775	29,710	28,056	0	719	0	719	0	28,775	0	0	0	658	12/25/2033	1FE
31394E-TR-9	FNMA_05-59 NQ		03/25/2017	MBS PAYDOWN		31,153	31,153	32,555	31,084	0	69	0	69	0	31,153	0	0	0	696	05/25/2035	1FE
31394F-BL-8	FNMA_05-75 SU		03/25/2017	MBS PAYDOWN		13,231	13,231	14,736	13,210	0	21	0	21	0	13,231	0	0	0	677	09/25/2035	1FE
31394H-4N-8	FHLMC_2662 Z		03/01/2017	MBS PAYDOWN		115,159	115,159	129,209	115,403	0	(244)	0	(244)	0	115,159	0	0	0	931	08/15/2023	1FE
31394K-KV-5	FHLMC_2682 SB		03/15/2017	MBS PAYDOWN		72,306	72,306	75,198	72,101	0	205	0	205	0	72,306	0	0	0	1,425	10/15/2033	1FE
31394K-L6-9	FHLMC_2682 TW		03/15/2017	MBS PAYDOWN		6,944	6,944	7,881	6,938	0	6	0	6	0	6,944	0	0	0	174	10/15/2033	1FE
31394K-ZD-9	FHLMC_2692 SC		03/15/2017	MBS PAYDOWN		77,906	77,906	69,059	77,556	0	350	0	350	0	77,906	0	0	0	1,232	07/15/2033	1FE
31394M-WC-0	FHLMC_2725 SC		03/01/2017	MBS PAYDOWN		63,373	63,373	72,723	63,512	0	(139)	0	(139)	0	63,373	0	0	0	809	11/15/2033	1FE
31394T-W7-6	FHLMC_2764 S		03/15/2017	MBS PAYDOWN		36,023	36,023	28,796	35,639	0	384	0	384	0	36,023	0	0	0	656	07/15/2033	1FE
31394U-CE-0	FNMA_05-86 SC		03/25/2017	MBS PAYDOWN		60,602	60,602	60,981	58,229	0	2,373	0	2,373	0	60,602	0	0	0	1,416	10/25/2035	1FE
31394U-L2-6	FNMA_05-106 PK		03/25/2017	MBS PAYDOWN		43,094	43,094	40,696	23,072	0	20,022	0	20,022	0	43,094	0	0	0	1,391	12/25/2035	1FE
31394U-VF-6	FNMA_05-101B B		03/01/2017	MBS PAYDOWN		226,449	226,449	233,419	226,606	0	(157)	0	(157)	0	226,449	0	0	0	1,810	11/25/2035	1FE
31394U-Y5-5	FNMA_05-110 TN		03/25/2017	MBS PAYDOWN		7,679	7,679	7,131	7,472	0	206	0	206	0	7,679	0	0	0	242	04/25/2035	1FE
31394V-JJ-0	FNMA_05-114 SP		03/25/2017	MBS PAYDOWN		20,394	20,394	23,593	20,376	0	18	0	18	0	20,394	0	0	0	561	01/25/2036	1FE
31394V-TY-6	FNMA_05-115 NS		03/25/2017	INTEREST ONLY PAYMENT		0	0	10,408	3,588	0	(3,588)	0	(3,588)	0	0	0	0	0	1,602	01/25/2036	1FE
31394W-3F-3	FHLMC_2770 SR		03/15/2017	MBS PAYDOWN		68,075	68,075	60,714	67,470	0	605	0	605	0	68,075	0	0	0	890	03/15/2019	1FE
31394W-BA-5	FHLMC_2786 S		03/15/2017	MBS PAYDOWN		17,003	17,003	14,485	16,763	0	240	0	240	0	17,003	0	0	0	172	04/15/2019	1FE
31394Y-VD-3	FHLMC_2795 TS		03/15/2017	INTEREST ONLY PAYMENT		0	0	3,559	1,883	0	(1,883)	0	(1,883)	0	0	0	0	0	230	03/15/2024	1FE
31394Y-XB-5	FHLMC_2817 PO		03/01/2017	MBS PAYDOWN		26,601	26,601	22,012	26,510	0	91	0	91	0	26,601	0	0	0	0	06/15/2034	1FE
31395A-5B-7	FHLMC_2809 EZ		03/01/2017	MBS PAYDOWN		179,434	179,434	198,438	180,040	0	(606)	0	(606)	0	179,434	0	0	0	1,474	06/15/2024	1FE
31395A-DW-2	FHLMC_2815 PU		03/15/2017	MBS PAYDOWN		36,943	36,943	37,312	36,746	0	197	0	197	0	36,943	0	0	0	719	11/15/2032	1FE
31395A-DX-0	FHLMC_2815 QT		03/15/2017	INTEREST ONLY PAYMENT		0	0	5,467	7,599	0	(7,599)	0	(7,599)	0	0	0	0	0	457	03/15/2034	1FE
31395B-LX-9	FNMA_06-10 HI		03/25/2017	INTEREST ONLY PAYMENT		0	0	19,581	8,536	0	(8,536)	0	(8,536)	0	0	0	0	0	2,276	03/25/2036	1FE
31395B-M5-9	FNMA_06-21 SW		03/25/2017	MBS PAYDOWN		44,769	44,769	45,189	30,733	0	14,037	0	14,037	0	44,769	0	0	0	1,388	04/25/2036	1FE
31395B-VW-0	FNMA_06-15 SB		03/25/2017	MBS PAYDOWN		50,436	50,436	44,888	48,868	0	1,568	0	1,568	0	50,436	0	0	0	1,308	03/25/2036	1FE
31395C-FD-8	FHLMC_2820 PI		03/01/2017	VARIOUS		0	0	6,252	6,092	0	(6,092)	0	(6,092)	0	0	0	0	0	875	06/15/2033	1FE
31395D-B2-4	FNMA_06-57 SI		03/25/2017	INTEREST ONLY PAYMENT		0	0	2,539	518	0	(518)	0	(518)	0	0	0	0	0	739	06/25/2036	1FE
31395D-BC-2	FNMA_06-40 SI		03/25/2017	INTEREST ONLY PAYMENT		0	0	17,592	7,288	0	(7,288)	0	(7,288)	0	0	0	0	0	3,048	05/25/2036	1FE
31395D-PQ-6	FNMA_06-36 SA		03/25/2017	MBS PAYDOWN		10,511	10,511	10,618	9,848	0	663	0	663	0	10,511	0	0	0	626	05/25/2036	1FE
31395F-CA-0	FHLMC_2836 OH		03/01/2017	MBS PAYDOWN		589,119	589,119	533,153	588,327	0	792	0	792	0	589,119	0	0	0	4,329	08/15/2034	1FE
31395F-LE-2	FHLMC_2862 GB		03/01/2017	MBS PAYDOWN		65,853	65,853	64,053	65,827	0	26	0	26	0	65,853	0	0	0	513	09/15/2024	1FE
31395H-6F-2	FHLMC_2866 GS		03/15/2017	INTEREST ONLY PAYMENT		0	0	5,811	2,225	0	(2,225)	0	(2,225)	0	0	0	0	0	1,247	09/15/2034	1FE
31395H-V2-3	FHLMC_2895 EK		03/01/2017	MBS PAYDOWN		54,664	54,664	55,271	54,671	0	(7)	0	(7)	0	54,664	0	0	0	359	11/15/2019	1FE
31395J-Q8-2	FHLMC_2892 SE		03/15/2017	MBS PAYDOWN		24,051	24,051	24,178	23,879	0	172	0	172	0	24,051	0	0	0	481	10/15/2033	1FE
31395L-RU-7	FHLMC_2921 PS		03/15/2017	INTEREST ONLY PAYMENT		0	0	4,072	2,025	0	(2,025)	0	(2,025)	0	0	0	0	0	441	01/15/2035	1FE
31395N-AP-2	FNMA_06-44 PO		03/01/2017	MBS PAYDOWN		29,182	29,182	21,102	28,801	0	381	0	381	0	29,182	0	0	0	0	06/25/2036	1FE
31395N-GV-3	FNMA_06-53		03/01/2017	MBS PAYDOWN		234,438	234,438	264,359	234,957	0	(519)	0	(519)	0	234,438	0	0	0	2,026	06/25/2036	1FE
31395N-WD-5	FNMA_06-56 S		03/25/2017	INTEREST ONLY PAYMENT		0	0	15,987	6,570	0	(6,570)	0	(6,570)	0	0	0	0	0	2,548	07/25/2036	1FE
31395P-M4-1	FHLMC_2953 LD		03/01/2017	MBS PAYDOWN		51,018	51,018	50,189	50,981	0	36	0	36	0	51,018	0	0	0	413	12/15/2034	1FE
31395T-CB-8	FHLMC_2967 SE		03/15/2017	MBS PAYDOWN		10,058	10,058	9,945	9,972	0	87	0	87	0	10,058	0	0	0	220	04/15/2035	1FE
31395U-2G-5	FHLMC_2976 DC		03/15/2017	MBS PAYDOWN		60,932	60,932	59,561	60,130	0	802	0	802	0	60,932	0	0	0	1,718	05/15/2034	1FE
31395U-FB-2	FHLMC_2980 SV		03/15/2017	MBS PAYDOWN		21,404	21,404	22,180	16,916	0	4,487	0	4,487	0	21,404	0	0	0	417	05/15/2035	1FE
31395U-Z5-3	FHLMC_2996 SA		03/15/2017	MBS PAYDOWN		157,769	157,769	150,325	116,215	0	41,554	0	41,554	0	157,769	0	0	0	4,700	06/15/2035	1FE
31395V-GG-8	FHLMC_2989 UV		03/15/2017	INTEREST ONLY PAYMENT		0	0	5,499	2,256	0	(2,256)	0	(2,256)	0	0	0	0	0	818	02/15/2032	1FE
31396C-K9-0	FHLMC_3047 SW		03/15/2017	MBS PAYDOWN		165,519	165,519	167,769	128,999	0	36,520	0	36,520	0	165,519	0	0	0	6,248	10/15/2035	1FE
31396C-VV-9	FHLMC_3055 SA		03/15/2017	MBS PAYDOWN		126,048	126,048	123,527	97,292	0	28,756	0	28,756	0	126,048	0	0	0	3,148	07/15/2034	1FE
31396H-JA-8	FHLMC_3114 PI		03/15/2017	INTEREST ONLY PAYMENT		0	0	33,924	11,925	0	(11,925)	0	(11,925)	0	0	0	0	0	5,157	02/15/2036	1FE
31396J-LF-0	FHLMC_3122		03/15/2017	MBS PAYDOWN		183	183	144	183	0	1	0	1	0	183	0	0	0	0	03/15/2036	1FE
31396K-5V-0	FNMA_06-98 ST		03/25/2017	MBS PAYDOWN		27,625	27,625	27,079	27,469	0	155	0	155	0	27,625	0	0	0	305	10/25/2036	1FE
31396K-LL-4	FNMA_06-70 PK		03/25/2017	MBS PAYDOWN		66,275	66,275	70,261	44,857	0	21,418	0	21,418	0	66,275	0	0	0	3,044	06/25/2036	1FE
31396L-2H-2	FNMA_06-113 SB		03/25/2017	MBS PAYDOWN		32,947	32,947	32,452	32,196	0	751	0	751	0	32,947	0	0	0	1,278	11/25/2036	1FE
31396L-H3-7	FNMA_06-122 SA		03/25/2017	MBS PAYDOWN		339,563	339,563	332,771	194,357	0	145,205	0	145,205	0	339,563	0	0	0	13,377	12/25/2036	1FE
31396L-X2-1	FNMA_06-113 MS		01/25/2017	MBS PAYDOWN		37,145	37,145	32,839	36,497	0	648	0	648	0	37,145	0	0	0	669	09/25/2036	1FE
31396L-ZW-3	FNMA_06-116		03/01/2017	MBS PAYDOWN		161,972	161,972	182,966	162,605	0	(633)	0	(633)	0	161,972	0	0	0	1,587	12/25/2036	1FE
31396N-L3-8	FHLMC_3147 OE		03/15/2017	MBS PAYDOWN		152	152	93	151	0	2	0	2	0	152	0	0	0	0	04/15/2036	1FE
31396P-2W-0	FNMA_07-21		03/25/2017	INTEREST ONLY PAYMENT		0	0	3,417	5,743	0	(5,743)	0	(5,743)	0	0	0	0	0	308	03/25/2037	1FE
31396P-VB-4	FNMA_07-9 PO		03/25/2017	MBS PAYDOWN		7,646	7,646	5,670	7,592	0	54	0	54	0	7,646	0	0	0	0	03/25/2037	1FE
31396P-YR-6	FNMA_07-16 SM		03/25/2017	INTEREST ONLY PAYMENT		0	0	428	89	0	(89)	0	(89)	0	0	0	0	0	65	03/25/2037	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31396Q-RH-4	FNMA_09-59F HB		03/01/2017	MBS PAYDOWN		205,158	205,158	210,030	205,222	0	(64)	0	(64)	0	205,158	0	0	0	1,597	08/25/2039	1FE
31396V-AU-2	FNBR_07-B1		03/01/2017	MBS PAYDOWN		270,904	270,904	308,589	271,471	0	(567)	0	(567)	0	270,904	0	0	0	2,429	04/25/2037	1FE
31396V-LW-6	FNMA_07-28		03/25/2017	MBS PAYDOWN		120,507	120,507	115,103	118,054	0	2,453	0	2,453	0	120,507	0	0	0	300	01/25/2036	1FE
31396V-MD-7	FNMA_07-35 SG		03/25/2017	INTEREST ONLY PAYMENT		0	0	18,181	9,091	0	(9,091)	0	(9,091)	0	0	0	0	0	2,453	04/25/2037	1FE
31396X-JM-7	FNMA_07-84 S		03/25/2017	MBS PAYDOWN		42,999	42,999	42,320	42,135	0	864	0	864	0	42,999	0	0	0	1,405	08/25/2037	1FE
31396X-LT-9	FNMA_07-84B P		03/01/2017	MBS PAYDOWN		49,047	49,047	54,255	49,174	0	(127)	0	(127)	0	49,047	0	0	0	426	08/25/2037	1FE
31396X-NZ-3	FNMA_07-86 ST		03/25/2017	INTEREST ONLY PAYMENT		0	0	1,589	2,556	0	(2,556)	0	(2,556)	0	0	0	0	0	134	09/25/2037	1FE
31396X-YU-2	FNMA_07-91 DS		03/25/2017	INTEREST ONLY PAYMENT		0	0	11,780	1,392	0	(1,392)	0	(1,392)	0	0	0	0	0	1,703	10/25/2037	1FE
31397C-BC-2	FHLMC_3236 LS		03/15/2017	INTEREST ONLY PAYMENT		0	0	20,844	2,548	0	(2,548)	0	(2,548)	0	0	0	0	0	5,041	11/15/2036	1FE
31397F-GR-7	FHLMC_3271E PC		03/01/2017	MBS PAYDOWN		217,036	217,036	243,334	217,063	0	(27)	0	(27)	0	217,036	0	0	0	1,106	02/15/2037	1FE
31397M-SY-4	FNMA_08-83 BA		03/01/2017	MBS PAYDOWN		164,188	164,188	152,695	163,936	0	253	0	253	0	164,188	0	0	0	1,575	09/25/2038	1FE
31397N-MG-7	FNMA_09-11 PO		03/01/2017	MBS PAYDOWN		57,694	57,694	47,021	57,257	0	437	0	437	0	57,694	0	0	0	0	08/25/2038	1FE
31397P-BQ-2	FHLMC_3386 FY		03/15/2017	MBS PAYDOWN		16,590	16,590	13,410	16,517	0	74	0	74	0	16,590	0	0	0	22	02/15/2037	1FE
31397P-JP-6	FHLMC_3382		03/15/2017	MBS PAYDOWN		6,393	6,393	6,777	6,397	0	(4)	0	(4)	0	6,393	0	0	0	54	10/15/2032	1FE
31397P-TY-6	FHLMC_3404 SH		03/15/2017	MBS PAYDOWN		78,457	78,457	78,163	63,580	0	14,877	0	14,877	0	78,457	0	0	0	1,426	01/15/2038	1FE
31397T-5W-8	FHLMC_3432 FX		03/15/2017	MBS PAYDOWN		36,704	36,704	29,913	36,559	0	145	0	145	0	36,704	0	0	0	69	07/15/2034	1FE
31397U-KG-3	FNMA_11-51		03/25/2017	MBS PAYDOWN		533,372	533,372	560,708	548,924	0	(15,551)	0	(15,551)	0	533,372	0	0	0	4,832	06/25/2041	1FE
31397W-4B-8	FHLMC_3460 AY		03/01/2017	MBS PAYDOWN		153,534	153,534	133,575	153,017	0	517	0	517	0	153,534	0	0	0	1,217	06/15/2038	1FE
31397Y-4Y-4	FHLMC_3484 AU		03/01/2017	MBS PAYDOWN		150,600	150,600	140,293	150,405	0	195	0	195	0	150,600	0	0	0	1,365	08/15/2038	1FE
31397Y-6W-6	FHLMC_3480 BE		03/01/2017	MBS PAYDOWN		90,637	90,637	83,938	90,369	0	268	0	268	0	90,637	0	0	0	823	08/15/2038	1FE
31398C-3M-8	FHLMC_3516B CB		03/01/2017	MBS PAYDOWN		37,624	37,624	38,588	37,635	0	(11)	0	(11)	0	37,624	0	0	0	289	03/15/2029	1FE
31398R-LT-0	FNMA_10-65		03/25/2017	MBS PAYDOWN		367,557	367,557	472,311	378,205	0	(10,647)	0	(10,647)	0	367,557	0	0	0	6,114	05/25/2040	1FE
31398V-RS-7	FHLMC_3662 PJ		03/01/2017	MBS PAYDOWN		309,997	309,997	327,289	310,270	0	(273)	0	(273)	0	309,997	0	0	0	2,408	04/15/2040	1FE
31402C-VP-4	FNMA 30YR		03/01/2017	MBS PAYDOWN		29,637	29,637	31,841	29,686	0	(50)	0	(50)	0	29,637	0	0	0	261	02/01/2034	1FE
31402Q-YV-7	FNMA 30YR		03/01/2017	MBS PAYDOWN		25,885	25,885	27,810	25,927	0	(42)	0	(42)	0	25,885	0	0	0	230	02/01/2035	1FE
31402R-DG-1	FNMA 30YR		03/01/2017	MBS PAYDOWN		3,207	3,207	3,319	3,209	0	(2)	0	(2)	0	3,207	0	0	0	31	04/01/2035	1FE
31404R-YS-0	FNMA 30YR		03/01/2017	MBS PAYDOWN		715	715	705	715	0	0	0	0	0	715	0	0	0	6	04/01/2034	1FE
31407C-HW-0	FNMA 6MO LIBOR ARM		03/01/2017	MBS PAYDOWN		8,470	8,470	8,526	8,470	0	0	0	0	0	8,470	0	0	0	40	07/01/2035	1FE
31407C-LC-9	FNMA 6MO LIBOR ARM		03/01/2017	MBS PAYDOWN		45,258	45,258	45,583	45,260	0	(2)	0	(2)	0	45,258	0	0	0	300	08/01/2035	1FE
31407G-5E-4	FNMA 1YR CMT ARM		03/01/2017	MBS PAYDOWN		14,515	14,515	14,701	14,517	0	(2)	0	(2)	0	14,515	0	0	0	39	06/01/2035	1FE
31407J-TP-7	FNMA 6MO LIBOR ARM		03/01/2017	MBS PAYDOWN		77,659	77,659	77,319	77,656	0	3	0	3	0	77,659	0	0	0	264	08/01/2035	1FE
31409B-SU-2	FNMA 30YR		03/01/2017	MBS PAYDOWN		152	152	146	153	0	0	0	0	0	152	0	0	0	1	01/01/2036	1FE
31410G-NS-8	FNMA 30YR		03/01/2017	MBS PAYDOWN		59,530	59,530	59,679	59,533	0	(3)	0	(3)	0	59,530	0	0	0	575	09/01/2037	1FE
31411J-X3-5	FNMA 30YR		03/01/2017	MBS PAYDOWN		28,977	28,977	28,391	28,966	0	10	0	10	0	28,977	0	0	0	195	03/01/2037	1FE
31411U-GA-3	FNMA 30YR		03/01/2017	MBS PAYDOWN		83,407	83,407	81,723	83,363	0	44	0	44	0	83,407	0	0	0	658	04/01/2037	1FE
31413U-GW-3	FNMA 30YR		03/01/2017	MBS PAYDOWN		17,863	17,863	18,343	17,875	0	(13)	0	(13)	0	17,863	0	0	0	175	11/01/2037	1FE
31416X-WV-8	FNMA 30YR		03/01/2017	MBS PAYDOWN		140,055	140,055	149,065	140,285	0	(230)	0	(230)	0	140,055	0	0	0	849	03/01/2041	1FE
31419H-W9-9	FNMA 30YR		03/01/2017	MBS PAYDOWN		15,378	15,378	16,367	15,381	0	(2)	0	(2)	0	15,378	0	0	0	102	11/01/2040	1FE
31419J-LR-7	FNMA 30YR		03/01/2017	MBS PAYDOWN		87,519	87,519	93,146	87,659	0	(140)	0	(140)	0	87,519	0	0	0	587	10/01/2040	1FE
31419L-NH-2	FNMA 30YR		03/01/2017	MBS PAYDOWN		99,155	99,155	105,530	99,181	0	(26)	0	(26)	0	99,155	0	0	0	347	12/01/2040	1FE
37610L-AP-2	GNMA_06-29 AO		03/01/2017	MBS PAYDOWN		11,287	11,287	9,333	11,227	0	59	0	59	0	11,287	0	0	0	0	04/20/2036	1FE
38373Q-S2-8	GNMA_03-52 S		03/16/2017	INTEREST ONLY PAYMENT		0	0	3,107	1,529	0	(1,529)	0	(1,529)	0	0	0	0	0	314	06/16/2033	1FE
38373R-AP-4	GNMA_01-22 SJ		03/16/2017	INTEREST ONLY PAYMENT		0	0	284	32	0	(32)	0	(32)	0	0	0	0	0	56	05/16/2031	1FE
38373R-BE-8	GNMA_01-22 FG		03/16/2017	MBS PAYDOWN		137	137	136	137	0	0	0	0	0	137	0	0	0	0	05/16/2031	1FE
38373R-DK-2	GNMA_01-22 SG		03/16/2017	MBS PAYDOWN		5,166	5,166	5,385	5,157	0	8	0	8	0	5,166	0	0	0	155	05/16/2031	1FE
38373R-F6-1	GNMA_01-48 S		03/16/2017	INTEREST ONLY PAYMENT		0	0	944	670	0	(670)	0	(670)	0	0	0	0	0	139	10/16/2031	1FE
38373S-3R-6	GNMA_03-26 SX		03/16/2017	MBS PAYDOWN		36,837	36,837	37,965	36,698	0	138	0	138	0	36,837	0	0	0	683	04/16/2033	1FE
38373T-X3-4	GNMA_02-16 SV		03/16/2017	INTEREST ONLY PAYMENT		0	0	6,481	3,859	0	(3,859)	0	(3,859)	0	0	0	0	0	1,371	02/16/2032	1FE
38373V-HT-0	GNMA_02-60 SB		03/16/2017	INTEREST ONLY PAYMENT		0	0	3,424	858	0	(858)	0	(858)	0	0	0	0	0	345	08/16/2032	1FE
38373V-ZQ-6	GNMA_02-70 SA		03/16/2017	INTEREST ONLY PAYMENT		0	0	5,905	2,262	0	(2,262)	0	(2,262)	0	0	0	0	0	1,176	10/16/2032	1FE
38373V-ZS-2	GNMA_02-70 SB		03/16/2017	INTEREST ONLY PAYMENT		0	0	2,931	743	0	(743)	0	(743)	0	0	0	0	0	335	10/16/2032	1FE
38373W-HW-1	GNMA_02-21 SV		03/16/2017	INTEREST ONLY PAYMENT		0	0	3,235	1,001	0	(1,001)	0	(1,001)	0	0	0	0	0	422	03/16/2032	1FE
383742-J6-1	GNMA_08-32 SW		03/16/2017	INTEREST ONLY PAYMENT		0	0	21,429	8,621	0	(8,621)	0	(8,621)	0	0	0	0	0	2,126	04/16/2038	1FE
38374B-SE-4	GNMA_03-74 PS		03/20/2017	MBS PAYDOWN		33,609	33,609	32,328	33,061	0	548	0	548	0	33,609	0	0	0	959	01/20/2033	1FE
38374C-DT-5	GNMA_03-75 SA		03/16/2017	MBS PAYDOWN		44,093	44,093	45,637	44,033	0	60	0	60	0	44,093	0	0	0	1,070	09/16/2033	1FE
38374D-DK-2	GNMA_06-36 SD		03/16/2017	INTEREST ONLY PAYMENT		0	0	3,391	3,009	0	(3,009)	0	(3,009)	0	0	0	0	0	951	07/16/2036	1FE
38374E-Y8-4	GNMA_03-114 AS		03/20/2017	MBS PAYDOWN		29,270	29,270	32,070	29,210	0	61	0	61	0	29,270	0	0	0	860	12/20/2033	1FE
38374F-K4-5	GNMA_04-17 QS		03/16/2017	MBS PAYDOWN		22,698	22,698	22,471	22,559	0	140	0	140	0	22,698	0	0	0	434	03/16/2034	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
38374G-XG-2	GNMA_04-39 QD		03/16/2017	MBS PAYDOWN		6,095	6,095	5,973	6,014	0	81	0	81	0	6,095	0	0	0	259	05/16/2034	1FE
38374G-YP-1	GNMA_04-32 SV		03/16/2017	MBS PAYDOWN		44,570	44,570	40,782	35,854	0	8,716	0	8,716	0	44,570	0	0	0	1,121	03/16/2034	1FE
38374K-EU-3	GNMA_04-104 SA		02/20/2017	MBS PAYDOWN		15,773	15,773	13,646	14,658	0	1,115	0	1,115	0	15,773	0	0	0	321	07/20/2033	1FE
38374K-MS-9	GNMA_05-6 SD		03/20/2017	MBS PAYDOWN		177,402	177,402	183,611	174,850	0	2,552	0	2,552	0	177,402	0	0	0	6,448	10/20/2033	1FE
38374L-JH-2	GNMA_05-43 SA		03/20/2017	INTEREST ONLY PAYMENT		0	0	17,159	3,466	0	(3,466)	0	(3,466)	0	0	0	0	0	5,318	06/20/2035	1FE
38374M-SN-0	GNMA_05-91 SB		03/20/2017	MBS PAYDOWN		7,672	7,672	8,094	7,566	0	106	0	106	0	7,672	0	0	0	288	01/20/2035	1FE
38374N-H3-4	GNMA_06-58 SL		03/16/2017	INTEREST ONLY PAYMENT		0	0	32,313	11,506	0	(11,506)	0	(11,506)	0	0	0	0	0	4,566	10/16/2036	1FE
38374N-U7-0	GNMA_06-61 SD		03/20/2017	INTEREST ONLY PAYMENT		0	0	5,102	2,656	0	(2,656)	0	(2,656)	0	0	0	0	0	621	11/20/2036	1FE
38375J-AV-7	GNMA_06-69 SC		03/20/2017	INTEREST ONLY PAYMENT		0	0	2,447	1,603	0	(1,603)	0	(1,603)	0	0	0	0	0	356	12/20/2036	1FE
38375K-B4-3	GNMA_07-40 SJ		03/16/2017	MBS PAYDOWN		136,771	136,771	138,459	95,227	0	41,544	0	41,544	0	136,771	0	0	0	4,923	07/16/2037	1FE
38375K-G3-0	GNMA_07-47 SD		03/16/2017	MBS PAYDOWN		100,170	100,170	99,763	81,336	0	18,834	0	18,834	0	100,170	0	0	0	4,585	08/16/2036	1FE
38375K-NW-8	GNMA_07-37 ES		03/16/2017	MBS PAYDOWN		82,509	82,509	83,978	62,394	0	20,115	0	20,115	0	82,509	0	0	0	3,085	06/16/2037	1FE
38375L-MZ-0	GNMA_07-64 AO		03/20/2017	MBS PAYDOWN		29,861	29,861	22,946	29,645	0	215	0	215	0	29,861	0	0	0	0	10/20/2037	1FE
38375P-KL-4	GNMA_08-9A SC		03/20/2017	INTEREST ONLY PAYMENT		0	0	6,356	4,607	0	(4,607)	0	(4,607)	0	0	0	0	0	600	02/20/2038	1FE
38375P-RT-0	GNMA_08-13 LC		03/16/2017	MBS PAYDOWN		55,213	55,213	55,627	43,345	0	11,868	0	11,868	0	55,213	0	0	0	1,371	02/16/2038	1FE
38375Y-5R-9	GNMA_09-1		03/20/2017	MBS PAYDOWN		46,353	46,353	56,217	46,543	0	(190)	0	(190)	0	46,353	0	0	0	915	11/20/2034	1FE
38377E-NC-4	GNMA_10-42		03/16/2017	MBS PAYDOWN		120,080	120,080	165,035	138,243	0	(18,163)	0	(18,163)	0	120,080	0	0	0	2,780	06/16/2039	1FE
38377V-Y6-7	GNMA_11-71		03/01/2017	MBS PAYDOWN		321,844	321,844	386,213	322,456	0	(612)	0	(612)	0	321,844	0	0	0	3,808	05/16/2041	1FE
38377W-ML-5	GNMA_11-70		03/20/2017	MBS PAYDOWN		3,555	3,555	4,182	3,579	0	(24)	0	(24)	0	3,555	0	0	0	73	12/20/2040	1FE
38378V-W5-0	GNMA_13-117		03/20/2017	MBS PAYDOWN		198,690	198,690	266,245	199,850	0	(1,160)	0	(1,160)	0	198,690	0	0	0	5,454	06/20/2039	1FE
3837H0-AH-6	GNMA_94-1 PL		03/01/2017	INTEREST ONLY PAYMENT		0	0	149	0	0	0	0	0	0	0	0	0	0	10	06/16/2024	1FE
3837H0-N3-3	GNMA_97-7 PI		03/01/2017	VARIOUS		0	0	2,788	264	0	(264)	0	(264)	0	0	0	0	0	94	05/16/2027	1FE
3837H4-5R-2	GNMA_00-36 SG		03/20/2017	INTEREST ONLY PAYMENT		0	0	11	717	0	(717)	0	(717)	0	0	0	0	0	220	11/20/2030	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						14,935,048	14,935,048	16,537,869	14,703,483	0	229,427	0	229,427	0	14,935,048	0	0	0	298,433	XXX	XXX
03072S-LU-7	AMSI_03-11 AF6		03/01/2017	MBS PAYDOWN		14,842	14,842	14,841	14,842	0	0	0	0	0	14,842	0	0	0	127	12/25/2033	1FM
04220@-AA-2	ARMENIA MOUNTAIN WIND LLC		01/03/2017	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	1,270	12/31/2024	2FE
04541G-BU-5	ABSHE_01-HE3 A1		03/15/2017	MBS PAYDOWN		13,556	13,556	13,495	13,548	0	8	0	8	0	13,556	0	0	0	40	11/15/2031	1FM
05330K-AA-3	AUTOPISTAS METROPOLITANAS DE PUERT		03/31/2017	SINKING FUND REDEMPTION		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	422	06/30/2035	3FE
058927-AB-0	BAFC_06-A 1A2		03/01/2017	MBS PAYDOWN		73,051	73,689	30,311	72,138	0	913	0	913	0	73,051	0	0	0	299	02/20/2036	1FM
05946X-H9-7	BAFC_05-H 4A1		03/01/2017	MBS PAYDOWN		153,479	160,083	156,171	153,254	0	225	0	225	0	153,479	0	0	0	583	11/20/2035	1FM
05946X-R2-1	BAFC_05-7 1A2		03/25/2017	MBS PAYDOWN		51,036	51,036	46,602	50,106	0	929	0	929	0	51,036	0	0	0	1,494	11/25/2035	1FM
05946X-ZD-8	BAFC_05-F 6A1		03/01/2017	MBS PAYDOWN		145,466	145,466	145,329	145,334	0	132	0	132	0	145,466	0	0	0	427	09/20/2035	1FM
059497-BA-4	BACM_07-1 AMFX		03/01/2017	MBS PAYDOWN		2,804,837	2,804,837	2,818,991	2,658,388	0	146,449	0	146,449	0	2,804,837	0	0	0	24,616	01/15/2049	1FM
05949C-GD-2	BOAMS_05-H 4A1		03/01/2017	MBS PAYDOWN		189,788	189,788	171,301	188,440	0	1,348	0	1,348	0	189,788	0	0	0	745	09/25/2035	1FM
05949C-PZ-3	BOAMS_05-12 A3		03/25/2017	MBS PAYDOWN		126,521	126,729	111,680	111,083	0	15,437	0	15,437	0	126,521	0	0	0	5,377	01/25/2036	1FM
05949Q-BG-9	BAFC_06-2 4A1		03/25/2017	MBS PAYDOWN		27,717	30,708	30,530	17,336	0	10,381	0	10,381	0	27,717	0	0	0	917	03/25/2036	1FM
059515-BA-3	BAFC_07-3 XP0		03/01/2017	MBS PAYDOWN		15,952	16,137	8,412	15,374	0	579	0	579	0	15,952	0	0	0	0	09/25/2034	1FM
05951F-CH-5	BAFC_07-1 30P0		03/01/2017	MBS PAYDOWN		14,554	15,251	7,949	14,379	0	175	0	175	0	14,554	0	0	0	0	01/25/2037	1FM
07386V-AB-6	BSABS_07-AC3 A2		03/25/2017	INTEREST ONLY PAYMENT		0	0	9,608	12,088	0	(12,088)	0	(12,088)	0	0	0	0	0	3,146	04/25/2037	6FE
07387M-AG-4	BSCMS_06-PW11 AM		01/01/2017	MBS PAYDOWN		1,322	1,322	1,279	1,322	0	0	0	0	0	1,322	0	0	0	6	03/11/2039	1FM
073882-AC-6	BSARM_06-4 2A1		03/01/2017	MBS PAYDOWN		160,402	183,093	110,427	159,454	0	948	0	948	0	160,402	0	0	0	874	10/25/2036	1FM
07388E-AA-4	BSABS_06-SD2 A1		03/25/2017	MBS PAYDOWN		7,155	7,155	7,155	7,155	0	0	0	0	0	7,155	0	0	0	14	06/25/2036	1FM
07388R-AG-2	BSCMS_07-PW15 AM		03/01/2017	MBS PAYDOWN		1,016,669	1,016,669	935,234	1,013,834	0	2,836	0	2,836	0	1,016,669	0	0	0	9,895	02/11/2044	1FM
07388V-AG-3	BSCMS_07-T26 AM		03/01/2017	MBS PAYDOWN		7,202,648	7,202,648	7,241,816	7,202,648	0	0	0	0	0	7,202,648	0	0	0	99,271	01/12/2045	1FM
07388W-AB-2	BSABS_06-AC4 A2		03/25/2017	MBS PAYDOWN		15,156	16,774	17,199	15,198	0	(42)	0	(42)	0	15,156	0	0	0	696	07/25/2036	1FM
12189P-AD-4	BURLINGTON NORTHERN AND SANTE FE R		01/02/2017	SINKING FUND REDEMPTION		6,384	6,384	6,616	6,384	0	0	0	0	0	6,384	0	0	0	199	07/02/2018	1FE
12513Y-AH-3	CD_07-CD4 AMFX		02/01/2017	MBS PAYDOWN		11,000,000	11,000,000	11,054,309	11,000,000	0	0	0	0	0	11,000,000	0	0	0	82,362	12/11/2049	1FE
126307-AH-0	CSC HOLDINGS LLC		02/10/2017	J.P. MORGAN SECURITIES, INC.		2,005,000	2,000,000	2,047,500	2,039,757	0	(549)	0	(549)	0	2,039,208	0	(34,208)	(34,208)	21,583	06/01/2024	4FE
126379-AA-4	CSMC_07-4 1A1		03/25/2017	MBS PAYDOWN		254,238	254,238	254,103	253,292	0	946	0	946	0	254,238	0	0	0	494	06/25/2037	2FM
126379-BM-7	CSMC_07-4 1A9		03/25/2017	MBS PAYDOWN		42,548	42,548	35,528	41,275	0	1,274	0	1,274	0	42,548	0	0	0	1,519	06/25/2037	1FM
126650-BP-4	CVS PASS-THROUGH TRUST		03/10/2017	SINKING FUND REDEMPTION		5,070	5,070	4,747	5,059	0	11	0	11	0	5,070	0	0	0	51	12/10/2028	1AM
12666B-AD-7	CWL_06-22 2A3		03/25/2017	MBS PAYDOWN		2,216,050	2,216,050	2,216,050	2,176,068	0	39,982	0	39,982	0	2,216,050	0	0	0	3,339	01/25/2034	1FM
12667F-HK-4	CWALT_04-9T1 A2		03/25/2017	MBS PAYDOWN		2,940	2,940	2,937	2,934	0	6	0	6	0	2,940	0	0	0	5	07/25/2034	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
12667F-ZQ-1	CWALT_04-29CB A10		03/25/2017	MBS PAYDOWN		42,236	42,236	42,256	42,054	0	182	0	182	0	42,236	0	0	0	90	01/25/2035	1FM
12667G-GA-5	CWALT_05-19CB A2		03/25/2017	MBS PAYDOWN		11,125	11,125	11,276	11,097	0	28	0	28	0	11,125	0	0	0	274	06/25/2035	1FM
12667G-L7-6	CWALT_05-27 1A1		03/01/2017	MBS PAYDOWN		14,227	14,128	14,119	14,174	0	53	0	53	0	14,227	0	0	0	36	08/25/2035	1FM
12667G-LD-3	CWALT_05-23CB A3		03/25/2017	MBS PAYDOWN		10,840	10,840	11,272	10,807	0	34	0	34	0	10,840	0	0	0	311	07/25/2035	1FM
12668A-KU-8	CWALT_05-53T2 2A6		03/25/2017	MBS PAYDOWN		58,884	78,898	78,794	58,136	0	748	0	748	0	58,884	0	0	0	125	11/25/2035	1FM
12668A-NB-7	CWALT_05-55CB 2A4		03/25/2017	MBS PAYDOWN		17,353	18,660	18,835	14,863	0	2,490	0	2,490	0	17,353	0	0	0	585	11/25/2035	1FM
12668B-CH-4	CWALT_05-77T1 1A3		03/25/2017	MBS PAYDOWN		140,821	143,065	125,785	139,034	0	1,787	0	1,787	0	140,821	0	0	0	284	02/25/2036	1FM
12668B-CJ-0	CWALT_05-77T1 1A4		03/25/2017	MBS PAYDOWN		21,665	22,010	22,173	19,736	0	1,929	0	1,929	0	21,665	0	0	0	770	02/25/2036	1FM
12668B-XG-3	CWALT_06-12CB A11		03/25/2017	MBS PAYDOWN		8,255	13,474	13,575	8,232	0	23	0	23	0	8,255	0	0	0	610	05/25/2036	1FM
126694-2B-3	CWHL_06-10 1A5		03/25/2017	MBS PAYDOWN		43,054	51,896	51,961	38,571	0	4,483	0	4,483	0	43,054	0	0	0	2,893	05/25/2036	1FM
126694-M7-0	CWHL_06-0A5 1A2		03/25/2017	MBS PAYDOWN		2,968	7,374	3,085	2,664	0	304	0	304	0	2,968	0	0	0	15	04/25/2046	1FM
12669E-EH-5	CWHL_03-15 1A2		03/25/2017	MBS PAYDOWN		63,761	63,761	65,269	63,518	0	243	0	243	0	63,761	0	0	0	1,077	06/25/2018	1FM
12669F-XP-3	CWHL_04-7 5A1		03/25/2017	MBS PAYDOWN		2,011	2,011	2,011	2,001	0	10	0	10	0	2,011	0	0	0	5	05/25/2034	1FM
12669G-AJ-0	CWHL_04-21 A3		03/01/2017	MBS PAYDOWN		96,716	96,716	100,914	96,861	0	(145)	0	(145)	0	96,716	0	0	0	1,379	11/25/2034	1FM
12669G-HY-0	CWHL_04-29 1A1		03/25/2017	MBS PAYDOWN		23,609	23,609	23,609	23,609	0	0	0	0	0	23,609	0	0	0	48	02/25/2035	1FM
12669G-UX-7	CWHL_05-11 6A1		03/25/2017	MBS PAYDOWN		877	877	877	874	0	3	0	3	0	877	0	0	0	2	03/25/2035	1FM
161546-JH-0	CFAB_04-2 1A5		03/01/2017	MBS PAYDOWN		139,323	139,323	136,258	139,307	0	16	0	16	0	139,323	0	0	0	944	02/25/2035	1FM
161571-BT-0	CHAIT_07-A3 A3		02/15/2017	MBS PAYDOWN		780,000	780,000	627,328	776,842	0	3,158	0	3,158	0	780,000	0	0	0	6,799	04/15/2019	1FE
16165M-AD-0	CFLX_06-2 A2B		03/25/2017	MBS PAYDOWN		14,030	17,281	16,309	13,951	0	79	0	79	0	14,030	0	0	0	30	09/25/2036	1FM
172939-AB-6	CSHE_95-1 A2 PRVT		02/10/2017	MBS PAYDOWN		22,860	22,860	22,739	22,860	0	0	0	0	0	22,860	0	0	0	6	03/25/2025	4FM
17307G-E8-7	CMLTI_05-8 1A4A		03/01/2017	MBS PAYDOWN		74,374	76,476	56,012	74,026	0	348	0	348	0	74,374	0	0	0	353	10/25/2035	1FM
17307G-EY-0	CMLTI_04-1 1A3 144A		03/25/2017	MBS PAYDOWN		743	743	772	741	0	2	0	2	0	743	0	0	0	17	02/25/2031	1FM
17307G-Y7-7	CMLTI_05-12 2A2 144A		03/25/2017	MBS PAYDOWN		18,109	18,971	16,865	16,802	0	1,308	0	1,308	0	18,109	0	0	0	913	08/25/2035	1FM
173110-BK-5	CGCMT_07-C6		03/01/2017	MBS PAYDOWN		333,563	333,563	344,703	334,599	0	(1,036)	0	(1,036)	0	333,563	0	0	0	3,440	12/10/2049	1FM
17311Y-AB-9	CBASS_07-CB3 A2		03/01/2017	VARIOUS		228,054	228,054	228,050	227,553	0	501	0	501	0	228,054	0	0	0	964	03/25/2037	1FM
17312E-AD-8	CMLTI_07-AMC3 A2C		03/25/2017	MBS PAYDOWN		350,243	350,243	350,243	346,887	0	3,356	0	3,356	0	350,243	0	0	0	337	03/25/2037	1FM
190749-AG-6	CWCI_06-C1 IO		03/31/2017	VARIOUS		0	0	10,278	194	0	(194)	0	(194)	0	0	0	0	0	312	08/15/2048	1Z
20047E-AH-5	COMM_06-C8 AM		01/01/2017	MBS PAYDOWN		3,077,441	3,077,441	3,092,674	3,077,441	0	0	0	0	0	3,077,441	0	0	0	13,689	12/10/2046	1FE
212168-AA-6	CONTINENTAL WIND LLC		02/28/2017	VARIOUS		375,484	375,484	377,110	375,538	0	(53)	0	(53)	0	375,484	0	0	0	11,265	02/28/2033	2FE
221470-AA-5	COSO GEOTHERMAL POWER HOLDINGS 144A		02/16/2017	VARIOUS		3,768,289	5,313,437	5,313,437	2,830,840	937,450	0	0	937,450	0	3,768,289	0	0	0	0	07/15/2026	6FE
224044-CF-2	COX COMMUNICATIONS INC		03/28/2017	J.P. MORGAN SECURITIES, INC.		188,410	200,000	199,928	199,952	0	0	0	0	0	199,953	0	(11,543)	(11,543)	6,400	02/01/2035	2FE
22540A-7C-6	CSFB_01-HE17 AIO		03/25/2017	INTEREST ONLY PAYMENT		0	0	762	0	0	0	0	0	0	0	0	0	0	127	01/25/2032	3FE
22540V-KN-1	CSFB_01-28 1A2		03/25/2017	INTEREST ONLY PAYMENT		0	0	949	0	0	0	0	0	0	0	0	0	0	313	11/25/2031	5FE
22544Q-AG-4	CSMC_07-C3 AM		02/23/2017	MORGAN STANLEY & CO. INC.		36,338,906	36,000,000	35,649,563	35,906,808	0	2,006	0	2,006	0	35,908,813	0	430,093	430,093	491,468	06/15/2039	2FM
225458-2C-1	CSFB_05-8 4A1		03/01/2017	MBS PAYDOWN		55,592	80,434	81,647	55,782	0	(190)	0	(190)	0	55,592	0	0	0	602	09/25/2035	1FM
225458-2D-9	CSFB_05-8 5A1		03/25/2017	MBS PAYDOWN		15,073	18,810	18,959	13,953	0	1,121	0	1,121	0	15,073	0	0	0	490	09/25/2035	1FM
225458-5U-8	CSFB_05-9 4A1		03/25/2017	MBS PAYDOWN		14,331	14,331	14,716	14,319	0	13	0	13	0	14,331	0	0	0	335	10/25/2035	1FM
225458-PN-2	CSFB_05-4 2A1		03/25/2017	MBS PAYDOWN		4,175	4,411	4,179	4,154	0	21	0	21	0	4,175	0	0	0	8	06/25/2035	1FM
225458-X4-5	CSFB_05-8 2A1		03/01/2017	MBS PAYDOWN		107,832	107,832	107,630	108,004	0	(173)	0	(173)	0	107,832	0	0	0	1,062	09/25/2035	1FM
22545Y-AF-8	CSMC_07-C2 AM		02/23/2017	VARIOUS		30,131,182	30,000,000	30,150,000	30,000,000	0	0	0	0	0	30,000,000	0	131,182	131,182	364,433	01/15/2049	1FM
225470-FM-0	CSFB_05-10 10A3		03/01/2017	MBS PAYDOWN		10,320	10,304	9,171	10,347	0	(28)	0	(28)	0	10,320	0	0	0	106	11/25/2035	1FM
225470-RU-9	CSFB_05-12 3A1		03/01/2017	MBS PAYDOWN		62,411	66,675	67,305	62,523	0	(112)	0	(112)	0	62,411	0	0	0	938	01/25/2036	1FM
225470-SE-4	CSFB_05-12 DX2		03/01/2017	VARIOUS		0	0	6,443	657	0	(657)	0	(657)	0	0	0	0	0	376	01/25/2036	5FE
225470-UJ-0	CSMC_06-1 1A2		03/25/2017	MBS PAYDOWN		42,877	43,308	34,294	39,277	0	3,601	0	3,601	0	42,877	0	0	0	1,898	02/25/2036	1FM
225470-WF-6	CSMC_06-1 DX		03/01/2017	VARIOUS		0	0	23,082	4,048	0	(4,048)	0	(4,048)	0	0	0	0	0	1,350	02/25/2036	5FE
22944B-AV-0	CSMC_07-5 3A2		03/25/2017	MBS PAYDOWN		10,813	10,813	9,912	10,613	0	200	0	200	0	10,813	0	0	0	450	08/25/2037	1FM
23305W-AA-1	DBRR_11-C32		03/01/2017	MBS PAYDOWN		2,047,916	2,047,916	2,124,712	2,057,545	0	(9,629)	0	(9,629)	0	2,047,916	0	0	0	23,603	06/17/2049	1FM
237194-AH-8	DARDEN RESTAURANTS INC		02/02/2017	SEAPORT GROUP		9,912,395	8,500,000	9,984,448	9,840,292	0	(3,347)	0	(3,347)	0	9,836,945	0	75,450	75,450	174,722	10/15/2037	2FE
251510-JM-6	DBALT_05-5 1AIO		03/01/2017	INTEREST ONLY PAYMENT		0	0	35,390	0	0	0	0	0	0	0	0	0	0	2,123	11/25/2035	5FE
294751-DV-1	EQABS_04-1 M1		03/01/2017	MBS PAYDOWN		13,189	13,189	13,189	13,189	0	0	0	0	0	13,189	0	0	0	93	04/25/2034	1FM
294751-EZ-1	EQABS_04-3 M1		03/01/2017	MBS PAYDOWN		28,938	28,938	28,938	28,938	0	0	0	0	0	28,938	0	0	0	273	07/25/2034	1FM
29736R-AG-5	ESTEE LAUDER CO INC		03/30/2017	SUNTRUST		1,034,940	1,000,000	1,108,470	1,107,119	0	(549)	0	(549)	0	1,106,570	0	(71,630)	(71,630)	12,882	06/15/2045	1FE
30676J-AC-2	FALMOUTH HOLDINGS GROUP CO - TL		03/31/2017	SINKING FUND REDEMPTION		9,625	9,625	9,577	9,608	0	17	0	17	0	9,625	0	0	0	198	12/11/2021	2FE
30711X-AT-1	CAS_2015_C01		03/25/2017	MBS PAYDOWN		448,328	448,328	455,823	448,473	0	(145)	0	(145)	0	448,328	0	0	0	3,447	02/25/2025	1
30711X-AX-2	CAS_2015-C02		03/25/2017	MBS PAYDOWN		287,311	287,311	277,292	284,646	0	2,664	0	2,664	0	287,311	0	0	0	1,844	05/25/2025	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31428X-BN-5	FEDEX CORP		01/17/2017	DIRECT		2,501,150	2,500,000	2,473,650	0	0	19	0	19	0	2,473,669	0	27,481	27,481	4,278	01/15/2047	2FE
31846L-AX-4	FAMLT_95-2 A4		03/20/2017	MBS PAYDOWN		81	81	81	81	0	0	0	0	0	81	0	0	0	0	03/20/2027	1FM
32051S-AA-7	FHAMS_06-RE2 A1		03/25/2017	MBS PAYDOWN		57,946	63,951	63,871	57,335	0	612	0	612	0	57,946	0	0	0	128	04/25/2035	1FM
33912E-AB-3	FLEISCHMANNS VINEGAR CO INC - TL		03/31/2017	SINKING FUND REDEMPTION		6,250	6,250	6,188	6,205	0	45	0	45	0	6,250	0	0	0	126	10/03/2022	4Z
34347@-AA-7	FLOWCHEM LTD - TL		03/03/2017	SINKING FUND REDEMPTION		247,492	247,492	242,146	246,970	0	522	0	522	0	247,492	0	0	0	4,309	12/06/2018	2FE
350910-AN-5	FTST_06-4TS		03/11/2017	MBS PAYDOWN		29,674	29,674	33,968	29,743	0	(68)	0	(68)	0	29,674	0	0	0	280	12/13/2028	1FM
36228F-AP-1	GSMPS_98-4 A 144A		03/01/2017	MBS PAYDOWN		1,281	1,281	1,318	1,282	0	(2)	0	(2)	0	1,281	0	0	0	13	12/19/2026	3FM
36228F-CG-9	GSMPS_99-2 A 144A		03/01/2017	MBS PAYDOWN		3,825	3,825	3,933	3,826	0	0	0	0	0	3,825	0	0	0	57	09/19/2027	3FM
36228F-YZ-3	GSR_03-13 1A2		03/01/2017	MBS PAYDOWN		8,344	8,344	8,150	8,343	0	1	0	1	0	8,344	0	0	0	40	10/25/2033	1FM
362341-LL-1	GSMPS_05-RP3 1AF 144A		03/25/2017	MBS PAYDOWN		10,979	10,979	10,967	10,962	0	17	0	17	0	10,979	0	0	0	19	09/25/2035	3FM
362341-S5-9	GSR_05-9F 2A4		03/01/2017	MBS PAYDOWN		47,600	47,761	38,149	45,845	0	1,755	0	1,755	0	47,600	0	0	0	474	01/25/2036	1FM
36242D-T5-2	GSMPS_05-RP2 1AF 144A		03/25/2017	MBS PAYDOWN		73,686	73,686	73,686	73,686	0	0	0	0	0	73,686	0	0	0	132	03/25/2035	3FM
36246L-AE-1	GSMS_07-GG10 A4		03/01/2017	MBS PAYDOWN		2,494,290	2,494,290	1,693,074	2,477,724	0	16,565	0	16,565	0	2,494,290	0	0	0	20,799	08/10/2045	1FM
36298X-AA-0	GSMPS_06-RP2 1AF1 144A		03/25/2017	MBS PAYDOWN		126,029	126,029	125,931	125,283	0	747	0	747	0	126,029	0	0	0	177	04/25/2036	3FM
37934E-AC-6	GFT_98-1 A3 144A		03/03/2017	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	18,711	06/10/2020	
39539G-AB-8	GPMF_06-OH1 A2		03/25/2017	MBS PAYDOWN		2,269	3,594	3,286	1,702	425	142	0	567	0	2,269	0	0	0	6	01/25/2037	1FM
406216-AX-9	HALLIBURTON COMPANY		03/15/2017	CALLED BONDS at 102.806		4,112,233	4,000,000	4,373,760	4,119,082	0	(6,849)	0	(6,849)	0	4,112,233	0	0	0	411,542	09/15/2019	2FE
421924-BN-0	HEALTHSOUTH CORP		02/10/2017	GOLDMAN SACHS & CO		565,000	565,000	565,000	565,000	0	0	0	0	0	565,000	0	0	0	12,065	03/15/2023	4FE
45254N-HS-9	IMM_04-4 1A1		03/25/2017	MBS PAYDOWN		10,975	10,975	10,975	10,975	0	0	0	0	0	10,975	0	0	0	25	09/25/2034	1FM
45660L-SP-5	RAST_05-A8CB A1		03/25/2017	MBS PAYDOWN		25,689	26,559	26,559	25,463	0	226	0	226	0	25,689	0	0	0	54	07/25/2035	1FM
45660N-D2-8	RAST_04-A2 2A1		03/25/2017	MBS PAYDOWN		3,644	3,644	3,644	3,644	0	0	0	0	0	3,644	0	0	0	12	05/25/2034	1FM
45660N-UU-7	RAST_03-A11 A2		03/25/2017	MBS PAYDOWN		1,648	1,648	1,647	1,645	0	3	0	3	0	1,648	0	0	0	3	11/25/2033	1FM
45661K-AU-4	INDX_06-AR11 5A1		03/01/2017	MBS PAYDOWN		8,658	21,648	21,722	8,746	0	(88)	0	(88)	0	8,658	0	0	0	105	06/25/2036	1FM
466247-K7-7	JPMMT_06-A2 5A1		03/01/2017	MBS PAYDOWN		4,644	4,644	3,382	4,618	0	26	0	26	0	4,644	0	0	0	21	11/25/2033	1FM
46629B-AB-5	JPMAC_06-CW2 AF2		03/01/2017	MBS PAYDOWN		21,934	21,934	21,934	21,890	0	44	0	44	0	21,934	0	0	0	108	08/25/2036	1FM
46629B-AR-0	JPMAC_06-CW2 AV4		03/25/2017	MBS PAYDOWN		144,828	144,828	144,828	144,601	0	227	0	227	0	144,828	0	0	0	307	08/25/2036	1FM
46629P-AE-8	JPMCC_06-LDP9 AM		03/01/2017	MBS PAYDOWN		4,058,458	4,058,458	4,078,669	4,058,458	0	0	0	0	0	4,058,458	0	0	0	33,347	05/15/2047	1FM
46629Q-AD-8	JPMAC_06-CH2 AF3		03/01/2017	MBS PAYDOWN		249,607	249,607	249,605	248,699	0	908	0	908	0	249,607	0	0	0	1,487	10/25/2036	1FM
46629Y-AC-3	JPMCC_07-CB18		02/01/2017	MBS PAYDOWN		345,864	345,864	355,594	345,864	0	0	0	0	0	345,864	0	0	0	1,847	06/12/2047	1FE
46630L-AD-6	JPMAC_07-CH1 AF3		03/01/2017	MBS PAYDOWN		1,820,119	1,820,119	1,624,901	1,811,774	0	8,345	0	8,345	0	1,820,119	0	0	0	14,026	11/25/2036	1FM
46631Q-AD-4	JPMCC_07-CB20		03/01/2017	MBS PAYDOWN		286,869	286,869	300,955	288,036	0	(1,167)	0	(1,167)	0	286,869	0	0	0	3,050	02/12/2051	1FM
478160-BJ-2	JOHNSON & JOHNSON		03/23/2017	MORGAN STANLEY & CO. INC.		1,183,715	1,075,000	1,222,684	1,211,741	0	(1,520)	0	(1,520)	0	1,210,221	0	(26,506)	(26,506)	14,763	12/05/2033	1FE
48121@-AC-5	JRD HOLDINGS LLC		03/27/2017	SINKING FUND REDEMPTION		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	347	03/27/2021	2FE
49239@-AB-4	ANADARKO PETROLEUM CORP PRVT		01/30/2017	SINKING FUND REDEMPTION		942,035	942,035	942,035	942,035	0	0	0	0	0	942,035	0	0	0	31,652	01/30/2020	2
49338L-AB-9	KEYSIGHT TECHNOLOGIES INC		03/01/2017	SEAPORT GROUP		4,986,300	5,000,000	4,998,300	4,998,704	0	25	0	25	0	4,998,729	0	(12,429)	(12,429)	79,625	10/30/2024	2FE
49725V-AB-8	KIOWA POWER PARTNERS LLC 144A		03/30/2017	SINKING FUND REDEMPTION		12,712	12,712	11,845	12,703	0	9	0	9	0	12,712	0	0	0	182	03/30/2021	2FE
50180J-AF-2	LBUBS_07-C2 AM		03/11/2017	MBS PAYDOWN		2,367,585	2,367,585	2,328,187	2,363,557	0	4,028	0	4,028	0	2,367,585	0	0	0	24,865	02/15/2040	1FM
50706U-AB-1	LAGO RESORT & CASINO LLC - TL		03/31/2017	SINKING FUND REDEMPTION		7,500	7,500	7,350	7,490	0	10	0	10	0	7,500	0	0	0	180	03/07/2022	4FE
52520N-AG-6	LMT_06-6 2A2		03/25/2017	INTEREST ONLY PAYMENT		0	0	8,832	4,749	0	(4,749)	0	(4,749)	0	0	0	0	0	2,619	10/25/2036	6FE
52521F-AE-7	LMT_07-1 2A2		03/25/2017	INTEREST ONLY PAYMENT		0	0	19,558	10,225	0	(10,225)	0	(10,225)	0	0	0	0	0	3,858	02/25/2037	6FE
52521J-AP-4	LMT_07-3 1A5		03/25/2017	INTEREST ONLY PAYMENT		0	0	0	30	0	(30)	0	(30)	0	0	0	0	0	2	03/25/2037	6FE
53688T-AA-2	LFRF-2015-1		01/30/2017	VARIOUS		73,771	73,771	73,771	73,771	0	0	0	0	0	73,771	0	0	0	738	10/30/2027	1FE
55312Y-AG-7	MLCFC_07-5 AM		02/01/2017	MBS PAYDOWN		15,469,404	15,469,404	15,554,165	15,469,404	0	0	0	0	0	15,469,404	0	0	0	85,978	08/12/2048	1FE
55616X-AK-3	MACYS RETAIL HOLDINGS INC		02/08/2017	DIRECT		1,907,328	1,920,000	1,906,829	1,910,574	0	141	0	141	0	1,910,715	0	(3,387)	(3,387)	37,800	09/01/2023	2FE
576434-2J-2	MALT_06-2 2A2		03/25/2017	INTEREST ONLY PAYMENT		0	0	12,357	8,751	0	(8,751)	0	(8,751)	0	0	0	0	0	3,379	03/25/2036	6FE
576434-F5-8	MALT_05-1 30X1		03/01/2017	VARIOUS		0	0	16,236	1,584	0	(1,584)	0	(1,584)	0	0	0	0	0	679	02/25/2035	5Z
581557-AV-7	MCKESSON CORP		03/01/2017	MATURITY		5,000,000	5,000,000	4,991,750	4,999,822	0	178	0	178	0	5,000,000	0	0	0	142,500	03/01/2017	2FE
59020U-AR-6	MLCC_04-A A1		03/25/2017	MBS PAYDOWN		6,716	6,716	6,717	6,716	0	0	0	0	0	6,716	0	0	0	12	04/25/2029	1FM
59020U-BU-8	MLCC_04-B A1		03/25/2017	MBS PAYDOWN		2,809	2,809	2,809	2,809	0	0	0	0	0	2,809	0	0	0	5	05/25/2029	1FM
59020U-GF-6	MLCC_04-D A1		03/25/2017	MBS PAYDOWN		11,719	11,719	11,719	11,719	0	0	0	0	0	11,719	0	0	0	31	09/25/2029	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
59020U-Q4-0	MLMT_05-A8 A3A2		02/25/2017	MBS PAYDOWN		13,169	13,169	13,169	13,169	0	0	0	0	0	13,169	0	0	0	14	08/25/2036	3FM
61754J-AG-3	MCS_07-T27 AM		01/10/2017	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	9,831	06/11/2042	1FM
617734-AC-2	MORONGO BAND OF MISSION 144A		03/01/2017	CORPORATE ACTION		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	6,900	03/01/2018	2Z
61915R-BC-9	MHL_05-AR1 1A2		03/25/2017	MBS PAYDOWN		7,540	7,551	7,532	7,338	0	201	0	201	0	7,540	0	0	0	13	11/25/2035	1FM
67020Y-AD-2	NUANCE COMMUNICATIONS INC		01/09/2017	CALLED BONDS at 100.000		80,000	80,000	81,400	80,434	0	(434)	0	(434)	0	80,000	0	0	0	2,198	08/15/2020	3FE
68383N-CE-1	OPMAC_05-4 1A2		03/25/2017	MBS PAYDOWN		7,707	7,707	7,707	7,295	412	0	0	412	0	7,707	0	0	0	14	11/25/2035	1FM
68402B-AC-0	OCMLT_07-3 2A2		03/25/2017	MBS PAYDOWN		530,228	530,228	530,228	526,355	0	3,873	0	3,873	0	530,228	0	0	0	762	04/25/2037	1FM
690872-AA-4	OWENS-BROCKWAY		02/22/2017	MORGAN STANLEY & CO. INC.		779,063	750,000	753,750	752,772	0	(75)	0	(75)	0	752,697	0	26,365	26,365	13,750	01/15/2022	4FE
74922R-AH-3	RALI_06-QS18 2A1		03/25/2017	VARIOUS		21,890	30,901	17,001	21,696	0	194	0	194	0	21,890	0	0	0	61	12/25/2036	1FM
75114Y-AB-6	RALEYS INC - TL		03/30/2017	VARIOUS		20,324	20,324	20,100	20,300	0	25	0	25	0	20,324	0	0	0	641	05/18/2022	4FE
751151-AV-3	RALI_06-QS12 2A16		03/25/2017	INTEREST ONLY PAYMENT		0	0	9,417	2,484	0	(2,484)	0	(2,484)	0	0	0	0	0	2,426	09/25/2036	6FE
751155-AN-2	RALI_06-QS10 A13		03/25/2017	MBS PAYDOWN		11,938	17,266	12,828	11,875	0	63	0	63	0	11,938	0	0	0	34	08/25/2036	1FM
75116C-AA-4	RALI_07-QS6 A1		03/25/2017	MBS PAYDOWN		21,374	26,538	19,614	21,194	0	180	0	180	0	21,374	0	0	0	49	04/25/2037	1FM
75974@-AA-0	RENEWABLE POWER GENERATION LLC		03/31/2017	SINKING FUND REDEMPTION		105,061	105,061	105,061	105,061	0	0	0	0	0	105,061	0	0	0	2,159	03/31/2035	2FE
759950-GB-8	RAMC_05-4 M1		03/01/2017	MBS PAYDOWN		0	157,360	0	(1,634)	0	1,634	0	1,634	0	0	0	0	0	1,280	02/25/2036	1FM
760985-FC-0	RAMP_01-RS3 AII		03/25/2017	MBS PAYDOWN		7,184	7,184	7,184	7,179	0	5	0	5	0	7,184	0	0	0	16	10/25/2031	1FM
760985-YV-7	RFMSI_03-RZ4 A7		02/01/2017	MBS PAYDOWN		20,409	20,409	20,407	19,975	0	434	0	434	0	20,409	0	0	0	178	06/25/2033	1FM
76110G-6V-8	RALI_03-QS5 A2		03/25/2017	MBS PAYDOWN		7,313	7,313	7,971	7,299	0	14	0	14	0	7,313	0	0	0	161	03/25/2018	1FM
76110H-CB-3	RALI_03-QS9 A2		03/25/2017	MBS PAYDOWN		26,283	29,735	28,856	26,493	0	(210)	0	(210)	0	26,283	0	0	0	61	05/25/2018	1FM
76110H-FZ-7	RALI_03-QS13 A7		02/25/2017	VARIOUS		636,537	636,537	636,537	636,537	0	0	0	0	0	636,537	0	0	0	1,382	07/25/2033	1FM
76110H-UT-4	RALI_04-QS8 A9		03/25/2017	MBS PAYDOWN		48,681	48,681	48,650	48,613	0	67	0	67	0	48,681	0	0	0	116	06/25/2034	1FM
761118-AV-0	RALI_05-QS9 A2		03/25/2017	MBS PAYDOWN		6,972	7,618	5,499	6,909	0	63	0	63	0	6,972	0	0	0	16	06/25/2035	1FM
761118-CX-4	RALI_05-QS10 3A1		03/25/2017	MBS PAYDOWN		43,175	48,966	36,744	42,647	0	528	0	528	0	43,175	0	0	0	103	08/25/2035	1FM
761118-QM-3	RALI_05-QO5 A1		03/01/2017	MBS PAYDOWN		39,132	46,061	46,212	38,999	0	133	0	133	0	39,132	0	0	0	114	01/25/2046	1FM
761118-VY-1	RALI_06-QO2 A1		03/25/2017	MBS PAYDOWN		17,291	17,291	17,291	17,168	0	123	0	123	0	17,291	0	0	0	33	02/25/2046	1FM
76111X-DZ-3	RFMSI_03-S20 1A9		02/01/2017	MBS PAYDOWN		142,766	142,766	141,394	142,766	0	0	0	0	0	142,766	0	0	0	654	12/25/2033	1FM
76716X-AA-0	RIO OIL FINANCE TRUST		01/27/2017	VARIOUS		535,723	545,497	545,486	545,497	0	0	0	0	0	545,497	0	(9,773)	(9,773)	16,834	07/06/2024	5FE
78350L-AE-5	RYAN LLC - TL		03/31/2017	SINKING FUND REDEMPTION		80,390	80,390	79,184	80,310	0	80	0	80	0	80,390	0	0	0	759	08/07/2020	4FE
78445X-AA-4	SLMA_10-1		03/25/2017	MBS PAYDOWN		1,351	1,351	1,351	1,351	0	0	0	0	0	1,351	0	0	0	3	03/25/2025	3AM
79548K-XS-2	SBM_79-7H2 B3		03/01/2017	MBS PAYDOWN		0	6,273	6,066	(1,865)	0	1,865	0	1,865	0	0	0	0	0	85	07/25/2024	1FM
805564-NR-8	SAST_03-2 M1		03/25/2017	MBS PAYDOWN		56,377	56,377	56,377	56,377	0	0	0	0	0	56,377	0	0	0	236	06/25/2033	1FM
80557B-AC-8	SAST_07-3 2A2		03/25/2017	MBS PAYDOWN		848,106	848,106	832,734	843,953	0	4,153	0	4,153	0	848,106	0	0	0	1,200	09/25/2047	1FM
81744F-DV-6	SEMT_04-9 A1		03/20/2017	MBS PAYDOWN		13,523	13,523	13,523	13,523	0	0	0	0	0	13,523	0	0	0	29	10/20/2034	1FM
820922-DF-6	SLB_T 3		03/01/2017	VARIOUS		12,298	12,298	11,472	12,275	0	23	0	23	0	12,298	0	0	0	217	10/01/2018	1Z
83083V-AE-7	JAB WIRELESS INC - TL		03/31/2017	SINKING FUND REDEMPTION		14,755	14,755	14,460	14,719	0	36	0	36	0	14,755	0	0	0	181	03/26/2019	4
832248-AV-0	SMITHFIELD FOODS INC		02/21/2017	CALLED BONDS at 100.000		580,000	580,000	587,413	583,625	0	(3,625)	0	(3,625)	0	580,000	0	0	0	53,748	08/15/2022	2FE
83612C-AD-1	SVHE_06-OPT5 2A3		03/25/2017	MBS PAYDOWN		582,480	582,480	582,480	578,220	0	4,261	0	4,261	0	582,480	0	0	0	876	07/25/2036	1FM
83612H-AC-2	SVHE_06-3 A3		03/25/2017	MBS PAYDOWN		349,702	349,702	349,702	344,232	0	5,470	0	5,470	0	349,702	0	0	0	610	11/25/2036	1FM
83701#-AB-0	SOUTH CAROLINA GENERATING CO PRVT		02/01/2017	SINKING FUND REDEMPTION		491,667	491,667	498,415	491,607	0	60	0	60	0	491,667	0	0	0	6,748	02/01/2024	2
843646-AH-3	SOUTHERN POWER CO		02/07/2017	MORGAN STANLEY & CO. INC.		76,173	75,000	74,660	74,688	0	1	0	1	0	74,689	0	1,484	1,484	1,556	09/15/2041	2FE
843646-AJ-9	SOUTHERN POWER CO		02/02/2017	MORGAN STANLEY & CO. INC.		1,028,680	1,000,000	997,150	997,298	0	5	0	5	0	997,302	0	31,378	31,378	29,458	07/15/2043	2FE
858119-AT-7	STEEL DYNAMICS INC		01/05/2017	CALLED BONDS at 100.000		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	4,084	08/15/2019	3FE
86358H-SS-9	SAMI_03-C1 1F1		03/25/2017	MBS PAYDOWN		6,602	6,602	6,588	6,594	0	8	0	8	0	6,602	0	0	0	13	07/25/2032	1FM
86358R-TY-3	SASC_02-1A 1A3		03/01/2017	MBS PAYDOWN		5,497	5,497	5,488	5,499	0	(2)	0	(2)	0	5,497	0	0	0	45	02/25/2032	1FM
86359A-X7-3	SASC_03-29 5A2		03/01/2017	MBS PAYDOWN		20,294	20,294	15,558	20,194	0	100	0	100	0	20,294	0	0	0	149	09/25/2033	1FM
86359B-DM-0	SASC_03-35 3A2		02/01/2017	MBS PAYDOWN		9,474	9,474	10,276	9,443	0	31	0	31	0	9,474	0	0	0	204	12/25/2033	1FM
86359D-GL-5	SASC_05-10 5A2		03/25/2017	MBS PAYDOWN		135,812	135,812	142,858	134,918	0	895	0	895	0	135,812	0	0	0	4,254	12/25/2034	1FM
86359D-JN-8	SASC_05-14 1A3		03/25/2017	MBS PAYDOWN		47,862	47,862	45,693	47,287	0	575	0	575	0	47,862	0	0	0	1,340	07/25/2035	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
86359D-MZ-7	LXS_05-2 2A4		03/01/2017	MBS PAYDOWN		23,459	23,459	22,975	23,010	0	449	0	449	0	23,459	0	0	0	172	08/25/2035	1FM
86359D-US-4	LXS_05-5N 3A1B		03/01/2017	MBS PAYDOWN		42,396	42,396	42,396	42,357	0	39	0	39	0	42,396	0	0	0	103	11/25/2035	1FM
87284@-AA-0	TCFC FINANCE CO LLC - TL		12/30/2016	VARIOUS		134	134	134	134	0	0	0	0	0	134	0	0	0	4	04/28/2018	2FE
87284@-AB-8	TCFC LEASECO LLC - TL		03/28/2017	VARIOUS		33,410	33,410	33,817	33,453	0	(42)	0	(42)	0	33,410	0	0	0	276	04/28/2018	1FE
88031Q-AA-8	TENASKA VIRGINA PARTNERS 144A		03/30/2017	SINKING FUND REDEMPTION		179,058	179,058	179,058	179,058	0	0	0	0	0	179,058	0	0	0	2,739	03/30/2024	2FE
88031R-AA-6	TENASKA ALABAMA II PARTNERS LP 144A		03/30/2017	SINKING FUND REDEMPTION		76,425	76,425	75,905	76,412	0	13	0	13	0	76,425	0	0	0	1,170	03/30/2023	2FE
90214G-AA-5	2014 ESA PROJECT COMPANY INC		03/31/2017	SINKING FUND REDEMPTION		7,588	7,588	7,588	7,588	0	0	0	0	0	7,588	0	0	0	115	03/31/2030	2FE
90269G-AC-5	UBSCM_12-C1		03/01/2017	MBS PAYDOWN		6,599	6,599	6,994	6,605	0	(6)	0	(6)	0	6,599	0	0	0	37	05/10/2045	1FM
92258L-AA-7	VCC_14-1		03/25/2017	MBS PAYDOWN		715,800	715,800	714,399	714,434	0	1,365	0	1,365	0	715,800	0	0	0	3,255	09/25/2044	1FE
92535V-AA-0	VBTOW_16-2A		03/15/2017	MBS PAYDOWN		8,157	8,157	8,157	8,147	0	11	0	11	0	8,157	0	0	0	71	10/15/2046	2Z
92553P-AB-8	VIACOM INC		03/30/2017	CALLED BONDS at 100.000		375,000	375,000	398,693	377,654	0	(2,654)	0	(2,654)	0	375,000	0	0	0	9,431	10/05/2017	2FE
929227-4R-4	WAMU_03-S4 1A2		03/25/2017	MBS PAYDOWN		17,586	17,586	18,740	17,524	0	62	0	62	0	17,586	0	0	0	327	06/25/2018	1FM
92922F-2K-3	WAMU_05-AR11 A1B3		03/25/2017	MBS PAYDOWN		6,158	6,158	6,158	6,158	0	0	0	0	0	6,158	0	0	0	13	08/25/2045	1FM
92922F-4S-4	WAMU_05-AR13 A1B3		03/25/2017	MBS PAYDOWN		47,294	47,294	47,294	47,123	0	171	0	171	0	47,294	0	0	0	71	10/25/2045	1FM
92922F-7T-9	WAMU_05-AR17 A1B3		03/25/2017	MBS PAYDOWN		25,254	25,254	25,254	25,182	0	72	0	72	0	25,254	0	0	0	54	12/25/2045	1FM
92922F-GZ-5	WAMU_03-S11 3A4		03/25/2017	MBS PAYDOWN		10,641	10,641	9,378	10,452	0	189	0	189	0	10,641	0	0	0	347	11/25/2033	1FM
92922F-S2-5	WAMU_05-AR8 21B3		03/25/2017	MBS PAYDOWN		6,976	6,976	6,976	6,976	0	0	0	0	0	6,976	0	0	0	13	07/25/2045	1FM
92922F-U5-5	WAMU_05-AR9 A1B		03/25/2017	MBS PAYDOWN		8,343	8,343	8,343	8,343	0	0	0	0	0	8,343	0	0	0	24	07/25/2045	1FM
92922F-WU-8	WAMU_04-AR10 A1B		03/25/2017	MBS PAYDOWN		14,272	14,272	14,272	14,272	0	0	0	0	0	14,272	0	0	0	25	07/25/2044	1FM
92922F-XM-5	WAMU_04-CB3 2A		03/01/2017	MBS PAYDOWN		43,614	43,614	45,406	43,655	0	(41)	0	(41)	0	43,614	0	0	0	517	10/25/2034	1FM
92925D-AA-8	WAMU_06-AR17 1A		03/01/2017	MBS PAYDOWN		21,911	24,349	24,368	21,873	0	38	0	38	0	21,911	0	0	0	53	12/25/2046	1FM
92926S-AC-0	WMHE_07-HE2 2A2		03/25/2017	MBS PAYDOWN		63,280	63,280	63,280	62,660	0	620	0	620	0	63,280	0	0	0	96	04/25/2037	1FM
92966*-AG-4	WABASH VALLEY POWER ASSOCIATION IN PRVT		01/31/2017	SINKING FUND REDEMPTION		82,348	82,348	82,348	82,348	0	0	0	0	0	82,348	0	0	0	1,264	01/31/2028	1
92978Q-AH-0	WBCMT_07-C30 AM		03/01/2017	MBS PAYDOWN		10,000,000	10,000,000	9,733,594	9,975,122	0	24,878	0	24,878	0	10,000,000	0	0	0	113,217	12/15/2043	1FE
933638-AA-6	WAMU_06-AR19 1A		03/01/2017	MBS PAYDOWN		27,233	37,773	37,773	27,062	0	171	0	171	0	27,233	0	0	0	95	01/25/2047	1FM
93363C-AD-1	WAMU_06-AR7 3A1B		03/01/2017	MBS PAYDOWN		9,674	9,674	9,644	9,636	0	38	0	38	0	9,674	0	0	0	40	07/25/2046	1FM
93363Q-AA-6	WAMU_06-AR15 1A		03/01/2017	MBS PAYDOWN		57,233	59,857	59,857	56,990	0	243	0	243	0	57,233	0	0	0	117	11/25/2046	1FM
93364B-AA-8	WAMU_07-OA5 1A		03/01/2017	MBS PAYDOWN		31,509	31,509	31,509	31,452	0	56	0	56	0	31,509	0	0	0	77	06/25/2047	1FM
939336-XW-8	WAMMS_03-MS4 1A1		03/01/2017	MBS PAYDOWN		772	772	771	772	0	0	0	0	0	772	0	0	0	2	01/25/2018	1FM
939336-XX-6	WAMMS_03-MS4 1A2		03/01/2017	MBS PAYDOWN		16,743	16,743	18,010	16,664	0	80	0	80	0	16,743	0	0	0	369	01/25/2018	1FM
93934F-AA-0	WMALT_05-5 CB1		03/25/2017	MBS PAYDOWN		4,206	4,420	4,420	4,164	0	42	0	42	0	4,206	0	0	0	9	07/25/2035	1FM
93934F-BD-3	WMALT_05-7 1A2		03/25/2017	MBS PAYDOWN		46,514	66,915	56,329	47,079	0	(565)	0	(565)	0	46,514	0	0	0	114	09/25/2035	1FM
93934F-CF-7	WMALT_05-8 1A2		03/01/2017	MBS PAYDOWN		22,921	25,915	23,227	22,977	0	(56)	0	(56)	0	22,921	0	0	0	241	10/25/2035	1FM
93934F-GJ-5	WMALT_05-10 3CB1		03/01/2017	MBS PAYDOWN		5,346	6,264	4,319	5,358	0	(12)	0	(12)	0	5,346	0	0	0	87	11/25/2035	1FM
93934F-GN-6	WMALT_05-10 4CB3		03/25/2017	MBS PAYDOWN		41,696	47,917	31,784	41,302	0	394	0	394	0	41,696	0	0	0	96	12/25/2035	1FM
93934F-HD-7	WMALT_05-AR1 A1B		03/25/2017	MBS PAYDOWN		14,292	51,813	7,047	13,699	0	593	0	593	0	14,292	0	0	0	99	12/25/2035	1FM
93934F-JR-4	WAL_06-AR1 A1B		03/25/2017	MBS PAYDOWN		952	38,810	970	837	0	114	0	114	0	952	0	0	0	10	02/25/2036	1FM
93934F-KK-7	WMALT_06-1 2CB1		03/01/2017	MBS PAYDOWN		3,651	9,203	7,983	3,659	0	(8)	0	(8)	0	3,651	0	0	0	88	02/25/2036	1FM
93934F-KW-1	WMALT_06-1 3A9		03/25/2017	MBS PAYDOWN		10,719	11,208	10,648	9,363	0	1,357	0	1,357	0	10,719	0	0	0	336	02/25/2036	1FM
93934F-PN-6	WAMU_06-AR4 1A1A		03/01/2017	MBS PAYDOWN		68,500	68,500	68,532	68,422	0	78	0	78	0	68,500	0	0	0	136	05/25/2046	1FM
93934N-AA-3	WMALT_06-5 1A1		03/25/2017	MBS PAYDOWN		19,488	23,603	13,558	19,275	0	212	0	212	0	19,488	0	0	0	59	07/25/2036	1FM
94016#-AA-9	WASHINGTON 10 STORAGE PARTNERSHIP PRVT		03/30/2017	SINKING FUND REDEMPTION		19,203	19,203	19,203	19,203	0	0	0	0	0	19,203	0	0	0	347	06/30/2029	2
94973V-BK-2	WELLPOINT INC		03/13/2017	RBC CAPITAL MARKETS		2,484,175	2,500,000	2,494,775	2,494,989	0	19	0	19	0	2,495,008	0	(10,833)	(10,833)	68,135	08/15/2044	2FE
949758-AD-8	WFMBS_04-0 A1		03/01/2017	MBS PAYDOWN		23,501	23,501	22,972	23,498	0	3	0	3	0	23,501	0	0	0	117	08/25/2034	1FM
9497EV-AB-1	WFHET_07-1 A2		03/25/2017	MBS PAYDOWN		982,832	982,832	982,832	966,994	0	15,839	0	15,839	0	982,832	0	0	0	1,308	03/25/2037	1FM
94980D-AA-6	WFMBS_03-M A1		03/01/2017	MBS PAYDOWN		19,811	19,811	19,529	19,807	0	4	0	4	0	19,811	0	0	0	114	12/25/2033	1FM
94981S-AH-7	WFMBS_05-16 A5		03/25/2017	MBS PAYDOWN		284,558	301,940	263,254	225,230	0	59,328	0	59,328	0	284,558	0	0	0	13,825	01/25/2036	1FM
94984T-AP-4	WFALT_07-PA1 AWIO		03/01/2017	VARIOUS		0	0	18,902	6,937	0	(6,937)	0	(6,937)	0	0	0	0	0	1,126	03/25/2037	5FE
94985J-CD-0	WFMBS_07-7 APO		03/01/2017	MBS PAYDOWN		67,967	74,330	44,043	52,939	0	15,028	0	15,028	0	67,967	0	0	0	0	06/25/2037	1FM
97314@-AA-3	WIND ENERGY TRANSMISSION TEXAS LLC		03/31/2017	VARIOUS		65,537	65,537	65,776	65,531	0	6	0	6	0	65,537	0	0	0	1,804	12/18/2034	1
97806*-AG-7	WOLVERINE POWER SUPPLY COOPERATIVE		03/10/2017	SINKING FUND REDEMPTION		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	287	09/10/2045	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
BINORM-Q6-6	PSKW LLC - TL		03/31/2017	SINKING FUND REDEMPTION		16,500	16,500	16,188	16,479	0	21	0	21	0	16,500	0	0	0	374	12/31/2021	3FE
C7236#-AA-2	PET SUPERMARKET INC - TL		01/01/2017	SINKING FUND REDEMPTION		7,817	7,817	7,678	7,817	0	0	0	0	0	7,817	0	0	0	130	07/05/2022	4FE
009090-AA-9	AIR CANADA 2015-1A PTT	A	03/15/2017	SINKING FUND REDEMPTION		9,650	9,650	9,650	9,650	0	0	0	0	0	9,650	0	0	0	174	03/15/2027	1FE
89346D-AE-7	TRANSALTA CORPORATION	A	03/29/2017	VARIOUS		6,329,575	6,922,000	6,943,564	6,942,276	0	434	0	434	0	6,942,710	0	(613,135)	(613,135)	213,184	03/15/2040	2FE
C1466#-AA-6	CANADIAN PACIFIC RAILWAY LTD PRVT	A	03/03/2017	SINKING FUND REDEMPTION		94,109	94,109	94,109	94,109	0	0	0	0	0	94,109	0	0	0	2,546	03/03/2024	1
055451-AF-5	BHP BILLITON FINANCE (USA) LTD	D	03/29/2017	MATURITY		2,000,000	2,000,000	1,993,740	1,999,805	0	195	0	195	0	2,000,000	0	0	0	54,000	03/29/2017	1FE
06631P-9A-8	BARCLAYS BANK PLC	D	02/28/2017	RETURN OF CAPITAL		125,430	0	125,430	125,430	0	0	0	0	0	125,430	0	0	0	0	01/01/9999	3FE
12545R-AA-5	CREDOMATIC INTERNATIONAL CORP	D	02/05/2017	SINKING FUND REDEMPTION		245,751	245,751	245,751	245,751	0	0	0	0	0	245,751	0	0	0	2,765	11/05/2020	1FE
44841B-AA-4	HUTCHISON WHAMPOA FINANCE (09) LTD 144A	D	03/30/2017	BNP PARIBAS SECURITIES CORP		158,111	146,000	145,158	145,724	0	25	0	25	0	145,748	0	12,362	12,362	4,734	09/11/2019	1FE
500472-AB-1	KONINKLIJKE PHILIPS ELECTRONICS NV	D	01/20/2017	CALLED BONDS at 100.000		3,750,000	3,750,000	3,698,980	3,742,037	0	7,963	0	7,963	0	3,750,000	0	0	0	268,441	03/11/2018	2FE
62983P-AB-1	NAKILAT INC 144A	D	12/31/2016	MBS PAYDOWN		14,616	14,616	14,484	14,616	0	0	0	0	0	14,616	0	0	0	458	12/31/2033	1FE
68278#-AB-4	ARRIUM LTD PRVT	D	01/10/2017	RETURN OF CAPITAL		2,016,707	0	2,016,707	2,016,707	0	0	0	0	0	2,016,707	0	0	0	0	07/09/2018	6
87261G-AD-7	TNK-BP FINANCE SA MTN 144A	D	03/20/2017	MATURITY		920,000	920,000	843,864	916,787	0	3,213	0	3,213	0	920,000	0	0	0	30,475	03/20/2017	3FE
EF0492-75-3	RAS LAFFAN LIQUEFIED NATURAL GAS C	D	03/30/2017	SINKING FUND REDEMPTION		157,691	157,691	164,280	157,863	0	(172)	0	(172)	0	157,691	0	0	0	4,177	09/30/2020	1FE
EG2641-21-5	TNK-BP FINANCE SA	D	03/20/2017	MATURITY		1,070,000	1,070,000	1,131,525	1,072,799	0	(2,799)	0	(2,799)	0	1,070,000	0	0	0	35,444	03/20/2017	3FE
EH7846-27-0	HUTCHISON WHAMPOA LTD	D	03/30/2017	BNP PARIBAS SECURITIES CORP		757,357	685,000	846,773	739,300	0	(5,912)	0	(5,912)	0	733,388	0	23,969	23,969	25,390	04/09/2019	1FE
EI6390-85-6	SIGMA ALIMENTOS SA	D	03/10/2017	CALLED BONDS at 100.000		745,000	745,000	758,469	748,050	0	(3,050)	0	(3,050)	0	745,000	0	0	0	50,310	04/14/2018	2FE
G3651@-AA-5	GORTMULLAN HOLDINGS LTD	D	03/09/2017	RETURN OF CAPITAL		25,246	0	25,246	25,246	0	0	0	0	0	25,246	0	0	0	0	12/02/2017	6
K7017#-AA-8	MERIDIAN SPIRIT APS	D	03/31/2017	SINKING FUND REDEMPTION		44,773	44,773	44,773	44,773	0	0	0	0	0	44,773	0	0	0	460	08/01/2030	2
N2962#-AB-9	ENECO HOLDING N.V. PRVT	D	03/27/2017	DIRECT		19,887,534	24,037,050	24,037,050	24,037,050	0	0	0	0	0	24,037,050	0	(4,149,516)	(4,149,516)	469,346	03/28/2017	1
N6704@-AA-7	OILTANKING FINANCE BV	D	01/05/2017	SINKING FUND REDEMPTION		750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	20,775	01/05/2019	2
P7906@-AA-9	PORT AUTHORITY OF TRINIDAD & TOBAG PRVT	D	03/23/2017	MATURITY		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	8,310	03/23/2017	2
R6236*-AA-2	NORSPAN LNG VIII AS	D	03/30/2017	SINKING FUND REDEMPTION		1,635	1,635	1,635	0	0	0	0	0	0	1,635	0	0	0	15	03/30/2032	2FE
Y3915#-AA-5	INDIAN RAILWAY FINANCE CORPORATION PRVT	D	03/27/2017	MATURITY		9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	267,300	03/27/2017	2
Y8564*-AB-0	TEEKAY SHUTTLE TANKER FINANCE LLC	D	01/01/2017	SINKING FUND REDEMPTION		125,637	125,637	125,637	125,637	0	0	0	0	0	125,637	0	0	0	3,072	12/31/2023	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						239,838,198	242,228,125	244,792,176	240,258,569	938,287	349,263	0	1,287,550	0	244,021,393	0	(4,183,196)	(4,183,196)	4,203,555	XXX	XXX
37247D-AG-1	GENWORTH FINANCIAL INCES		01/24/2017	JEFFERIES & COMPANY, INC.		1,260,000	3,000,000	359,645	371,218	0	0	0	0	0	371,218	0	888,782	888,782	17,691	11/15/2066	4FE
4899999. Subtotal - Bonds - Hybrid Securities						1,260,000	3,000,000	359,645	371,218	0	0	0	0	0	371,218	0	888,782	888,782	17,691	XXX	XXX
8399997. Total - Bonds - Part 4						259,260,179	263,002,165	264,724,071	258,264,162	938,287	572,995	0	1,511,282	0	262,252,854	0	(2,992,675)	(2,992,675)	4,578,729	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						259,260,179	263,002,165	264,724,071	258,264,162	938,287	572,995	0	1,511,282	0	262,252,854	0	(2,992,675)	(2,992,675)	4,578,729	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
31340@-10-2	FEDERAL HOME LOAN BANK- TOPEKA PRVT		01/04/2017	DIRECT	1,317,000	131,700		131,700	131,700	0	0	0	0	0	131,700	0	0	0	0		U
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						131,700	XXX	131,700	131,700	0	0	0	0	0	131,700	0	0	0	0	XXX	XXX
9799997. Total - Common Stocks - Part 4						131,700	XXX	131,700	131,700	0	0	0	0	0	131,700	0	0	0	0	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						131,700	XXX	131,700	131,700	0	0	0	0	0	131,700	0	0	0	0	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
9899999. Total - Preferred and Common Stocks						131,700	XXX	131,700	131,700	0	0	0	0	0	131,700	0	0	0	0	XXX	XXX
9999999 - Totals						259,391,879	XXX	264,855,771	258,395,862	938,287	572,995	0	1,511,282	0	262,384,554	0	(2,992,675)	(2,992,675)	4,578,729	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
OTC OPTION CALL BOUGHT, APR17 HSI C @ 107.25	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale YOFNFTDEYOVHB071S928	04/27/2012	04/28/2017	1,000	2,960,000	APR17 HSI C @ 107.25	533,096	0	0	1,736,769		1,736,769	334,832	0	(26,261)	0	0		0001
OTC OPTION CALL BOUGHT, MAY17 HSI C @ 107.25	Indexed Universal Life Products	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. YOFNFTDEYOVHB071S928	05/25/2012	05/30/2017	1,000	5,180,000	MAY17 HSI C @ 107.25	979,020	0	0	3,606,733		3,606,733	759,170	0	(48,122)	0	0		0001
OTC OPTION CALL BOUGHT, JUNE17 HSI C @ 107.25	Indexed Universal Life Products	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. YOFNFTDEYOVHB071S928	06/27/2012	06/28/2017	1,000	2,300,000	JUNE17 HSI C @ 107.25	423,200	0	0	1,603,366		1,603,366	328,387	0	(20,847)	0	0		0001
OTC OPTION CALL BOUGHT, JULY17 HSI C @ 107.25	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale YOFNFTDEYOVHB071S928	07/27/2012	07/28/2017	1,000	3,000,000	JULY17 HSI C @ 107.25	525,000	0	0	1,820,826		1,820,826	398,854	0	(25,862)	0	0		0001
OTC OPTION CALL BOUGHT, AUG12 HSI C @ 107.25	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC YOFNFTDEYOVHB071S928	08/27/2012	08/28/2017	1,000	3,290,000	AUG12 HSI C @ 107.25	611,940	0	0	1,874,738		1,874,738	424,269	0	(30,145)	0	0		0001
OTC OPTION CALL BOUGHT, SEPT12 HSI C @ 107.25	Indexed Universal Life Products	Exhibit 5	Equity/Index	ING BANK YOFNFTDEYOVHB071S928	09/27/2012	09/28/2017	1,000	1,950,000	SEPT12 HSI C @ 107.25	337,350	0	0	1,051,022		1,051,022	242,722	0	(16,618)	0	0		0001
OTC OPTION CALL BOUGHT, OCT12 HSI C @ 107.25	Indexed Universal Life Products	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. YOFNFTDEYOVHB071S928	10/26/2012	10/30/2017	1,000	2,350,000	OCT12 HSI C @ 107.25	405,375	0	0	1,307,432		1,307,432	286,310	0	(19,936)	0	0		0001
OTC OPTION CALL BOUGHT, NOV 12 HSI C @ 107.25	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC YOFNFTDEYOVHB071S928	11/27/2012	11/28/2017	1,000	1,820,000	NOV 12 HSI C @ 107.25	285,012	0	0	996,026		996,026	215,904	0	(14,040)	0	0		0001
OTC OPTION CALL BOUGHT, DEC17 HSI C @ 107.25	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC YOFNFTDEYOVHB071S928	12/28/2012	12/28/2017	1,000	1,900,000	DEC17 HSI C @ 107.25	328,510	0	0	1,027,418		1,027,418	231,597	0	(16,192)	0	0		0001
OTC OPTION CALL BOUGHT, JAN18 HSI C @ 107.25	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC YOFNFTDEYOVHB071S928	01/25/2013	01/29/2018	1,000	2,700,000	JAN18 HSI C @ 107.25	407,700	0	0	1,205,145		1,205,145	280,959	0	(20,051)	0	0		0001
OTC OPTION CALL BOUGHT, JAN18 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC YOFNFTDEYOVHB071S928	01/25/2013	01/29/2018	1,000	135,000	JAN18 HSI C @ 100	24,813	0	0	69,640		69,640	14,806	0	(1,220)	0	0		0001
OTC OPTION CALL BOUGHT, FEB18 HSI C @ 23020.27	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International YOFNFTDEYOVHB071S928	02/27/2013	02/28/2018	1,000	125,000	FEB18 HSI C @ 23020.27	24,625	0	0	65,098		65,098	13,887	0	(1,213)	0	0		0001
OTC OPTION CALL BOUGHT, JAN18 HSI C @ 23020.27	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International YOFNFTDEYOVHB071S928	02/27/2013	02/28/2018	1,000	2,650,000	JAN18 HSI C @ 23020.27	404,920	0	0	1,196,419		1,196,419	277,929	0	(19,947)	0	0		0001
OTC OPTION CALL BOUGHT, MAR18 HSI C @ 107.25	Indexed Universal Life Products	Exhibit 5	Equity/Index	ING BANK YOFNFTDEYOVHB071S928	03/27/2013	03/28/2018	1,000	1,880,000	MAR18 HSI C @ 107.25	297,040	0	0	792,766		792,766	197,549	0	(14,633)	0	0		0001
OTC OPTION CALL BOUGHT, MAR18 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	ING BANK YOFNFTDEYOVHB071S928	03/27/2013	03/28/2018	1,000	475,000	MAR18 HSI C @ 100	85,975	0	0	232,977		232,977	52,705	0	(4,235)	0	0		0001
OTC OPTION CALL BOUGHT, APR18 HSI C @ 107.25	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale YOFNFTDEYOVHB071S928	04/26/2013	04/30/2018	1,000	2,850,000	APR18 HSI C @ 107.25	438,900	0	0	1,117,014		1,117,014	284,720	0	(21,585)	0	0		0001
OTC OPTION CALL BOUGHT, APR18 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale YOFNFTDEYOVHB071S928	04/26/2013	04/30/2018	1,000	145,000	APR18 HSI C @ 100	29,508	0	0	66,685		66,685	15,615	0	(1,451)	0	0		0001
OTC OPTION CALL BOUGHT, MAY18 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC YOFNFTDEYOVHB071S928	05/24/2013	05/29/2018	1,000	190,000	MAY18 HSI C @ 100	38,513	0	0	78,048		78,048	19,722	0	(1,893)	0	0		0001
OTC OPTION CALL BOUGHT, MAY18 HSI C @ 106.25	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC YOFNFTDEYOVHB071S928	05/24/2013	05/29/2018	1,000	2,365,000	MAY18 HSI C @ 106.25	404,652	0	0	823,784		823,784	228,316	0	(19,890)	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
OTC OPTION CALL BOUGHT, JUN18 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale YOFNFTDEYOVHB071S928	06/27/2013	06/28/2018	1,000	330,000	JUN18 HSI C @ 100	75,042	0	0	159,012		159,012	39,669	0	(3,697)	0	0		0001
OTC OPTION CALL BOUGHT, JUN18 HSI C @ 106.8	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale YOFNFTDEYOVHB071S928	06/27/2013	06/28/2018	1,000	2,010,000	JUN18 HSI C @ 106.8	373,659	0	0	840,953		840,953	227,248	0	(18,407)	0	0		0001
OTC OPTION CALL BOUGHT, JUL18 HSI C @ 106.8	Indexed Universal Life Products	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. YOFNFTDEYOVHB071S928	07/26/2013	07/30/2018	1,000	2,830,000	JUL18 HSI C @ 106.8	506,570	0	0	987,299		987,299	278,609	0	(24,913)	0	0		0001
OTC OPTION CALL BOUGHT, JUL18 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. YOFNFTDEYOVHB071S928	07/26/2013	07/30/2018	1,000	200,000	JUL18 HSI C @ 100	49,240	0	0	82,116		82,116	21,534	0	(2,422)	0	0		0001
OTC OPTION CALL BOUGHT, AUG18 HSI C @ 106.8	Indexed Universal Life Products	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. YOFNFTDEYOVHB071S928	08/28/2013	08/28/2018	1,000	3,350,000	AUG18 HSI C @ 106.8	593,620	0	0	1,267,736		1,267,736	339,063	0	(29,258)	0	0		0001
OTC OPTION CALL BOUGHT, AUG18 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. YOFNFTDEYOVHB071S928	08/28/2013	08/28/2018	1,000	625,000	AUG18 HSI C @ 100	131,750	0	0	275,204		275,204	67,825	0	(6,494)	0	0		0001
OTC OPTION CALL BOUGHT, JUN18 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale YOFNFTDEYOVHB071S928	09/05/2013	06/28/2018	1,000	1,555,000	JUN18 HSI C @ 100	343,655	0	0	650,588		650,588	179,169	0	(17,603)	0	0		0001
OTC OPTION CALL BOUGHT, SEP18 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale YOFNFTDEYOVHB071S928	09/27/2013	09/28/2018	1,000	390,000	SEP18 HSI C @ 100	83,031	0	0	152,783		152,783	38,301	0	(4,090)	0	0		0001
OTC OPTION CALL BOUGHT, SEP18 HSI C @ 106.8	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale YOFNFTDEYOVHB071S928	09/27/2013	09/28/2018	1,000	2,860,000	SEP18 HSI C @ 106.8	485,914	0	0	951,948		951,948	260,387	0	(23,937)	0	0		0001
OTC OPTION CALL BOUGHT, OCT18 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Bank of America, N.A. YOFNFTDEYOVHB071S928	10/25/2013	10/29/2018	1,000	240,000	OCT18 HSI C @ 100	48,144	0	0	81,299		81,299	21,317	0	(2,368)	0	0		0001
OTC OPTION CALL BOUGHT, OCT18 HSI C @ 106.8	Indexed Universal Life Products	Exhibit 5	Equity/Index	Bank of America, N.A. YOFNFTDEYOVHB071S928	10/25/2013	10/29/2018	1,000	2,000,000	OCT18 HSI C @ 106.8	334,800	0	0	561,237		561,237	161,145	0	(16,466)	0	0		0001
OTC OPTION CALL BOUGHT, OCT18 HSI C @ 106.8	Indexed Universal Life Products	Exhibit 5	Equity/Index	Bank of America, N.A. YOFNFTDEYOVHB071S928	11/27/2013	10/29/2018	1,000	403,000	OCT18 HSI C @ 106.8	82,293	0	0	114,251		114,251	34,503	0	(4,122)	0	0		0001
OTC OPTION CALL BOUGHT, NOV18 HSI C @ 106.8	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International YOFNFTDEYOVHB071S928	11/27/2013	11/28/2018	1,000	2,330,000	NOV18 HSI C @ 106.8	407,750	0	0	595,263		595,263	181,843	0	(20,086)	0	0		0001
OTC OPTION CALL BOUGHT, NOV18 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International YOFNFTDEYOVHB071S928	11/27/2013	11/28/2018	1,000	190,000	NOV18 HSI C @ 100	39,463	0	0	59,256		59,256	16,518	0	(1,944)	0	0		0001
OTC OPTION CALL BOUGHT, DEC18 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Royal Bank of Canada YOFNFTDEYOVHB071S928	12/27/2013	12/28/2018	1,000	234,000	DEC18 HSI C @ 100	50,989	0	0	70,401		70,401	20,043	0	(2,512)	0	0		0001
OTC OPTION CALL BOUGHT, DEC18 HSI C @ 106	Indexed Universal Life Products	Exhibit 5	Equity/Index	Royal Bank of Canada YOFNFTDEYOVHB071S928	12/27/2013	12/28/2018	1,000	2,850,000	DEC18 HSI C @ 106	522,120	0	0	716,838		716,838	220,397	0	(25,720)	0	0		0001
OTC OPTION CALL BOUGHT, JAN19 HSI C @ 106	Indexed Universal Life Products	Exhibit 5	Equity/Index	Bank of America, N.A. YOFNFTDEYOVHB071S928	01/27/2014	01/28/2019	1,000	2,510,000	JAN19 HSI C @ 106	445,776	0	0	711,718		711,718	199,917	0	(21,959)	0	0		0001
OTC OPTION CALL BOUGHT, JAN19 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Bank of America, N.A. YOFNFTDEYOVHB071S928	01/27/2014	01/28/2019	1,000	405,000	JAN19 HSI C @ 100	83,876	0	0	135,178		135,178	35,174	0	(4,132)	0	0		0001
OTC OPTION CALL BOUGHT, FEB19 HSI C @ 106	Indexed Universal Life Products	Exhibit 5	Equity/Index	Bank of America, N.A. YOFNFTDEYOVHB071S928	02/27/2014	02/28/2019	1,000	2,425,000	FEB19 HSI C @ 106	404,005	0	0	596,150		596,150	176,182	0	(19,902)	0	0		0001
OTC OPTION CALL BOUGHT, FEB19 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Bank of America, N.A. YOFNFTDEYOVHB071S928	02/27/2014	02/28/2019	1,000	1,035,000	FEB19 HSI C @ 100	203,067	0	0	304,317		304,317	83,546	0	(10,003)	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
OTC OPTION CALL BOUGHT, MAR19 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale YOFNFTDEYOVHB071S928	03/27/2014	03/28/2019	1,000	460,000	MAR19 HSI C @ 100	91,310	0	0	141,322		141,322	37,795	0	(4,498)	0	0		0001
OTC OPTION CALL BOUGHT, MAR19 HSI C @ 106	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale YOFNFTDEYOVHB071S928	03/27/2014	03/28/2019	1,000	2,450,000	MAR19 HSI C @ 106	413,560	0	0	633,456		633,456	182,275	0	(20,372)	0	0		0001
OTC OPTION CALL BOUGHT, APR19 HSI C @ 106	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale YOFNFTDEYOVHB071S928	04/25/2014	04/29/2019	1,000	4,000,000	APR19 HSI C @ 106	634,800	0	0	990,526		990,526	279,082	0	(31,220)	0	0		0001
OTC OPTION CALL BOUGHT, APR19 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale YOFNFTDEYOVHB071S928	04/25/2014	04/29/2019	1,000	355,000	APR19 HSI C @ 100	70,325	0	0	104,874		104,874	27,690	0	(3,459)	0	0		0001
OTC OPTION CALL BOUGHT, MAY19 HSI C @ 24464.83	Indexed Universal Life Products	Exhibit 5	Equity/Index	Citibank, N.A. YOFNFTDEYOVHB071S928	05/27/2014	05/28/2019	1,000	2,670,000	MAY19 HSI C @ 24464.83	375,402	0	0	592,012		592,012	171,420	0	(18,493)	0	0		0001
OTC OPTION CALL BOUGHT, MAY19 HSI C @ 23080	Indexed Universal Life Products	Exhibit 5	Equity/Index	Citibank, N.A. YOFNFTDEYOVHB071S928	05/27/2014	05/28/2019	1,000	775,000	MAY19 HSI C @ 23080	131,905	0	0	207,374		207,374	55,984	0	(6,498)	0	0		0001
OTC OPTION CALL BOUGHT, JUN19 HSI C @ 23190.72	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International YOFNFTDEYOVHB071S928	06/27/2014	06/28/2019	1,000	1,100,000	JUN19 HSI C @ 23190.72	199,870	0	0	280,961		280,961	81,153	0	(9,846)	0	0		0001
OTC OPTION CALL BOUGHT, JUN19 HSI C @ 24582.16	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International YOFNFTDEYOVHB071S928	06/27/2014	06/28/2019	1,000	3,390,000	JUN19 HSI C @ 24582.16	517,653	0	0	715,219		715,219	222,953	0	(25,500)	0	0		0001
OTC OPTION CALL BOUGHT, JUL19 HSI C @ 106	Indexed Universal Life Products	Exhibit 5	Equity/Index	Royal Bank of Canada YOFNFTDEYOVHB071S928	07/25/2014	07/29/2019	1,000	1,880,000	JUL19 HSI C @ 106	305,688	0	0	466,633		466,633	131,048	0	(15,034)	0	0		0001
OTC OPTION CALL BOUGHT, JUL19 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Royal Bank of Canada YOFNFTDEYOVHB071S928	07/25/2014	07/29/2019	1,000	865,000	JUL19 HSI C @ 100	165,561	0	0	177,276		177,276	55,959	0	(8,142)	0	0		0001
OTC OPTION CALL BOUGHT, AUG19 HSI C @ 26225.46	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale YOFNFTDEYOVHB071S928	08/27/2014	08/28/2019	1,000	3,675,000	AUG19 HSI C @ 26225.46	613,358	0	0	739,196		739,196	226,956	0	(30,215)	0	0		0001
OTC OPTION CALL BOUGHT, AUG19 HSI C @ 24741	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale YOFNFTDEYOVHB071S928	08/27/2014	08/28/2019	1,000	910,000	AUG19 HSI C @ 24741	178,178	0	0	221,773		221,773	63,138	0	(8,777)	0	0		0001
OTC OPTION CALL BOUGHT, SEP19 HSI C @ 24622.96	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale YOFNFTDEYOVHB071S928	09/26/2014	09/30/2019	1,000	2,970,000	SEP19 HSI C @ 24622.96	526,581	0	0	635,779		635,779	188,269	0	(25,897)	0	0		0001
OTC OPTION CALL BOUGHT, SEP19 HSI C @ 23229.21	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale YOFNFTDEYOVHB071S928	09/26/2014	09/30/2019	1,000	535,000	SEP19 HSI C @ 23229.21	110,638	0	0	137,819		137,819	38,152	0	(5,441)	0	0		0001
OTC OPTION CALL BOUGHT, OCT19 HSI C @ 24931.58	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale YOFNFTDEYOVHB071S928	10/27/2014	10/28/2019	1,000	2,605,000	OCT19 HSI C @ 24931.58	441,808	0	0	595,220		595,220	176,447	0	(21,764)	0	0		0001
OTC OPTION CALL BOUGHT, OCT19 HSI C @ 23520.36	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale YOFNFTDEYOVHB071S928	10/27/2014	10/28/2019	1,000	705,000	OCT19 HSI C @ 23520.36	140,154	0	0	191,871		191,871	53,231	0	(6,904)	0	0		0001
OTC OPTION CALL BOUGHT, NOV19 HSI C @ 106	Indexed Universal Life Products	Exhibit 5	Equity/Index	Royal Bank of Canada YOFNFTDEYOVHB071S928	11/26/2014	11/29/2019	1,000	2,475,000	NOV19 HSI C @ 106	435,600	0	0	464,477		464,477	145,904	0	(21,435)	0	0		0001
OTC OPTION CALL BOUGHT, NOV19 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Royal Bank of Canada YOFNFTDEYOVHB071S928	11/26/2014	11/29/2019	1,000	660,000	NOV19 HSI C @ 100	134,904	0	0	150,641		150,641	43,946	0	(6,638)	0	0		0001
OTC OPTION CALL BOUGHT, DEC19 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale YOFNFTDEYOVHB071S928	12/26/2014	12/30/2019	1,000	715,000	DEC19 HSI C @ 100	160,875	0	0	167,034		167,034	50,124	0	(7,912)	0	0		0001
OTC OPTION CALL BOUGHT, DEC19 HSI C @ 106	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale YOFNFTDEYOVHB071S928	12/26/2014	12/30/2019	1,000	2,545,000	DEC19 HSI C @ 106	497,548	0	0	492,042		492,042	159,401	0	(24,470)	0	0		0001

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OTC OPTION CALL BOUGHT, JAN20 HSI C @ 24861.81	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale Y0FNFTDEY0VHB071S928	01/27/2015	01/28/2020	1,000	805,000	JAN20 HSI C @ 24861.81	180,884	0	0	190,540		190,540	51,737	0	(8,911)	0	0		0001
OTC OPTION CALL BOUGHT, JAN20 HSI C @ 26353.52	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale Y0FNFTDEY0VHB071S928	01/27/2015	01/28/2020	1,000	2,300,000	JAN20 HSI C @ 26353.52	450,110	0	0	452,096		452,096	130,819	0	(22,173)	0	0		0001
OTC OPTION CALL BOUGHT, FEB20 HSI C @ 106	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale Y0FNFTDEY0VHB071S928	02/27/2015	02/28/2020	1,000	2,090,000	FEB20 HSI C @ 106	395,846	0	0	327,970		327,970	97,156	0	(19,500)	0	0		0001
OTC OPTION CALL BOUGHT, FEB20 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Societe Generale Y0FNFTDEY0VHB071S928	02/27/2015	02/28/2020	1,000	610,000	FEB20 HSI C @ 100	133,529	0	0	117,959		117,959	32,376	0	(6,578)	0	0		0001
OTC OPTION CALL BOUGHT, MAR20 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Citibank, N.A. Y0FNFTDEY0VHB071S928	03/27/2015	03/30/2020	1,000	1,145,000	MAR20 HSI C @ 100	257,625	0	0	223,837		223,837	59,232	0	(12,670)	0	0		0001
OTC OPTION CALL BOUGHT, MAR20 HSI C @ 26346.43	Indexed Universal Life Products	Exhibit 5	Equity/Index	Citibank, N.A. Y0FNFTDEY0VHB071S928	03/27/2015	03/30/2020	1,000	2,990,000	MAR20 HSI C @ 26346.43	582,751	0	0	584,518		584,518	150,250	0	(28,660)	0	0		0001
OTC OPTION CALL BOUGHT, APR20 HSI C @ 30149.32	Indexed Universal Life Products	Exhibit 5	Equity/Index	ING BANK Y0FNFTDEY0VHB071S928	04/27/2015	04/28/2020	1,000	3,335,000	APR20 HSI C @ 30149.32	743,705	0	0	476,797		476,797	149,554	0	(36,616)	0	0		0001
OTC OPTION CALL BOUGHT, APR20 HSI C @ 28442.75	Indexed Universal Life Products	Exhibit 5	Equity/Index	ING BANK Y0FNFTDEY0VHB071S928	04/27/2015	04/28/2020	1,000	1,050,000	APR20 HSI C @ 28442.75	266,700	0	0	185,757		185,757	54,042	0	(13,131)	0	0		0001
OTC OPTION CALL BOUGHT, APR17 HSI C @ 28442.75	Indexed Universal Life Products	Exhibit 5	Equity/Index	ING BANK Y0FNFTDEY0VHB071S928	04/27/2015	04/28/2017	1,000	2,805,000	APR17 HSI C @ 28442.75	414,579	0	0	496,237		496,237	160,265	0	(50,973)	0	0		0001
OTC OPTION CALL BOUGHT, MAY20 HSI C @ 29101.57	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International Y0FNFTDEY0VHB071S928	05/27/2015	05/28/2020	1,000	5,380,000	MAY20 HSI C @ 29101.57	1,136,256	0	0	797,864		797,864	246,516	0	(55,943)	0	0		0001
OTC OPTION CALL BOUGHT, MAY17 HSI C @ 27454.31	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International Y0FNFTDEY0VHB071S928	05/27/2015	05/30/2017	1,000	1,985,000	MAY17 HSI C @ 27454.31	278,496	0	0	212,900		212,900	155,170	0	(34,148)	0	0		0001
OTC OPTION CALL BOUGHT, MAY20 HSI C @ 27454.31	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International Y0FNFTDEY0VHB071S928	05/27/2015	05/28/2020	1,000	1,193,000	MAY20 HSI C @ 27454.31	288,706	0	0	217,845		217,845	62,700	0	(14,214)	0	0		0001
OTC OPTION CALL BOUGHT, JUN20 HSI C @ 27525	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International Y0FNFTDEY0VHB071S928	06/26/2015	06/29/2020	1,000	2,975,000	JUN20 HSI C @ 27525	611,065	0	0	535,026		535,026	151,712	0	(30,052)	0	0		0001
OTC OPTION CALL BOUGHT, JUN20 HSI C @ 25966.98	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International Y0FNFTDEY0VHB071S928	06/26/2015	06/29/2020	1,000	3,730,000	JUN20 HSI C @ 25966.98	875,431	0	0	807,930		807,930	215,831	0	(43,054)	0	0		0001
OTC OPTION CALL BOUGHT, JUN17 HSI C @ 25966.98	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International Y0FNFTDEY0VHB071S928	06/26/2015	06/28/2017	1,000	4,210,000	JUN17 HSI C @ 25966.98	568,350	0	0	609,935		609,935	360,048	0	(69,784)	0	0		0001
OTC OPTION CALL BOUGHT, JUL20 HSI C @ 24503.94	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International Y0FNFTDEY0VHB071S928	07/27/2015	07/28/2020	1,000	740,000	JUL20 HSI C @ 24503.94	162,282	0	0	155,574		155,574	39,677	0	(7,990)	0	0		0001
OTC OPTION CALL BOUGHT, JUL17 HSI C @ 24503.94	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International Y0FNFTDEY0VHB071S928	07/27/2015	07/28/2017	1,000	2,675,000	JUL17 HSI C @ 24503.94	346,413	0	0	347,367		347,367	206,464	0	(42,592)	0	0		0001
OTC OPTION CALL BOUGHT, JUL20 HSI C @ 25974.18	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International Y0FNFTDEY0VHB071S928	07/27/2015	07/28/2020	1,000	6,450,000	JUL20 HSI C @ 25974.18	1,228,080	0	0	1,121,847		1,121,847	303,956	0	(60,463)	0	0		0001
OTC OPTION CALL BOUGHT, AUG20 HSI C @ 21612.39	Indexed Universal Life Products	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. Y0FNFTDEY0VHB071S928	08/27/2015	08/28/2020	1,000	1,060,000	AUG20 HSI C @ 21612.39	246,132	0	0	297,809		297,809	70,583	0	(12,118)	0	0		0001
OTC OPTION CALL BOUGHT, AUG20 HSI C @ 22909.13	Indexed Universal Life Products	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. Y0FNFTDEY0VHB071S928	08/27/2015	08/28/2020	1,000	2,945,000	AUG20 HSI C @ 22909.13	591,945	0	0	706,762		706,762	176,117	0	(29,144)	0	0		0001

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OTC OPTION CALL BOUGHT, AUG17 HSI C @ 21612.39	Indexed Universal Life Products	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. YOFNFTDEYOVHB071S928	08/27/2015	08/28/2017	1,000	4,230,000	AUG17 HSI C @ 21612.39	617,580	0	0	875,359		875,359	414,508	0	(75,932)	0	0		0001
OTC OPTION CALL BOUGHT, SEP20 HSI C @ 20556.6	Indexed Universal Life Products	Exhibit 5	Equity/Index	Citibank, N.A. YOFNFTDEYOVHB071S928	09/25/2015	09/28/2020	1,000	853,000	SEP20 HSI C @ 20556.6	192,949	0	0	297,302		297,302	66,322	0	(9,489)	0	0		0001
OTC OPTION CALL BOUGHT, SEP20 HSI C @ 21790	Indexed Universal Life Products	Exhibit 5	Equity/Index	Citibank, N.A. YOFNFTDEYOVHB071S928	09/25/2015	09/28/2020	1,000	5,410,000	SEP20 HSI C @ 21790	1,048,458	0	0	1,649,130		1,649,130	386,790	0	(51,564)	0	0		0001
OTC OPTION CALL BOUGHT, SEP17 HSI C @ 20566.6	Indexed Universal Life Products	Exhibit 5	Equity/Index	Citibank, N.A. YOFNFTDEYOVHB071S928	09/25/2015	09/28/2017	1,000	3,185,000	SEP17 HSI C @ 20566.6	443,989	0	0	893,405		893,405	350,971	0	(54,440)	0	0		0001
OTC OPTION CALL BOUGHT, OCT17 HSI C @ 22956.57	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International YOFNFTDEYOVHB071S928	10/27/2015	10/30/2017	1,000	4,200,000	OCT17 HSI C @ 22956.57	567,840	0	0	655,164		655,164	340,853	0	(69,626)	0	0		0001
OTC OPTION CALL BOUGHT, OCT20 HSI C @ 100	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International YOFNFTDEYOVHB071S928	10/27/2015	10/28/2020	1,000	1,270,000	OCT20 HSI C @ 100	287,401	0	0	303,436		303,436	74,739	0	(14,150)	0	0		0001
OTC OPTION CALL BOUGHT, OCT20 HSI C @ 22956.57	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International YOFNFTDEYOVHB071S928	10/27/2015	10/28/2020	1,000	3,205,000	OCT20 HSI C @ 22956.57	625,296	0	0	645,823		645,823	168,370	0	(30,786)	0	0		0001
OTC OPTION CALL BOUGHT, NOV17 HSI C @ 22381.35	Indexed Universal Life Products	Exhibit 5	Equity/Index	NATIXIS SA YOFNFTDEYOVHB071S928	11/30/2015	11/28/2017	1,000	6,135,000	NOV17 HSI C @ 22381.35	858,900	0	0	963,125		963,125	491,625	0	(106,037)	0	0		0001
OTC OPTION CALL BOUGHT, NOV20 HSI C @ 22381.35	Indexed Universal Life Products	Exhibit 5	Equity/Index	NATIXIS SA YOFNFTDEYOVHB071S928	11/30/2015	11/30/2020	1,000	1,194,000	NOV20 HSI C @ 22381.35	270,680	0	0	285,864		285,864	67,788	0	(13,334)	0	0		0001
OTC OPTION CALL BOUGHT, NOV20 HSI C @ 22381.35	Indexed Universal Life Products	Exhibit 5	Equity/Index	NATIXIS SA YOFNFTDEYOVHB071S928	11/30/2015	11/30/2020	1,000	3,095,000	NOV20 HSI C @ 22381.35	608,168	0	0	625,180		625,180	156,731	0	(29,959)	0	0		0001
OTC OPTION CALL BOUGHT, DEC20 HSI C @ 21999.62	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC YOFNFTDEYOVHB071S928	12/28/2015	12/28/2020	1,000	1,089,000	DEC20 HSI C @ 21999.62	242,847	0	0	286,390		286,390	71,687	0	(11,963)	0	0		0001
OTC OPTION CALL BOUGHT, DEC20 HSI C @ 23319.6	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC YOFNFTDEYOVHB071S928	12/28/2015	12/28/2020	1,000	3,050,000	DEC20 HSI C @ 23319.6	550,525	0	0	684,016		684,016	179,136	0	(27,119)	0	0		0001
OTC OPTION CALL BOUGHT, DEC17 HSI C @ 21999.62	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC YOFNFTDEYOVHB071S928	12/28/2015	12/28/2017	1,000	5,078,000	DEC17 HSI C @ 21999.62	676,897	0	0	935,637		935,637	458,789	0	(83,339)	0	0		0001
OTC OPTION CALL BOUGHT, JUL17 SPX C @ 2257.69	Indexed Universal Life Products	Exhibit 5	Equity/Index	HSBC Bank USA, National Association YOFNFTDEYOVHB071S928	07/08/2016	07/08/2017	570	1,213,133	JUL17 SPX C @ 2257.69	20,987	0	0	51,748		51,748	32,969	0	(5,175)	0	0		0001
OTC OPTION CALL BOUGHT, JUL17 SPX C @ 2291.44	Indexed Universal Life Products	Exhibit 5	Equity/Index	HSBC Bank USA, National Association YOFNFTDEYOVHB071S928	07/15/2016	07/15/2017	523	1,130,315	JUL17 SPX C @ 2291.44	18,537	0	0	37,092		37,092	26,551	0	(4,571)	0	0		0001
OTC OPTION CALL BOUGHT, JUL17 SPX C @ 2305.53	Indexed Universal Life Products	Exhibit 5	Equity/Index	HSBC Bank USA, National Association YOFNFTDEYOVHB071S928	07/22/2016	07/22/2017	492	1,071,038	JUL17 SPX C @ 2305.53	17,458	0	0	27,209		27,209	18,840	0	(4,305)	0	0		0001
OTC OPTION CALL BOUGHT, JUL18 HSI C @ 22174.34	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International YOFNFTDEYOVHB071S928	07/27/2016	07/30/2018	1,000	7,355,000	JUL18 HSI C @ 22174.34	899,517	0	0	1,688,872		1,688,872	701,835	0	(110,445)	0	0		0001
OTC OPTION CALL BOUGHT, JUL21 HSI C @ 23504.8	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International YOFNFTDEYOVHB071S928	07/27/2016	07/28/2021	1,000	3,965,000	JUL21 HSI C @ 23504.8	663,345	0	0	974,052		974,052	225,340	0	(32,677)	0	0		0001
OTC OPTION CALL BOUGHT, JUL21 HSI C @ 22174.34	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International YOFNFTDEYOVHB071S928	07/27/2016	07/28/2021	1,000	1,405,000	JUL21 HSI C @ 22174.34	276,645	0	0	397,674		397,674	88,178	0	(13,628)	0	0		0001
OTC OPTION CALL BOUGHT, AUG17 SPX C @ 2301.09	Indexed Universal Life Products	Exhibit 5	Equity/Index	HSBC Bank USA, National Association YOFNFTDEYOVHB071S928	08/01/2016	08/01/2017	466	1,012,567	AUG17 SPX C @ 2301.09	16,505	0	0	32,328		32,328	22,122	0	(4,070)	0	0		0001

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OTC OPTION CALL BOUGHT, AUG17 SPX C @ 2312.64	Indexed Universal Life Products	Exhibit 5	Equity/Index	HSBC Bank USA, National Association Y0FNFTDEY0VHB071S928	08/09/2016	08/09/2017	475	1,036,428	AUG17 SPX C @ 2312.64	15,443	0	0	29,349		29,349	19,611	0	(3,808)	0	0		0001
OTC OPTION CALL BOUGHT, AUG17 SPX C @ 2318.061	Indexed Universal Life Products	Exhibit 5	Equity/Index	HSBC Bank USA, National Association Y0FNFTDEY0VHB071S928	08/18/2016	08/18/2017	465	1,015,885	AUG17 SPX C @ 2318.061	16,661	0	0	30,643		30,643	21,134	0	(4,108)	0	0		0001
OTC OPTION CALL BOUGHT, AUG17 SPX C @ 2318.11	Indexed Universal Life Products	Exhibit 5	Equity/Index	HSBC Bank USA, National Association Y0FNFTDEY0VHB071S928	08/23/2016	08/23/2017	555	1,213,407	AUG17 SPX C @ 2318.11	19,415	0	0	35,982		35,982	23,901	0	(4,787)	0	0		0001
OTC OPTION CALL BOUGHT, AUG17 SPX C @ 2299.18	Indexed Universal Life Products	Exhibit 5	Equity/Index	HSBC Bank USA, National Association Y0FNFTDEY0VHB071S928	08/26/2016	08/26/2017	526	1,139,921	AUG17 SPX C @ 2299.18	19,721	0	0	43,129		43,129	27,615	0	(4,863)	0	0		0001
OTC OPTION CALL BOUGHT, AUG18 HSI C @ 22821.34	Indexed Universal Life Products	Exhibit 5	Equity/Index	NATIXIS SA Y0FNFTDEY0VHB071S928	08/26/2016	08/28/2018	1,000	6,590,000	AUG18 HSI C @ 22821.34	807,934	0	0	1,457,359		1,457,359	616,490	0	(99,336)	0	0		0001
OTC OPTION CALL BOUGHT, AUG21 HSI C @ 22821.34	Indexed Universal Life Products	Exhibit 5	Equity/Index	NATIXIS SA Y0FNFTDEY0VHB071S928	08/26/2016	08/30/2021	1,000	3,625,000	AUG21 HSI C @ 22821.34	609,725	0	0	861,575		861,575	203,279	0	(29,986)	0	0		0001
OTC OPTION CALL BOUGHT, AUG21 HSI C @ 22821.34	Indexed Universal Life Products	Exhibit 5	Equity/Index	NATIXIS SA Y0FNFTDEY0VHB071S928	08/26/2016	08/30/2021	1,000	1,280,000	AUG21 HSI C @ 22821.34	253,440	0	0	350,955		350,955	79,272	0	(12,464)	0	0		0001
OTC OPTION CALL BOUGHT, SEP17 SPX C @ 2301.11	Indexed Universal Life Products	Exhibit 5	Equity/Index	HSBC Bank USA, National Association Y0FNFTDEY0VHB071S928	09/01/2016	09/01/2017	514	1,116,591	SEP17 SPX C @ 2301.11	19,429	0	0	46,355		46,355	30,742	0	(4,791)	0	0		0001
OTC OPTION CALL BOUGHT, SEP17 SPX C @ 2312.18	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC Y0FNFTDEY0VHB071S928	09/08/2016	09/08/2017	491	1,071,018	SEP17 SPX C @ 2312.18	17,565	0	0	37,792		37,792	24,129	0	(4,331)	0	0		0001
OTC OPTION CALL BOUGHT, SEP17 SPX C @ 2267.51	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC Y0FNFTDEY0VHB071S928	09/16/2016	09/16/2017	471	1,007,822	SEP17 SPX C @ 2267.51	20,459	0	0	55,874		55,874	32,495	0	(5,045)	0	0		0001
OTC OPTION CALL BOUGHT, SEP17 SPX C @ 2294.571	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International Y0FNFTDEY0VHB071S928	09/23/2016	09/23/2017	551	1,193,806	SEP17 SPX C @ 2294.571	19,578	0	0	50,509		50,509	28,319	0	(4,828)	0	0		0001
OTC OPTION CALL BOUGHT, SEP21 HSI C @ 25036.83	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. Y0FNFTDEY0VHB071S928	09/27/2016	09/28/2021	1,000	7,000,000	SEP21 HSI C @ 25036.83	1,157,800	0	0	1,659,309		1,659,309	387,234	0	(57,034)	0	0		0001
OTC OPTION CALL BOUGHT, SEP21 HSI C @ 23619.65	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. Y0FNFTDEY0VHB071S928	09/27/2016	09/28/2021	1,000	1,440,000	SEP21 HSI C @ 23619.65	281,520	0	0	393,270		393,270	88,419	0	(13,868)	0	0		0001
OTC OPTION CALL BOUGHT, SEP18 HSI C @ 23619.65	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. Y0FNFTDEY0VHB071S928	09/27/2016	09/28/2018	1,000	6,365,000	SEP18 HSI C @ 23619.65	796,898	0	0	1,426,583		1,426,583	592,334	0	(98,113)	0	0		0001
OTC OPTION CALL BOUGHT, SEP17 SPX C @ 2301.65	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International Y0FNFTDEY0VHB071S928	09/28/2016	09/26/2017	463	1,005,676	SEP17 SPX C @ 2301.65	15,990	0	0	40,292		40,292	22,681	0	(3,965)	0	0		0001
OTC OPTION CALL BOUGHT, OCT17 SPX C @ 2293.48	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International Y0FNFTDEY0VHB071S928	10/10/2016	10/10/2017	550	1,189,351	OCT17 SPX C @ 2293.48	20,457	0	0	56,056		56,056	30,923	0	(5,044)	0	0		0001
OTC OPTION CALL BOUGHT, OCT17 SPX C @ 2269.82	Indexed Universal Life Products	Exhibit 5	Equity/Index	HSBC Bank USA, National Association Y0FNFTDEY0VHB071S928	10/20/2016	10/20/2017	488	1,045,179	OCT17 SPX C @ 2269.82	19,336	0	0	60,673		60,673	31,650	0	(4,768)	0	0		0001
OTC OPTION CALL BOUGHT, OCT17 SPX C @ 2261.02	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC Y0FNFTDEY0VHB071S928	10/27/2016	10/27/2017	513	1,094,204	OCT17 SPX C @ 2261.02	19,915	0	0	68,016		68,016	33,372	0	(4,910)	0	0		0001
OTC OPTION CALL BOUGHT, OCT21 HSI C @ 24332.1	Indexed Universal Life Products	Exhibit 5	Equity/Index	Bank of America, N.A. Y0FNFTDEY0VHB071S928	10/27/2016	10/28/2021	1,000	5,750,000	OCT21 HSI C @ 24332.1	963,125	0	0	1,391,544		1,391,544	312,881	0	(47,445)	0	0		0001
OTC OPTION CALL BOUGHT, OCT21 HSI C @ 22954.81	Indexed Universal Life Products	Exhibit 5	Equity/Index	Bank of America, N.A. Y0FNFTDEY0VHB071S928	10/27/2016	10/28/2021	1,000	1,605,000	OCT21 HSI C @ 22954.81	316,346	0	0	446,494		446,494	96,630	0	(15,584)	0	0		0001

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OTC OPTION CALL BOUGHT, OCT18 HSI C @ 22954.81	Indexed Universal Life Products	Exhibit 5	Equity/Index	Bank of America, N.A. Y0FNFTDEY0VHB071S928	10/27/2016	10/29/2018	1,000	10,520,000	OCT18 HSI C @ 22954.81	1,305,532	0	0	2,309,452		2,309,452	923,983	0	(160,516)	0	0		0001
OTC OPTION CALL BOUGHT, NOV17 SPX C @ 2213.98	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International Y0FNFTDEY0VHB071S928	11/03/2016	11/03/2017	502	1,049,549	NOV17 SPX C @ 2213.98	22,985	0	0	88,129		88,129	40,672	0	(5,668)	0	0		0001
OTC OPTION CALL BOUGHT, NOV17 SPX C @ 2294.32	Indexed Universal Life Products	Exhibit 5	Equity/Index	HSBC Bank USA, National Association Y0FNFTDEY0VHB071S928	11/11/2016	11/11/2017	467	1,009,993	NOV17 SPX C @ 2294.32	19,089	0	0	53,382		53,382	28,698	0	(4,707)	0	0		0001
OTC OPTION CALL BOUGHT, NOV17 SPX C @ 2330.07	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International Y0FNFTDEY0VHB071S928	11/21/2016	11/21/2017	477	1,047,580	NOV17 SPX C @ 2330.07	18,856	0	0	43,295		43,295	24,336	0	(4,650)	0	0		0001
OTC OPTION CALL BOUGHT, NOV21 HSI C @ 22830.57	Indexed Universal Life Products	Exhibit 5	Equity/Index	Bank of America, N.A. Y0FNFTDEY0VHB071S928	11/25/2016	11/29/2021	1,000	5,050,000	NOV21 HSI C @ 22830.57	875,165	0	0	1,199,419		1,199,419	273,149	0	(43,041)	0	0		0001
OTC OPTION CALL BOUGHT, NOV18 HSI C @ 22830.57	Indexed Universal Life Products	Exhibit 5	Equity/Index	Bank of America, N.A. Y0FNFTDEY0VHB071S928	11/25/2016	11/28/2018	1,000	6,945,000	NOV18 HSI C @ 22830.57	870,903	0	0	1,547,919		1,547,919	641,411	0	(106,932)	0	0		0001
OTC OPTION CALL BOUGHT, NOV21 HSI C @ 22830.57	Indexed Universal Life Products	Exhibit 5	Equity/Index	Bank of America, N.A. Y0FNFTDEY0VHB071S928	11/25/2016	11/29/2021	1,000	1,285,000	NOV21 HSI C @ 22830.57	260,598	0	0	351,384		351,384	77,216	0	(12,816)	0	0		0001
OTC OPTION CALL BOUGHT, NOV17 SPX C @ 2333.82	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International Y0FNFTDEY0VHB071S928	11/28/2016	11/28/2017	511	1,125,359	NOV17 SPX C @ 2333.82	20,932	0	0	46,180		46,180	26,129	0	(5,161)	0	0		0001
OTC OPTION CALL BOUGHT, DEC17 SPX C @ 2380.96	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International Y0FNFTDEY0VHB071S928	12/08/2016	12/08/2017	451	1,012,927	DEC17 SPX C @ 2380.96	19,853	0	0	27,898		27,898	17,310	0	(4,895)	0	0		0001
OTC OPTION CALL BOUGHT, DEC17 SPX C @ 2408.02	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. Y0FNFTDEY0VHB071S928	12/13/2016	12/13/2017	441	1,002,347	DEC17 SPX C @ 2408.02	19,746	0	0	23,041		23,041	15,803	0	(4,869)	0	0		0001
OTC OPTION CALL BOUGHT, DEC17 SPX C @ 2399.62	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International Y0FNFTDEY0VHB071S928	12/23/2016	12/23/2017	462	1,046,113	DEC17 SPX C @ 2399.62	18,935	0	0	26,741		26,741	16,948	0	(4,669)	0	0		0001
OTC OPTION CALL BOUGHT, DEC21 HSI C @ 23060.02	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International Y0FNFTDEY0VHB071S928	12/27/2016	12/28/2021	1,000	6,130,000	DEC21 HSI C @ 23060.02	1,165,313	0	0	1,328,073		1,328,073	292,204	0	(57,405)	0	0		0001
OTC OPTION CALL BOUGHT, DEC21 HSI C @ 21754.74	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International Y0FNFTDEY0VHB071S928	12/27/2016	12/28/2021	1,000	2,715,000	DEC21 HSI C @ 21754.74	599,472	0	0	682,286		682,286	145,404	0	(29,531)	0	0		0001
OTC OPTION CALL BOUGHT, DEC18 HSI C @ 21754.74	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International Y0FNFTDEY0VHB071S928	12/27/2016	12/28/2018	1,000	8,980,000	DEC18 HSI C @ 21754.74	1,194,340	0	0	1,759,311		1,759,311	747,091	0	(147,046)	0	0		0001
OTC OPTION CALL BOUGHT, JAN18 HSI C @ 19195.83	Indexed Universal Life Products	Exhibit 5	Equity/Index	NATIXIS SA Y0FNFTDEY0VHB071S928	01/27/2016	01/29/2018	1,000	5,373,000	JAN18 HSI C @ 19195.83	801,114	0	0	1,688,822		1,688,822	599,695	0	(98,363)	0	0		0001
OTC OPTION CALL BOUGHT, JAN21 HSI C @ 19195.83	Indexed Universal Life Products	Exhibit 5	Equity/Index	NATIXIS SA Y0FNFTDEY0VHB071S928	01/27/2016	01/28/2021	1,000	2,775,000	JAN21 HSI C @ 19195.83	607,170	0	0	1,041,465		1,041,465	199,482	0	(29,893)	0	0		0001
OTC OPTION CALL BOUGHT, JAN21 HSI C @ 20347.58	Indexed Universal Life Products	Exhibit 5	Equity/Index	NATIXIS SA Y0FNFTDEY0VHB071S928	01/27/2016	01/28/2021	1,000	2,618,000	JAN21 HSI C @ 20347.58	494,017	0	0	867,501		867,501	173,163	0	(24,322)	0	0		0001
OTC OPTION CALL BOUGHT, MAR21 HSI C @ 20258.65	Indexed Universal Life Products	Exhibit 5	Equity/Index	NATIXIS SA Y0FNFTDEY0VHB071S928	02/26/2016	03/01/2021	1,000	2,722,000	MAR21 HSI C @ 20258.65	537,595	0	0	896,017		896,017	189,725	0	(26,439)	0	0		0001
OTC OPTION CALL BOUGHT, FEB18 HSI C @ 19111.93	Indexed Universal Life Products	Exhibit 5	Equity/Index	NATIXIS SA Y0FNFTDEY0VHB071S928	02/26/2016	02/28/2018	1,000	5,520,000	FEB18 HSI C @ 19111.93	830,760	0	0	1,736,205		1,736,205	640,892	0	(102,003)	0	0		0001
OTC OPTION CALL BOUGHT, MAR21 HSI C @ 19111.93	Indexed Universal Life Products	Exhibit 5	Equity/Index	NATIXIS SA Y0FNFTDEY0VHB071S928	02/26/2016	03/01/2021	1,000	1,283,000	MAR21 HSI C @ 19111.93	291,241	0	0	422,333		422,333	91,287	0	(14,323)	0	0		0001

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OTC OPTION CALL BOUGHT, FEB18 HSI C @ 19111.93	Indexed Universal Life Products	Exhibit 5	Equity/Index.	NATIXIS SA Y0FNFTDEY0VHB071S928	03/02/2016	02/28/2018	1,000	635,000	FEB18 HSI C @ 19111.93	108,268	0	0	199,727		199,727	75,377	0	(13,385)	0	0		0001
OTC OPTION CALL BOUGHT, MAR21 HSI C @ 21588.28	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Bank of America, N.A. Y0FNFTDEY0VHB071S928	03/24/2016	03/29/2021	1,000	3,905,000	MAR21 HSI C @ 21588.28	684,547	0	0	1,111,369		1,111,369	250,725	0	(33,648)	0	0		0001
OTC OPTION CALL BOUGHT, MAR18 HSI C @ 20366.30	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Bank of America, N.A. Y0FNFTDEY0VHB071S928	03/24/2016	03/28/2018	1,000	6,360,000	MAR18 HSI C @ 20366.30	829,980	0	0	1,649,197		1,649,197	674,766	0	(101,769)	0	0		0001
OTC OPTION CALL BOUGHT, MAR21 HSI C @ 20366.30	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Bank of America, N.A. Y0FNFTDEY0VHB071S928	03/24/2016	03/29/2021	1,000	1,860,000	MAR21 HSI C @ 20366.30	382,788	0	0	605,653		605,653	130,958	0	(18,815)	0	0		0001
OTC OPTION CALL BOUGHT, APR17 SPX C @ 2072.78	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Barclays Bank, PLC Y0FNFTDEY0VHB071S928	04/01/2016	04/01/2017	501	1,038,649	APR17 SPX C @ 2072.78	18,072	0	0	26,346		26,346	18,774	0	(4,456)	0	0		0001
OTC OPTION CALL BOUGHT, APR17 SPX C @ 2170.46	Indexed Universal Life Products	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association Y0FNFTDEY0VHB071S928	04/08/2016	04/08/2017	512	1,047,620	APR17 SPX C @ 2170.46	21,476	0	0	47,053		47,053	25,255	0	(5,296)	0	0		0001
OTC OPTION CALL BOUGHT, APR17 SPX C @ 2220	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Credit Suisse International Y0FNFTDEY0VHB071S928	04/18/2016	04/18/2017	520	1,089,169	APR17 SPX C @ 2220	18,843	0	0	30,017		30,017	21,739	0	(4,646)	0	0		0001
OTC OPTION CALL BOUGHT, APR17 SPX C @ 2213.06	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Credit Suisse International Y0FNFTDEY0VHB071S928	04/25/2016	04/25/2017	481	1,003,671	APR17 SPX C @ 2213.06	18,568	0	0	34,583		34,583	22,280	0	(4,578)	0	0		0001
OTC OPTION CALL BOUGHT, APR21 HSI C @ 22671.31	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Bank of America, N.A. Y0FNFTDEY0VHB071S928	04/27/2016	04/28/2021	1,000	5,715,000	APR21 HSI C @ 22671.31	1,032,129	0	0	1,450,463		1,450,463	345,143	0	(50,844)	0	0		0001
OTC OPTION CALL BOUGHT, APR18 HSI C @ 21388.03	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Bank of America, N.A. Y0FNFTDEY0VHB071S928	04/27/2016	04/30/2018	1,000	6,930,000	APR18 HSI C @ 21388.03	900,207	0	0	1,582,621		1,582,621	682,185	0	(110,530)	0	0		0001
OTC OPTION CALL BOUGHT, APR21 HSI C @ 21388.03	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Bank of America, N.A. Y0FNFTDEY0VHB071S928	04/27/2016	04/28/2021	1,000	1,500,000	APR21 HSI C @ 21388.03	316,950	0	0	439,356		439,356	99,897	0	(15,613)	0	0		0001
OTC OPTION CALL BOUGHT, MAY17 SPX C @ 2187.17	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Credit Suisse International Y0FNFTDEY0VHB071S928	05/03/2016	05/03/2017	590	1,217,285	MAY17 SPX C @ 2187.17	24,833	0	0	53,537		53,537	33,003	0	(6,123)	0	0		0001
OTC OPTION CALL BOUGHT, MAY17 SPX C @ 2188.33	Indexed Universal Life Products	Exhibit 5	Equity/Index.	HSBC Bank USA, National Association Y0FNFTDEY0VHB071S928	05/11/2016	05/11/2017	509	1,050,171	MAY17 SPX C @ 2188.33	19,953	0	0	57,821		57,821	31,271	0	(4,920)	0	0		0001
OTC OPTION CALL BOUGHT, MAY17 SPX C @ 2170.92	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Credit Suisse International Y0FNFTDEY0VHB071S928	05/23/2016	05/23/2017	577	1,181,109	MAY17 SPX C @ 2170.92	24,685	0	0	80,084		80,084	37,708	0	(6,087)	0	0		0001
OTC OPTION CALL BOUGHT, MAY21 HSI C @ 22064	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Bank of America, N.A. Y0FNFTDEY0VHB071S928	05/27/2016	05/28/2021	1,000	10,760,000	MAY21 HSI C @ 22064	1,828,124	0	0	2,790,219		2,790,219	612,387	0	(90,055)	0	0		0001
OTC OPTION CALL BOUGHT, MAY18 HSI C @ 20815.09	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Bank of America, N.A. Y0FNFTDEY0VHB071S928	05/27/2016	05/29/2018	1,000	6,210,000	MAY18 HSI C @ 20815.09	767,556	0	0	1,477,287		1,477,287	615,220	0	(94,372)	0	0		0001
OTC OPTION CALL BOUGHT, MAY21 HSI C @ 20815.09	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Bank of America, N.A. Y0FNFTDEY0VHB071S928	05/27/2016	05/28/2021	1,000	1,595,000	MAY21 HSI C @ 20815.09	318,841	0	0	476,254		476,254	100,453	0	(15,706)	0	0		0001
OTC OPTION CALL BOUGHT, JUN17 SPX C @ 2225.29	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Credit Suisse International Y0FNFTDEY0VHB071S928	06/01/2016	06/01/2017	783	1,644,534	JUN17 SPX C @ 2225.29	30,095	0	0	71,313		71,313	45,144	0	(7,421)	0	0		0001
OTC OPTION CALL BOUGHT, JUN17 SPX C @ 2246.27	Indexed Universal Life Products	Exhibit 5	Equity/Index.	JPMORGAN CHASE BANK, N.A. Y0FNFTDEY0VHB071S928	06/08/2016	06/08/2017	529	1,122,026	JUN17 SPX C @ 2246.27	19,635	0	0	43,483		43,483	28,267	0	(4,842)	0	0		0001
OTC OPTION CALL BOUGHT, JUN17 SPX C @ 2202.67	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Credit Suisse International Y0FNFTDEY0VHB071S928	06/16/2016	06/16/2017	528	1,097,950	JUN17 SPX C @ 2202.67	26,131	0	0	49,204		49,204	33,297	0	(6,443)	0	0		0001

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OTC OPTION CALL BOUGHT, JUN17 SPX C @ 2159.538	Indexed Universal Life Products	Exhibit 5	Equity/Index	HSBC Bank USA, National Association Y0FNFTDEY0VHB071S928	06/24/2016	06/24/2017	552	1,125,367	JUN17 SPX C @ 2159.538	27,909	0	0	97,351		97,351	45,597	0	(6,882)	0	0		0001
OTC OPTION CALL BOUGHT, JUN21 HSI C @ 21382.81	Indexed Universal Life Products	Exhibit 5	Equity/Index	NATIXIS SA Y0FNFTDEY0VHB071S928	06/27/2016	06/28/2021	1,000	3,830,000	JUN21 HSI C @ 21382.81	667,569	0	0	1,220,135		1,220,135	265,400	0	(32,885)	0	0		0001
OTC OPTION CALL BOUGHT, JUN21 HSI C @ 20172.46	Indexed Universal Life Products	Exhibit 5	Equity/Index	NATIXIS SA Y0FNFTDEY0VHB071S928	06/27/2016	06/28/2021	1,000	1,360,000	JUN21 HSI C @ 20172.46	277,440	0	0	489,579		489,579	102,147	0	(13,667)	0	0		0001
OTC OPTION CALL BOUGHT, JUN18 HSI C @ 20172.46	Indexed Universal Life Products	Exhibit 5	Equity/Index	NATIXIS SA Y0FNFTDEY0VHB071S928	06/27/2016	06/28/2018	1,000	5,875,000	JUN18 HSI C @ 20172.46	781,375	0	0	1,860,484		1,860,484	692,611	0	(96,202)	0	0		0001
OTC OPTION CALL BOUGHT, JUL17 SPX C @ 2229.127	Indexed Universal Life Products	Exhibit 5	Equity/Index	HSBC Bank USA, National Association Y0FNFTDEY0VHB071S928	07/01/2016	07/01/2017	656	1,380,070	JUL17 SPX C @ 2229.127	25,669	0	0	70,553		70,553	40,426	0	(6,329)	0	0		0001
OTC OPTION CALL BOUGHT, JAN18 SPX C @ 2393.3	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International Y0FNFTDEY0VHB071S928	01/03/2017	01/03/2018	450	1,015,983	JAN18 SPX C @ 2393.3	0	18,592	0	28,902		28,902	14,741	0	(4,432)	0	0		0001
OTC OPTION CALL BOUGHT, JAN18 SPX C @ 2406.67	Indexed Universal Life Products	Exhibit 5	Equity/Index	Credit Suisse International Y0FNFTDEY0VHB071S928	01/12/2017	01/12/2018	443	1,005,205	JAN18 SPX C @ 2406.67	0	16,787	0	25,953		25,953	12,753	0	(3,587)	0	0		0001
OTC OPTION CALL BOUGHT, JAN18 SPX C @ 2408.20	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. Y0FNFTDEY0VHB071S928	01/18/2017	01/18/2018	463	1,052,156	JAN18 SPX C @ 2408.20	0	16,940	0	28,330		28,330	14,732	0	(3,342)	0	0		0001
OTC OPTION CALL BOUGHT, JAN18 SPX C @ 2432.37	Indexed Universal Life Products	Exhibit 5	Equity/Index	HSBC Bank USA, National Association Y0FNFTDEY0VHB071S928	01/27/2017	01/27/2018	580	1,330,755	JAN18 SPX C @ 2432.37	0	19,828	0	30,496		30,496	14,090	0	(3,422)	0	0		0001
OTC OPTION CALL BOUGHT, JAN22 HSI C @ 23360.78	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC Y0FNFTDEY0VHB071S928	01/27/2017	01/28/2022	1,000	4,425,000	JAN22 HSI C @ 23360.78	0	827,033	0	898,921		898,921	100,406	0	(28,518)	0	0		0001
OTC OPTION CALL BOUGHT, JAN22 HSI C @ 23360.78	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC Y0FNFTDEY0VHB071S928	01/27/2017	01/28/2022	1,000	1,730,000	JAN22 HSI C @ 23360.78	0	377,832	0	408,754		408,754	43,951	0	(13,029)	0	0		0001
OTC OPTION CALL BOUGHT, JAN19 HSI C @ 23360.78	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC Y0FNFTDEY0VHB071S928	01/27/2017	01/28/2019	1,000	8,235,000	JAN19 HSI C @ 23360.78	0	1,054,904	0	1,466,258		1,466,258	502,269	0	(90,915)	0	0		0001
OTC OPTION CALL BOUGHT, JAN18 SPX C @ 2280.90	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. Y0FNFTDEY0VHB071S928	01/30/2017	01/29/2018	3,591	8,190,000	JAN18 SPX C @ 2280.90	0	457,821	0	591,073		591,073	208,717	0	(75,465)	0	0		0001
OTC OPTION CALL BOUGHT, JAN18 SPX C @ 2303.71	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. Y0FNFTDEY0VHB071S928	01/30/2017	01/29/2018	5,088	11,605,000	JAN18 SPX C @ 2303.71	0	582,571	0	758,717		758,717	272,174	0	(96,028)	0	0		0001
OTC OPTION CALL BOUGHT, FEB18 SPX C @ 2435.27	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International Y0FNFTDEY0VHB071S928	02/03/2017	02/03/2018	472	1,084,196	FEB18 SPX C @ 2435.27	0	15,938	0	24,373		24,373	10,881	0	(2,445)	0	0		0001
OTC OPTION CALL BOUGHT, FEB18 SPX C @ 2455.06	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International Y0FNFTDEY0VHB071S928	02/10/2017	02/10/2018	445	1,030,549	FEB18 SPX C @ 2455.06	0	15,561	0	19,657		19,657	6,185	0	(2,089)	0	0		0001
OTC OPTION CALL BOUGHT, JAN18 SPX C @ 2303.71	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. Y0FNFTDEY0VHB071S928	02/13/2017	01/29/2018	1,576	3,595,000	JAN18 SPX C @ 2303.71	0	215,410	0	235,035		235,035	47,936	0	(28,311)	0	0		0001
OTC OPTION CALL BOUGHT, DEC17 SPX C @ 2272.42	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. Y0FNFTDEY0VHB071S928	02/14/2017	12/28/2017	562	1,265,000	DEC17 SPX C @ 2272.42	0	83,667	0	90,674		90,674	18,884	0	(11,877)	0	0		0001
OTC OPTION CALL BOUGHT, FEB18 SPX C @ 2492.23	Indexed Universal Life Products	Exhibit 5	Equity/Index	HSBC Bank USA, National Association Y0FNFTDEY0VHB071S928	02/17/2017	02/17/2018	446	1,049,061	FEB18 SPX C @ 2492.23	0	15,526	0	15,207		15,207	1,467	0	(1,787)	0	0		0001
OTC OPTION CALL BOUGHT, FEB18 SPX C @ 2511.91	Indexed Universal Life Products	Exhibit 5	Equity/Index	HSBC Bank USA, National Association Y0FNFTDEY0VHB071S928	02/27/2017	02/27/2018	461	1,093,106	FEB18 SPX C @ 2511.91	0	17,162	0	13,620		13,620	(2,037)	0	(1,505)	0	0		0001

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OTC OPTION CALL BOUGHT, FEB22 HSI C @ 25165.17	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International YOFNFTDEY0VHB071S928	02/27/2017	02/28/2022	1,000	3,680,000	FEB22 HSI C @ 25165.17	0	657,616	0	702,345		702,345	56,247	0	(11,518)	0	0		0001
OTC OPTION CALL BOUGHT, FEB22 HSI C @ 23740.73	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International YOFNFTDEY0VHB071S928	02/27/2017	02/28/2022	1,000	880,000	FEB22 HSI C @ 23740.73	0	184,096	0	195,616		195,616	14,744	0	(3,224)	0	0		0001
OTC OPTION CALL BOUGHT, FEB19 HSI C @ 23740.73	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International YOFNFTDEY0VHB071S928	02/27/2017	02/28/2019	1,000	7,510,000	FEB19 HSI C @ 23740.73	0	901,200	0	1,192,873		1,192,873	331,124	0	(39,451)	0	0		0001
OTC OPTION CALL BOUGHT, FEB18 SPX C @ 2387.28	Indexed Universal Life Products	Exhibit 5	Equity/Index	Royal Bank of Canada YOFNFTDEY0VHB071S928	02/28/2017	02/28/2018	4,425	10,460,000	FEB18 SPX C @ 2387.28	0	511,494	0	463,124		463,124	(4,928)	0	(43,442)	0	0		0001
OTC OPTION CALL BOUGHT, FEB18 SPX C @ 2363.64	Indexed Universal Life Products	Exhibit 5	Equity/Index	Royal Bank of Canada YOFNFTDEY0VHB071S928	02/28/2017	02/28/2018	3,188	7,535,000	FEB18 SPX C @ 2363.64	0	411,411	0	376,931		376,931	462	0	(34,942)	0	0		0001
OTC OPTION CALL BOUGHT, MAR18 SPX C @ 2510.49	Indexed Universal Life Products	Exhibit 5	Equity/Index	Goldman Sachs International YOFNFTDEY0VHB071S928	03/07/2017	03/07/2018	453	1,071,874	MAR18 SPX C @ 2510.49	0	18,436	0	14,535		14,535	(2,689)	0	(1,212)	0	0		0001
OTC OPTION CALL BOUGHT, MAR18 SPX C @ 2524.26	Indexed Universal Life Products	Exhibit 5	Equity/Index	HSBC Bank USA, National Association YOFNFTDEY0VHB071S928	03/16/2017	03/16/2018	461	1,098,396	MAR18 SPX C @ 2524.26	0	17,245	0	13,413		13,413	(3,123)	0	(709)	0	0		0001
OTC OPTION CALL BOUGHT, MAR18 SPX C @ 2482.09	Indexed Universal Life Products	Exhibit 5	Equity/Index	HSBC Bank USA, National Association YOFNFTDEY0VHB071S928	03/27/2017	03/27/2018	435	1,018,091	MAR18 SPX C @ 2482.09	0	15,984	0	19,697		19,697	3,888	0	(175)	0	0		0001
OTC OPTION CALL BOUGHT, MAR22 HSI C @ 25806.62	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC YOFNFTDEY0VHB071S928	03/27/2017	03/28/2022	1,000	4,090,000	MAR22 HSI C @ 25806.62	0	742,744	0	732,171		732,171	(8,947)	0	(1,626)	0	0		0001
OTC OPTION CALL BOUGHT, MAR22 HSI C @ 24345.87	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC YOFNFTDEY0VHB071S928	03/27/2017	03/28/2022	1,000	1,745,000	MAR22 HSI C @ 24345.87	0	370,987	0	365,069		365,069	(5,106)	0	(812)	0	0		0001
OTC OPTION CALL BOUGHT, MAR19 HSI C @ 24345.87	Indexed Universal Life Products	Exhibit 5	Equity/Index	Barclays Bank, PLC YOFNFTDEY0VHB071S928	03/27/2017	03/28/2019	1,000	9,985,000	MAR19 HSI C @ 24345.87	0	1,246,128	0	1,405,320		1,405,320	166,011	0	(6,819)	0	0		0001
OTC OPTION CALL BOUGHT, MAR18 SPX C @ 2382.16	Indexed Universal Life Products	Exhibit 5	Equity/Index	Bank of America, N.A. YOFNFTDEY0VHB071S928	03/28/2017	03/28/2018	4,159	9,810,000	MAR18 SPX C @ 2382.16	0	483,352	0	470,222		470,222	(9,157)	0	(3,973)	0	0		0001
OTC OPTION CALL BOUGHT, MAR18 SPX C @ 2358.57	Indexed Universal Life Products	Exhibit 5	Equity/Index	Bank of America, N.A. YOFNFTDEY0VHB071S928	03/28/2017	03/28/2018	3,704	8,735,000	MAR18 SPX C @ 2358.57	0	480,420	0	469,047		469,047	(7,424)	0	(3,949)	0	0		0001
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										61,215,056	9,776,685	0	111,016,968	XXX	111,016,968	31,515,909	0	(4,828,459)	0	0	XXX	XXX
OTC OPTION COLLAR, JUL17 SPX C @ 2191.76	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. YOFNFTDEY0VHB071S928	07/28/2016	07/28/2017	3,405	7,390,000	JUL17 SPX C @ 2191.76	294,861	0	0	516,167		516,167	236,831	0	(72,705)	0	21,098		0001
OTC OPTION COLLAR, JUL17 SPX C @ 2170.06	Indexed Universal Life Products	Exhibit 5	Equity/Index	Wells Fargo Bank, N. A. YOFNFTDEY0VHB071S928	07/28/2016	07/28/2017	1,968	4,270,000	JUL17 SPX C @ 2170.06	208,803	0	0	363,972		363,972	167,348	0	(51,486)	0	12,191		0001
OTC OPTION COLLAR, AUG17 SPX C @ 2202.18	Indexed Universal Life Products	Exhibit 5	Equity/Index	Bank of America, N.A. YOFNFTDEY0VHB071S928	08/29/2016	08/28/2017	3,509	7,650,000	AUG17 SPX C @ 2202.18	304,470	0	0	519,956		519,956	237,100	0	(75,281)	0	24,521		0001
OTC OPTION COLLAR, AUG17 SPX C @ 2180.38	Indexed Universal Life Products	Exhibit 5	Equity/Index	Bank of America, N.A. YOFNFTDEY0VHB071S928	08/29/2016	08/28/2017	2,426	5,290,000	AUG17 SPX C @ 2180.38	257,094	0	0	438,895		438,895	200,349	0	(63,567)	0	16,956		0001
OTC OPTION COLLAR, SEP17 SPX C @ 2193.08	Indexed Universal Life Products	Exhibit 5	Equity/Index	Royal Bank of Canada YOFNFTDEY0VHB071S928	09/28/2016	09/28/2017	4,755	10,325,000	SEP17 SPX C @ 2193.08	406,805	0	0	677,027		677,027	292,425	0	(100,308)	0	36,354		0001
OTC OPTION COLLAR, SEP17 SPX C @ 2171.37	Indexed Universal Life Products	Exhibit 5	Equity/Index	Royal Bank of Canada YOFNFTDEY0VHB071S928	09/28/2016	09/28/2017	3,486	7,570,000	SEP17 SPX C @ 2171.37	366,388	0	0	609,354		609,354	262,415	0	(90,342)	0	26,654		0001

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OTC OPTION COLLAR, OCT17 SPX C @ 2126.41	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Credit Suisse International Y0FNFTDEY0VHB071S928	10/28/2016	10/30/2017	5,095	10,835,000	OCT17 SPX C @ 2126.41	516,830	0	0	906,172		906,172	342,568	0	(126,743)	0	41,385		0001
OTC OPTION COLLAR, OCT17 SPX C @ 2147.67	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Credit Suisse International Y0FNFTDEY0VHB071S928	10/28/2016	10/30/2017	3,884	8,260,000	OCT17 SPX C @ 2147.67	332,878	0	0	585,929		585,929	222,386	0	(81,632)	0	31,550		0001
OTC OPTION COLLAR, NOV17 SPX C @ 2223.74	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. Y0FNFTDEY0VHB071S928	11/28/2016	11/28/2017	4,383	9,650,000	NOV17 SPX C @ 2223.74	375,385	0	0	584,580		584,580	255,306	0	(92,561)	0	39,288		0001
OTC OPTION COLLAR, NOV17 SPX C @ 2201.72	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. Y0FNFTDEY0VHB071S928	11/28/2016	11/28/2017	3,268	7,195,000	NOV17 SPX C @ 2201.72	338,885	0	0	525,176		525,176	227,330	0	(83,561)	0	29,293		0001
OTC OPTION COLLAR, DEC17 SPX C @ 2272.42	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. Y0FNFTDEY0VHB071S928	12/28/2016	12/28/2017	3,342	7,520,000	DEC17 SPX C @ 2272.42	291,024	0	0	394,599		394,599	185,794	0	(71,759)	0	32,458		0001
OTC OPTION COLLAR, DEC17 SPX C @ 2249.92	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. Y0FNFTDEY0VHB071S928	12/28/2016	12/28/2017	2,873	6,465,000	DEC17 SPX C @ 2249.92	309,027	0	0	418,933		418,933	195,831	0	(76,198)	0	27,905		0001
OTC OPTION COLLAR, APR17 SPX C @ 2096.57	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Royal Bank of Canada Y0FNFTDEY0VHB071S928	04/28/2016	04/28/2017	3,495	7,255,000	APR17 SPX C @ 2096.57	290,200	0	0	683,619		683,619	281,758	0	(71,556)	0	10,047		0001
OTC OPTION COLLAR, APR17 SPX C @ 2075.81	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Royal Bank of Canada Y0FNFTDEY0VHB071S928	04/28/2016	04/28/2017	1,705	3,540,000	APR17 SPX C @ 2075.81	174,522	0	0	416,665		416,665	176,340	0	(43,033)	0	4,902		0001
OTC OPTION COLLAR, MAY17 SPX C @ 2096.96	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. Y0FNFTDEY0VHB071S928	05/31/2016	05/30/2017	2,232	4,680,000	MAY17 SPX C @ 2096.96	231,192	0	0	505,989		505,989	212,974	0	(57,163)	0	9,487		0001
OTC OPTION COLLAR, MAY17 SPX C @ 2117.93	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. Y0FNFTDEY0VHB071S928	05/31/2016	05/30/2017	3,653	7,660,000	MAY17 SPX C @ 2117.93	304,868	0	0	664,148		664,148	275,031	0	(75,379)	0	15,528		0001
OTC OPTION COLLAR, JUN17 SPX C @ 2056.45	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. Y0FNFTDEY0VHB071S928	06/28/2016	06/28/2017	5,344	10,880,000	JUN17 SPX C @ 2056.45	456,960	0	0	986,835		986,835	336,463	0	(112,675)	0	26,863		0001
OTC OPTION COLLAR, JUN17 SPX C @ 2036.09	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. Y0FNFTDEY0VHB071S928	06/28/2016	06/28/2017	7,171	14,600,000	JUN17 SPX C @ 2036.09	712,480	0	0	1,518,027		1,518,027	514,390	0	(175,680)	0	36,047		0001
0129999. Subtotal - Purchased Options - Hedging Other - Collars										6,172,672	0	0	11,316,043	XXX	11,316,043	4,622,639	0	(1,521,629)	0	442,527	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										67,387,728	9,776,685	0	122,333,011	XXX	122,333,011	36,138,548	0	(6,350,088)	0	442,527	XXX	XXX
0219999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										61,215,056	9,776,685	0	111,016,968	XXX	111,016,968	31,515,909	0	(4,828,459)	0	0	XXX	XXX
0379999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0389999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999. Total Purchased Options - Collars										6,172,672	0	0	11,316,043	XXX	11,316,043	4,622,639	0	(1,521,629)	0	442,527	XXX	XXX
0419999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999. Total Purchased Options										67,387,728	9,776,685	0	122,333,011	XXX	122,333,011	36,138,548	0	(6,350,088)	0	442,527	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
OTC OPTION CALL WRITTEN, JAN18 SPX C @ 2545.94	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. Y0FNFTDEY0VHB071S928	01/30/2017	01/29/2018	3,591	8,190,000	JAN18 SPX C @ 2545.94	0	(79,531)	0	(110,037)		(110,033)	(43,685)	0	13,095	0	0		0001
OTC OPTION CALL WRITTEN, JAN18 SPX C @ 2518.57	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. Y0FNFTDEY0VHB071S928	01/30/2017	01/29/2018	5,088	11,605,000	JAN18 SPX C @ 2518.57	0	(141,581)	0	(198,802)		(198,802)	(80,559)	0	23,338	0	0		0001
OTC OPTION CALL WRITTEN, JAN18 SPX C @ 2520.39	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. Y0FNFTDEY0VHB071S928	02/13/2017	01/29/2018	1,576	3,595,000	JAN18 SPX C @ 2520.39	0	(57,592)	0	(60,636)		(60,636)	(10,613)	0	7,569	0	0		0001

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OTC OPTION CALL WRITTEN, DEC17 SPX C @ 2486.16	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Wells Fargo Bank, N. A. Y0FNFTDEY0VHB071S928	02/14/2017	12/28/2017	562	1,265,000	DEC17 SPX C @ 2486.16	0	(22,934)	0	(24,017)		(24,017)	(4,339)	0	3,256	0	0		0001
OTC OPTION CALL WRITTEN, FEB18 SPX C @ 2610.17	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Royal Bank of Canada Y0FNFTDEY0VHB071S928	02/28/2017	02/28/2018	4,425	10,460,000	FEB18 SPX C @ 2610.17	0	(118,198)	0	(87,646)		(87,646)	20,513	0	10,039	0	0		0001
OTC OPTION CALL WRITTEN, FEB18 SPX C @ 2637.59	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Royal Bank of Canada Y0FNFTDEY0VHB071S928	02/28/2017	02/28/2018	3,188	7,535,000	FEB18 SPX C @ 2637.59	0	(67,062)	0	(48,013)		(48,013)	13,353	0	5,696	0	0		0001
OTC OPTION CALL WRITTEN, MAR18 SPX C @ 2605.51	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Bank of America, N.A. Y0FNFTDEY0VHB071S928	03/28/2017	03/28/2018	4,159	9,810,000	MAR18 SPX C @ 2605.51	0	(109,395)	0	(101,716)		(101,716)	6,780	0	899	0	0		0001
OTC OPTION CALL WRITTEN, MAR18 SPX C @ 2641.13	Indexed Universal Life Products	Exhibit 5	Equity/Index.	Bank of America, N.A. Y0FNFTDEY0VHB071S928	03/28/2017	03/28/2018	3,704	8,735,000	MAR18 SPX C @ 2641.13	0	(71,185)	0	(65,049)		(65,049)	5,554	0	585	0	0		0001
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										0	(667,478)	0	(695,916)	XXX	(695,912)	(92,996)	0	64,477	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										0	(667,478)	0	(695,916)	XXX	(695,912)	(92,996)	0	64,477	0	0	XXX	XXX
0639999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999. Total Written Options - Call Options and Warrants										0	(667,478)	0	(695,916)	XXX	(695,912)	(92,996)	0	64,477	0	0	XXX	XXX
0799999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0809999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999. Total Written Options										0	(667,478)	0	(695,916)	XXX	(695,912)	(92,996)	0	64,477	0	0	XXX	XXX
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	Goldman Sachs International Y0FNFTDEY0VHB071S928	06/07/2007	06/25/2017	1	80,000,000	REC 1ML [PAY SWP: USD 5.566000 06/25/2017]	0	0	(956,999)	0		(857,343)	0	0	0	0	194,162		(100/100)
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	JPMORGAN CHASE BANK, N.A. Y0FNFTDEY0VHB071S928	06/11/2007	06/25/2017	1	18,000,000	REC 1ML [PAY SWP: USD 5.681250 06/25/2017]	0	0	(220,509)	0		(197,793)	0	0	0	0	43,686		(100/100)
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	BNP Paribas Y0FNFTDEY0VHB071S928	06/13/2007	06/15/2017	1	22,000,000	REC 1ML [PAY SWP: USD 5.810000 06/15/2017]	0	0	(276,399)	0		(217,836)	0	0	0	0	50,194		(100/100)
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	Goldman Sachs International Y0FNFTDEY0VHB071S928	06/13/2007	06/25/2017	1	27,000,000	REC 1ML [PAY SWP: USD 5.737500 06/25/2017]	0	0	(334,560)	0		(300,270)	0	0	0	0	65,529		(100/100)
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative products	D-1	INTEREST RISK	Goldman Sachs International Y0FNFTDEY0VHB071S928	06/19/2007	06/25/2017	1	4,000,000	REC 1ML [PAY SWP: USD 5.625000 06/25/2017]	0	0	(48,439)	0		(43,424)	0	0	0	0	9,708		(100/100)
CL INTEREST RATE SWAP, REC FIXED, PAY 6ML	Cash Flow Hedge on Floating Rate Asset	D-1	INTEREST RISK	CME Group Inc./Goldman Sachs and Co. Y0FNFTDEY0VHB071S928	10/16/2013	10/30/2020	1	1,800,000	REC SWP: USD 3.410000 10/30/2020 [PAY 6ML]	0	0	4,786	0		19,048	0	0	0	0	17,044		(100/100)
CL INTEREST RATE SWAP, REC FIXED, PAY 6ML	Cash Flow Hedge on Floating Rate Asset	D-1	INTEREST RISK	CME Group Inc./Goldman Sachs and Co. Y0FNFTDEY0VHB071S928	10/16/2013	10/30/2020	1	500,000	REC SWP: USD 3.410000 10/30/2020 [PAY 6ML]	0	0	1,329	0		5,291	0	0	0	0	4,734		(100/100)
CL INTEREST RATE SWAP, REC FIXED, PAY 6ML	Cash Flow Hedge on Floating Rate Asset	D-1	INTEREST RISK	CME Group Inc./Goldman Sachs and Co. Y0FNFTDEY0VHB071S928	10/16/2013	10/30/2020	1	1,900,000	REC SWP: USD 3.410000 10/30/2020 [PAY 6ML]	0	0	5,052	0		20,106	0	0	0	0	17,991		(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./Goldman Sachs and Co. Y0FNFTDEY0VHB071S928	10/16/2013	10/30/2023	1	700,000	REC SWP: USD 4.090000 10/30/2023 [PAY 6ML]	0	0	2,901	0		27,282	0	0	0	0	8,982		(100/100)
CL INTEREST RATE SWAP, REC FIXED, PAY 6ML	Cash Flow Hedge on Floating Rate Asset	D-1	INTEREST RISK	CME Group Inc./Goldman Sachs and Co. Y0FNFTDEY0VHB071S928	10/16/2013	10/30/2023	1	2,300,000	REC SWP: USD 4.090000 10/30/2023 [PAY 6ML]	0	0	9,531	0		89,642	0	0	0	0	29,513		(100/100)
CL INTEREST RATE SWAP, REC FIXED, PAY 6ML	Cash Flow Hedge on Floating Rate Asset	D-1	INTEREST RISK	CME Group Inc./Goldman Sachs and Co. Y0FNFTDEY0VHB071S928	10/16/2013	10/30/2023	1	2,200,000	REC SWP: USD 4.090000 10/30/2023 [PAY 6ML]	0	0	9,117	0		85,744	0	0	0	0	28,230		(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 Y0FNFTDEY0VHB071S928	03/17/2015	04/13/2027	1	1,000,000	REC FSWP: USD 3.190000 4/13/2027 [PAY 6ML]	0	0	2,784	0		(13,579)	0	0	0	0	15,844		(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 Y0FNFTDEY0VHB071S928	03/17/2015	04/13/2027	1	1,000,000	REC FSWP: USD 3.190000 4/13/2027 [PAY 6ML]	0	0	2,784	0		(13,579)	0	0	0	0	15,844		(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 Y0FNFTDEY0VHB071S928	03/17/2015	04/13/2030	1	500,000	REC FSWP: USD 3.340500 4/13/2030 [PAY 6ML]	0	0	1,523	0		(9,047)	0	0	0	0	9,029		(100/100)
INTEREST RATE SWAP, REC 6ML, PAY 6ML	Fair Value hedge of Bond portfolio	D-1	INTEREST RISK	Barclays Bank, PLC Y0FNFTDEY0VHB071S928	08/10/1998	08/31/2027	1	1,007,219	SWP: USD 08/31/2027	0	0	(169,392)	0		(11,611,790)	0	0	0	0	16,260		(100/100)
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate										0	0	(1,966,491)	0	XXX	(13,017,548)	0	0	0	0	526,750	XXX	XXX
CURRENCY SWAP, CSWAP: EUR/USD 11/15/2023	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. Y0FNFTDEY0VHB071S928	09/27/2016	11/15/2023	1	111,950	CSWAP: EUR/USD 11/15/2023	4,656	0	575	4,995		2,914	0	(1,480)	0	0	1,441		(100/100)
CURRENCY SWAP, CSWAP: GBP/USD 11/10/2026	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. Y0FNFTDEY0VHB071S928	10/19/2016	11/10/2026	1	123,120	CSWAP: GBP/USD 11/10/2026	(1,715)	0	220	(1,925)		(9,797)	0	(1,480)	0	0	1,909		(100/100)
CURRENCY SWAP, CSWAP: JPY/USD 10/17/2017	J0835#AD9	D-1	Currency	Deutsche Bank AG Y0FNFTDEY0VHB071S928	10/10/2007	10/17/2017	1	255,645	CSWAP: JPY/USD 10/17/2017	0	0	2,056	0		(11,363)	0	0	0	0	946		(100/100)
CURRENCY SWAP, CSWAP: JPY/USD 10/17/2017	J0835#AD9	D-1	Currency	Deutsche Bank AG Y0FNFTDEY0VHB071S928	10/10/2007	10/17/2017	1	12,782,275	CSWAP: JPY/USD 10/17/2017	0	0	102,823	0		(568,137)	0	0	0	0	47,309		(100/100)
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange										2,941	0	105,674	3,070	XXX	(586,383)	0	(2,960)	0	0	51,605	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										2,941	0	(1,860,817)	3,070	XXX	(13,603,931)	0	(2,960)	0	0	578,355	XXX	XXX
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 Y0FNFTDEY0VHB071S928	11/24/2014	11/26/2024	1	10,000,000	REC SWP: USD 2.336500 11/26/2024 [PAY 1ML]	0	0	38,542	111,730		111,730	(38,807)	0	0	0	138,411		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 Y0FNFTDEY0VHB071S928	07/29/2015	07/25/2017	1	39,200,000	REC 1ML [PAY SWP: USD 0.805000 7/25/2017]	0	0	(2,379)	29,073		29,073	21,173	0	0	0	110,494		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 Y0FNFTDEY0VHB071S928	07/29/2015	07/25/2018	1	21,500,000	REC 1ML [PAY SWP: USD 1.117500 7/25/2018]	0	0	(18,136)	61,053		61,053	46,443	0	0	0	123,406		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 Y0FNFTDEY0VHB071S928	07/29/2015	07/25/2019	1	6,100,000	REC 1ML [PAY SWP: USD 1.380000 7/25/2019]	0	0	(9,155)	24,861		24,861	18,140	0	0	0	46,434		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 Y0FNFTDEY0VHB071S928	07/29/2015	07/25/2020	1	35,300,000	REC 1ML [PAY SWP: USD 1.600000 7/25/2020]	0	0	(72,384)	156,230		156,230	120,230	0	0	0	321,625		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 Y0FNFTDEY0VHB071S928	07/29/2015	07/25/2021	1	1,200,000	REC 1ML [PAY SWP: USD 1.782500 7/25/2021]	0	0	(3,006)	4,485		4,485	4,325	0	0	0	12,472		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 Y0FNFTDEY0VHB071S928	07/29/2015	07/25/2023	1	100,000	REC 1ML [PAY SWP: USD 2.050000 7/25/2023]	0	0	(317)	130		130	367	0	0	0	1,257		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 Y0FNFTDEY0VHB071S928	07/29/2015	07/25/2024	1	6,600,000	REC 1ML [PAY SWP: USD 2.145000 7/25/2024]	0	0	(22,473)	1,124		1,124	22,679	0	0	0	89,303		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 Y0FNFTDEY0VHB071S928	11/01/2016	11/03/2018	1	5,000,000	REC 1ML [PAY SWP: USD 0.840000 11/3/2018]	0	0	(775)	44,834		44,834	8,061	0	0	0	31,569		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 Y0FNFTDEY0VHB071S928	11/01/2016	11/03/2021	1	20,000,000	REC 1ML [PAY SWP: USD 1.155500 11/3/2021]	0	0	(19,697)	664,061		664,061	38,837	0	0	0	214,412		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 Y0FNFTDEY0VHB071S928	11/01/2016	11/03/2023	1	18,000,000	REC 1ML [PAY SWP: USD 1.354500 11/3/2023]	0	0	(27,092)	830,235		830,235	31,195	0	0	0	231,166		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 Y0FNFTDEY0VHB071S928	11/01/2016	11/03/2031	1	2,000,000	REC 1ML [PAY SWP: USD 1.791000 11/3/2031]	0	0	(5,332)	171,039		171,039	7,084	0	0	0	38,214		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 Y0FNFTDEY0VHB071S928	11/01/2016	11/03/2026	1	10,000,000	REC 1ML [PAY SWP: USD 1.578000 11/3/2026]	0	0	(20,928)	620,750		620,750	20,251	0	0	0	154,919		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 Y0FNFTDEY0VHB071S928	10/31/2014	11/04/2030	1	9,000,000	REC 3ML [PAY FSWP: USD 3.025000 11/4/2030]	0	0	(45,189)	(541,121)		(541,121)	64,476	0	0	0	165,985		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 Y0FNFTDEY0VHB071S928	11/06/2014	11/10/2019	1	27,000,000	REC 3ML [PAY FSWP: USD 2.522000 11/10/2019]	0	0	(103,697)	(543,416)		(543,416)	117,692	0	0	0	218,254		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 Y0FNFTDEY0VHB071S928	11/06/2014	11/10/2024	1	16,000,000	REC 3ML [PAY FSWP: USD 3.010000 11/10/2024]	0	0	(80,046)	(851,161)		(851,161)	79,622	0	0	0	220,823		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 Y0FNFTDEY0VHB071S928	07/29/2015	07/25/2022	1	100,000	REC SWP: USD 1.930000 7/25/2022 [PAY 1ML]	0	0	287	(260)		(260)	(374)	0	0	0	1,153		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 Y0FNFTDEY0VHB071S928	09/29/2015	10/01/2025	1	15,000,000	REC 3ML [PAY FSWP: USD 2.745000 10/1/2025]	0	0	53	(68,196)		(68,196)	(6,953)	0	0	0	218,784		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 Y0FNFTDEY0VHB071S928	11/01/2016	11/03/2041	1	1,000,000	REC SWP: USD 1.918000 11/3/2041 [PAY 1ML]	0	0	3,043	(124,990)		(124,990)	(9,119)	0	0	0	24,805		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International Y0FNFTDEY0VHB071S928	09/10/2007	09/12/2017	1	25,000,000	REC SWP: USD 4.957500 09/12/2017 [PAY 3ML]	0	0	248,081	414,267		414,267	(256,718)	0	0	0	84,044		0002

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INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	BNP Paribas YOFNFTDEY0VHB071S928	03/17/2008	03/19/2018	1	72,000,000	REC SWP: USD 3.943000 03/19/2018 [PAY 3ML]	0	0	527,163	1,774,464		1,774,464	(572,848)	0	0	0	354,033		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	BNP Paribas YOFNFTDEY0VHB071S928	09/15/2008	09/17/2018	1	31,000,000	REC SWP: USD 4.143750 09/17/2018 [PAY 3ML]	0	0	242,168	1,183,012		1,183,012	(265,106)	0	0	0	187,656		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International YOFNFTDEY0VHB071S928	10/01/2009	10/05/2019	1	102,000,000	REC SWP: USD 3.315210 10/05/2019 [PAY 3ML]	0	0	592,301	4,026,691		4,026,691	(644,382)	0	0	0	808,807		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Wells Fargo Bank, N. A. YOFNFTDEY0VHB071S928	05/21/2010	05/25/2020	1	44,000,000	REC SWP: USD 3.210000 05/25/2020 [PAY 3ML]	0	0	245,858	1,872,882		1,872,882	(263,827)	0	0	0	390,673		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	HSBC Bank USA, National Association YOFNFTDEY0VHB071S928	08/11/2010	08/13/2020	1	30,000,000	REC SWP: USD 2.698000 08/13/2020 [PAY 3ML]	0	0	129,539	824,517		824,517	(142,066)	0	0	0	275,470		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Wells Fargo Bank, N. A. YOFNFTDEY0VHB071S928	03/15/2011	03/17/2021	1	20,000,000	REC SWP: USD 3.376000 03/17/2021 [PAY 3ML]	0	0	117,850	1,100,882		1,100,882	(127,751)	0	0	0	199,108		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International YOFNFTDEY0VHB071S928	01/19/2012	01/25/2018	1	70,000,000	REC SWP: USD 1.421250 01/25/2018 [PAY 3ML]	0	0	74,373	51,083		51,083	(116,632)	0	0	0	317,309		0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	BNP Paribas YOFNFTDEY0VHB071S928	07/12/2012	07/16/2017	1	40,000,000	REC SWP: USD 0.735000 7/16/2017 [PAY 1ML]	0	0	(5,144)	(33,821)		(33,821)	(13,191)	0	0	0	108,287		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International YOFNFTDEY0VHB071S928	07/12/2012	07/16/2022	1	12,000,000	REC 1ML [PAY SWP: USD 1.550000 7/16/2022]	0	0	(22,907)	264,768		264,768	33,410	0	0	0	138,077		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	HSBC Bank USA, National Association YOFNFTDEY0VHB071S928	08/23/2012	08/28/2032	1	11,000,000	REC 1ML [PAY SWP: USD 2.368750 8/28/2032]	0	0	(43,684)	183,554		183,554	58,632	0	0	0	215,989		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	BNP Paribas YOFNFTDEY0VHB071S928	08/23/2012	08/28/2022	1	38,000,000	REC 1ML [PAY SWP: USD 1.701250 8/28/2022]	0	0	(87,496)	582,101		582,101	120,154	0	0	0	442,080		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	BNP Paribas YOFNFTDEY0VHB071S928	08/31/2012	09/04/2017	1	10,000,000	REC 1ML [PAY SWP: USD 0.723000 9/4/2017]	0	0	1,563	16,359		16,359	4,806	0	0	0	32,792		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International YOFNFTDEY0VHB071S928	10/24/2012	10/26/2022	1	15,000,000	REC 1ML [PAY SWP: USD 1.775000 10/26/2022]	0	0	(37,250)	189,695		189,695	49,778	0	0	0	177,091		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International YOFNFTDEY0VHB071S928	01/16/2013	01/18/2018	1	10,000,000	REC 1ML [PAY SWP: USD 0.783750 1/18/2018]	0	0	246	33,116		33,116	10,754	0	0	0	44,798		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International YOFNFTDEY0VHB071S928	01/16/2013	01/18/2023	1	5,000,000	REC 1ML [PAY SWP: USD 1.792500 1/18/2023]	0	0	(12,486)	66,891		66,891	16,524	0	0	0	60,236		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 YOFNFTDEY0VHB071S928	02/14/2013	02/19/2023	1	12,000,000	REC 1ML [PAY SWP: USD 2.009000 2/19/2023]	0	0	(36,461)	23,778		23,778	45,747	0	0	0	145,655		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Wells Fargo Bank, N. A. YOFNFTDEY0VHB071S928	02/14/2013	02/19/2018	1	24,000,000	REC 1ML [PAY SWP: USD 0.933000 2/19/2018]	0	0	(8,361)	62,426		62,426	35,344	0	0	0	113,234		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International YOFNFTDEY0VHB071S928	03/08/2013	03/12/2020	1	11,000,000	REC 1ML [PAY SWP: USD 1.503750 3/12/2020]	0	0	(19,932)	55,284		55,284	34,928	0	0	0	94,477		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Citibank, N.A. YOFNFTDEY0VHB071S928	06/07/2007	06/25/2017	1	30,000,000	REC 1ML [PAY SWP: USD 5.610000 06/25/2017]	0	0	(362,171)	(324,616)		(324,616)	(324,616)	0	0	0	72,811		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	JPMORGAN CHASE BANK, N.A. YOFNFTDEY0VHB071S928	06/11/2007	06/25/2017	1	55,000,000	REC 1ML [PAY SWP: USD 5.681250 06/25/2017]	0	0	(673,777)	(604,368)		(604,368)	692,855	0	0	0	133,486		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Citibank, N.A. YOFNFTDEY0VHB071S928	08/13/2010	08/25/2017	1	75,019,108	REC 1ML [PAY SWP: USD 2.132500 08/25/2017]	0	0	(253,461)	(315,010)		(315,010)	297,227	0	0	0	238,042		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Morgan Stanley Capital Services LLC YOFNFTDEY0VHB071S928	12/07/2010	11/25/2020	1	9,350,000	REC 1ML [PAY SWP: USD 3.227500 11/25/2020]	0	0	(57,186)	(478,748)		(478,748)	69,698	0	0	0	89,408		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	JPMORGAN CHASE BANK, N.A. YOFNFTDEY0VHB071S928	12/14/2010	12/15/2020	1	8,410,000	REC 1ML [PAY SWP: USD 3.473000 12/15/2020]	0	0	(56,524)	(509,531)		(509,531)	67,731	0	0	0	81,019		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International YOFNFTDEY0VHB071S928	02/08/2011	02/15/2021	1	22,000,000	REC 1ML [PAY SWP: USD 3.768750 02/15/2021]	0	0	(164,130)	(1,616,274)		(1,616,274)	192,262	0	0	0	216,736		0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Morgan Stanley Capital Services LLC YOFNFTDEY0VHB071S928	06/13/2011	06/15/2018	1	30,000,000	REC 3ML [PAY SWP: USD 2.505000 06/15/2018]	0	0	(113,240)	(382,341)		(382,341)	134,126	0	0	0	164,879		0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Deutsche Bank AG YOFNFTDEY0VHB071S928	06/29/2011	07/01/2018	1	23,000,000	REC 3ML [PAY SWP: USD 2.575000 07/01/2018]	0	0	(90,878)	(322,011)		(322,011)	105,272	0	0	0	128,680		0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International YOFNFTDEY0VHB071S928	07/07/2011	07/11/2018	1	23,000,000	REC 3ML [PAY SWP: USD 2.690000 07/11/2018]	0	0	(97,209)	(361,760)		(361,760)	112,648	0	0	0	130,080		0002
INTEREST RATE SWAP, REC FIXED, PAY 3ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International YOFNFTDEY0VHB071S928	09/22/2011	09/26/2031	1	12,000,000	REC SWP: USD 2.535000 09/26/2031 [PAY 3ML]	0	0	45,878	(5,642)		(5,642)	(73,480)	0	0	0	228,462		0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Citibank, N.A. YOFNFTDEY0VHB071S928	10/04/2011	10/06/2021	1	6,900,000	REC 3ML [PAY SWP: USD 2.043750 10/06/2021]	0	0	(18,051)	(12,326)		(12,326)	19,841	0	0	0	73,352		0002
INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Morgan Stanley Capital Services LLC YOFNFTDEY0VHB071S928	10/07/2011	10/11/2021	1	10,200,000	REC 3ML [PAY SWP: USD 2.310000 10/11/2021]	0	0	(33,420)	(135,948)		(135,948)	36,210	0	0	0	108,598		0002

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INTEREST RATE SWAP, REC 3ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	BNP Paribas YOFNFTDEY0VHB071S928	10/27/2011	10/31/2021	1	20,000,000	REC 3ML [PAY SWP: USD 2.552500 10/31/2021]	0	0	(78,203)	(479,445)		(479,445)	83,730	0	0	0	214,220		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	JPMORGAN CHASE BANK, N.A. YOFNFTDEY0VHB071S928	01/19/2012	08/25/2017	1	66,100,000	REC 1ML [PAY SWP: USD 1.220000 08/25/2017]	0	0	(72,536)	(36,865)		(36,865)	111,565	0	0	0	209,741		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	BNP Paribas YOFNFTDEY0VHB071S928	01/19/2012	12/15/2020	1	14,000,000	REC 1ML [PAY SWP: USD 1.888000 12/15/2020]	0	0	(38,620)	(48,100)		(48,100)	57,150	0	0	0	134,872		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International YOFNFTDEY0VHB071S928	03/08/2012	03/12/2019	1	80,000,000	REC 1ML [PAY SWP: USD 1.550000 3/12/2019]	0	0	(154,211)	(106,323)		(106,323)	275,781	0	0	0	558,275		0002
INTEREST RATE SWAP, REC 1ML, PAY FIXED	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	HSBC Bank USA, National Association YOFNFTDEY0VHB071S928	03/14/2012	03/15/2019	1	40,000,000	REC 1ML [PAY SWP: USD 1.691500 3/15/2019]	0	0	(90,693)	(163,503)		(163,503)	152,238	0	0	0	279,726		0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Deutsche Bank AG YOFNFTDEY0VHB071S928	05/23/2012	05/25/2022	1	23,000,000	REC SWP: USD 1.775500 5/25/2022 [PAY 1ML]	0	0	57,181	(221,625)		(221,625)	(77,727)	0	0	0	261,063		0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	BNP Paribas YOFNFTDEY0VHB071S928	06/28/2012	07/02/2022	1	19,000,000	REC SWP: USD 1.636250 7/2/2022 [PAY 1ML]	0	0	40,845	(331,879)		(331,879)	(57,275)	0	0	0	217,828		0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Deutsche Bank AG YOFNFTDEY0VHB071S928	08/10/2012	08/14/2017	1	6,000,000	REC SWP: USD 0.806250 8/14/2017 [PAY 1ML]	0	0	385	(5,473)		(5,473)	(3,534)	0	0	0	18,312		0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	BNP Paribas YOFNFTDEY0VHB071S928	08/10/2012	08/14/2022	1	3,000,000	REC SWP: USD 1.688750 8/14/2022 [PAY 1ML]	0	0	6,811	(46,928)		(46,928)	(9,346)	0	0	0	34,777		0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Deutsche Bank AG YOFNFTDEY0VHB071S928	08/23/2012	08/28/2017	1	87,000,000	REC SWP: USD 0.756750 8/28/2017 [PAY 1ML]	0	0	(5,108)	(118,639)		(118,639)	(47,759)	0	0	0	278,861		0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Deutsche Bank AG YOFNFTDEY0VHB071S928	08/29/2012	08/31/2017	1	13,000,000	REC SWP: USD 0.762500 8/31/2017 [PAY 1ML]	0	0	(523)	(17,742)		(17,742)	(7,233)	0	0	0	42,084		0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Credit Suisse International YOFNFTDEY0VHB071S928	08/29/2012	08/31/2022	1	6,800,000	REC SWP: USD 1.687500 8/31/2022 [PAY 1ML]	0	0	15,452	(108,422)		(108,422)	(21,169)	0	0	0	79,169		0002
INTEREST RATE SWAP, REC FIXED, PAY 1ML	Cash flow hedge mortgage derivative Products	D-1	INTEREST RISK	Goldman Sachs International YOFNFTDEY0VHB071S928	12/17/2012	12/19/2022	1	18,000,000	REC SWP: USD 1.745750 12/19/2022 [PAY 1ML]	0	0	42,845	(275,427)		(275,427)	(57,913)	0	0	0	215,311		0002
0919999. Subtotal - Swaps - Hedging Other - Interest Rate										0	0	(633,804)	6,253,464	XXX	6,253,464	281,160	0	0	0	10,763,094	XXX	XXX
CDS BUY, SCDS: (BRITEL)	Credit Hedge	D-1	CREDIT RISK	JPMORGAN CHASE BANK, N.A. YOFNFTDEY0VHB071S928	02/14/2017	03/20/2018	1	1,600,000	SCDS: (BRITEL)	0	(13,132)	(2,000)	(12,992)		(12,992)	(1,315)	0	1,455	0	0		0003
CDS BUY, SCDS: (DT)	Credit Hedge	D-1	CREDIT RISK	JPMORGAN CHASE BANK, N.A. YOFNFTDEY0VHB071S928	02/14/2017	09/20/2018	1	2,100,000	SCDS: (DT)	0	(26,069)	(2,625)	(25,510)		(25,510)	(1,415)	0	1,974	0	0		0003
CDS BUY, SCDS: (HUM)	Credit Hedge	D-1	CREDIT RISK	JPMORGAN CHASE BANK, N.A. YOFNFTDEY0VHB071S928	02/14/2017	09/20/2018	1	4,000,000	SCDS: (HUM)	0	(54,162)	(5,000)	(52,820)		(52,820)	(2,759)	0	4,102	0	0		0003

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CDS BUY, SCDS: (HUM)	Credit Hedge	D-1	CREDIT RISK	JPMORGAN CHASE BANK, N.A. Y0FNFTDEY0VHB071S928	02/14/2017	09/20/2018	1	10,500,000	SCDS: (HUM)	0	(142,176)	(13,125)	(138,652)		(138,652)	(7,244)	0	10,767	0	0		0003
CDS BUY, SCDS: (C)	Credit Hedge	D-1	CREDIT RISK	JPMORGAN CHASE BANK, N.A. Y0FNFTDEY0VHB071S928	02/14/2017	06/20/2018	1	4,000,000	SCDS: (C)	0	(35,964)	(5,000)	(37,215)		(37,215)	(4,487)	0	3,236	0	0		0003
CL CDS BUY, ICE: (T)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC Y0FNFTDEY0VHB071S928	02/14/2017	03/20/2019	1	1,000,000	ICE: (T)	0	(11,373)	(1,236)	(13,641)		(13,641)	(2,925)	0	657	0	0	1	0003
CL CDS BUY, ICE: (LEN)	Credit Hedge	D-1	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC Y0FNFTDEY0VHB071S928	02/14/2017	06/20/2019	1	1,750,000	ICE: (LEN)	0	(166,878)	(10,760)	(174,531)		(174,531)	(16,251)	0	8,598	0	0	1	0003
0929999. Subtotal - Swaps - Hedging Other - Credit Default										0	(449,754)	(39,746)	(455,361)	XXX	(455,361)	(36,396)	0	30,789	0	0	XXX	XXX
CURRENCY SWAP, CSWAP: GBP/USD 8/5/2024	Hedge of Fixed Rate Foreign Denominated AFS Security	D-1	Currency	Citibank, N.A. Y0FNFTDEY0VHB071S928	03/01/2017	08/05/2024	1	615,400	CSWAP: GBP/USD 8/5/2024	0	0	0	2,757		2,757	2,757	0	0	0	8,344		0004
0939999. Subtotal - Swaps - Hedging Other - Foreign Exchange										0	0	0	2,757	XXX	2,757	2,757	0	0	0	8,344	XXX	XXX
TRS, REC VARIABLE/PAY VARIABLE	TRS	D-1	INTEREST RISK	Voya Financial, Inc. Y0FNFTDEY0VHB071S928	01/09/2014	12/31/2029	900,283,703	900,283,703	REC VARIABLE/PAY VARIABLE	(76,664,048)	0	(1,849,208)	(52,313,763)		(52,313,763)	304,426	0	1,205,399	0	16,080,617		0002
0949999. Subtotal - Swaps - Hedging Other - Total Return										(76,664,048)	0	(1,849,208)	(52,313,763)	XXX	(52,313,763)	304,426	0	1,205,399	0	16,080,617	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										(76,664,048)	(449,754)	(2,522,758)	(46,512,903)	XXX	(46,512,903)	551,947	0	1,236,188	0	26,852,055	XXX	XXX
CDS SELL, CDS: (CDX.NA.IG.19.V1),12513#TW1	CDS: (CDX.NA.IG.19.V1),12513#TW1	DB-C	CREDIT RISK	JPMORGAN CHASE BANK, N.A. Y0FNFTDEY0VHB071S928	12/04/2012	12/20/2017	1	7,000,000	CDS: (CDX.NA.IG.19.V1)	16,469	0	17,500	242		47,213	0	0	(83)	0	7,000,000	1	0003
CDS SELL, CDS: (CDX.NA.IG.19.V1),12513#TW1	CDS: (CDX.NA.IG.19.V1),12513#TW1	DB-C	CREDIT RISK	JPMORGAN CHASE BANK, N.A. Y0FNFTDEY0VHB071S928	12/04/2012	12/20/2017	1	24,000,000	CDS: (CDX.NA.IG.19.V1)	56,466	0	60,000	828		161,873	0	0	(283)	0	24,000,000	1	0003
CDS SELL, CDS: (CDX.NA.IG.19.V1),12513#TW1	CDS: (CDX.NA.IG.19.V1),12513#TW1	DB-C	CREDIT RISK	JPMORGAN CHASE BANK, N.A. Y0FNFTDEY0VHB071S928	12/04/2012	12/20/2017	1	12,000,000	CDS: (CDX.NA.IG.19.V1)	28,233	0	30,000	414		80,936	0	0	(142)	0	12,000,000	1	0003
CDS SELL, CDS: (CDX.NA.IG.19.V1),12513#TW1	CDS: (CDX.NA.IG.19.V1),12513#TW1	DB-C	CREDIT RISK	JPMORGAN CHASE BANK, N.A. Y0FNFTDEY0VHB071S928	12/04/2012	12/20/2017	1	6,000,000	CDS: (CDX.NA.IG.19.V1)	14,117	0	15,000	207		40,468	0	0	(71)	0	6,000,000	1	0003
CDS SELL, CDS: (CDX.NA.IG.19.V1),12513#TW1	CDS: (CDX.NA.IG.19.V1),12513#TW1	DB-C	CREDIT RISK	JPMORGAN CHASE BANK, N.A. Y0FNFTDEY0VHB071S928	12/04/2012	12/20/2017	1	5,500,000	CDS: (CDX.NA.IG.19.V1)	12,940	0	13,750	190		37,096	0	0	(65)	0	5,500,000	1	0003
CDS SELL, CDS: (CDX.NA.IG.19.V1),12513#TW1	CDS: (CDX.NA.IG.19.V1),12513#TW1	DB-C	CREDIT RISK	JPMORGAN CHASE BANK, N.A. Y0FNFTDEY0VHB071S928	12/04/2012	12/20/2017	1	5,500,000	CDS: (CDX.NA.IG.19.V1)	12,940	0	13,750	190		37,096	0	0	(65)	0	5,500,000	1	0003
CDS SELL, CDS: (CDX.NA.IG.19.V1),12513#TX9	CDS: (CDX.NA.IG.19.V1),12513#TX9	DB-C	CREDIT RISK	JPMORGAN CHASE BANK, N.A. Y0FNFTDEY0VHB071S928	12/06/2012	12/20/2017	1	40,000,000	CDS: (CDX.NA.IG.19.V1)	139,851	0	100,000	7,602		269,788	0	0	(2,601)	0	40,000,000	1	0003
CL CDS SELL, CME: (CDX.NA.IG.21.V1),12513#H95	CME: (CDX.NA.IG.21.V1),12513#H95	DB-C	CREDIT RISK	CME Group Inc./Goldman Sachs and Co. Y0FNFTDEY0VHB071S928	10/09/2013	12/20/2018	1	10,000,000	CME: (CDX.NA.IG.21.V1)	86,132	0	24,735	26,844		139,139	0	0	(3,847)	0	10,000,000	1	0003
CL CDS SELL, CME: (CDX.NA.IG.21.V1),12513#H95	CME: (CDX.NA.IG.21.V1),12513#H95	DB-C	CREDIT RISK	CME Group Inc./Goldman Sachs and Co. Y0FNFTDEY0VHB071S928	10/09/2013	12/20/2018	1	7,500,000	CME: (CDX.NA.IG.21.V1)	64,599	0	18,552	20,133		104,354	0	0	(2,885)	0	7,500,000	1	0003
CL CDS SELL, CME: (CDX.NA.IG.21.V1),12513#H95	CME: (CDX.NA.IG.21.V1),12513#H95	DB-C	CREDIT RISK	CME Group Inc./Goldman Sachs and Co. Y0FNFTDEY0VHB071S928	10/09/2013	12/20/2018	1	4,500,000	CME: (CDX.NA.IG.21.V1)	38,759	0	11,131	12,067		62,613	0	0	(1,729)	0	4,500,000	1	0003
CL CDS SELL, CME: (CDX.NA.IG.21.V1),12513#H95	CME: (CDX.NA.IG.21.V1),12513#H95	DB-C	CREDIT RISK	CME Group Inc./Goldman Sachs and Co. Y0FNFTDEY0VHB071S928	10/09/2013	12/20/2018	1	3,000,000	CME: (CDX.NA.IG.21.V1)	25,839	0	7,421	8,053		41,742	0	0	(1,154)	0	3,000,000	1	0003
CL CDS SELL, ICE: (CDX.NA.IG.27.V1),12518*KA7	ICE: (CDX.NA.IG.27.V1),12518*KA7	DB-C	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC Y0FNFTDEY0VHB071S928	09/21/2016	12/20/2021	1	37,500,000	ICE: (CDX.NA.IG.27.V1)	364,918	0	92,567	326,646		694,388	0	0	(17,052)	0	37,500,000	1	0003

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CL CDS SELL, ICE: (CDX.NA.IG.27.V1),1251 8*KV1	ICE: (CDX.NA.IG.27.V1),1251 8*KV1	DB-C	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC Y0FNFTDEY0VHB071S928	09/21/2016	12/20/2021	1	45,000,000	ICE: (CDX.NA.IG.27.V1)	438,127	0	111,080	392,178		833,265	0	0	(20,473)	0	45,000,000	1	0003
CL CDS SELL, ICE: (CDX.NA.IG.27.V1),1251 8*KW9	ICE: (CDX.NA.IG.27.V1),1251 8*KW9	DB-C	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC Y0FNFTDEY0VHB071S928	09/21/2016	12/20/2021	1	41,250,000	ICE: (CDX.NA.IG.27.V1)	402,652	0	101,824	360,429		763,826	0	0	(18,816)	0	41,250,000	1	0003
CL CDS SELL, ICE: (CDX.NA.IG.27.V1),1251 8*KX7	ICE: (CDX.NA.IG.27.V1),1251 8*KX7	DB-C	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC Y0FNFTDEY0VHB071S928	09/21/2016	12/20/2021	1	26,250,000	ICE: (CDX.NA.IG.27.V1)	248,330	0	64,797	222,249		486,071	0	0	(11,602)	0	26,250,000	1	0003
CL CDS SELL, ICE: (CDX.NA.IG.27.V1),1251 8*NP1	ICE: (CDX.NA.IG.27.V1),1251 8*NP1	DB-C	CREDIT RISK	Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC Y0FNFTDEY0VHB071S928	12/22/2016	12/20/2021	1	69,000,000	ICE: (CDX.NA.IG.27.V1)	1,086,433	0	170,323	1,021,435		1,277,673	0	0	(53,323)	0	69,000,000	1	0003
0989999. Subtotal - Swaps - Replication - Credit Default										3,036,805	0	852,430	2,399,707	XXX	5,077,541	0	0	(134,191)	0	344,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										3,036,805	0	852,430	2,399,707	XXX	5,077,541	0	0	(134,191)	0	344,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	(2,600,295)	6,253,464	XXX	(6,764,084)	281,160	0	0	0	11,289,844	XXX	XXX
1169999. Total Swaps - Credit Default										3,036,805	(449,754)	812,684	1,944,346	XXX	4,622,180	(36,396)	0	(103,402)	0	344,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange										2,941	0	105,674	5,827	XXX	(583,626)	2,757	(2,960)	0	0	59,949	XXX	XXX
1189999. Total Swaps - Total Return										(76,664,048)	0	(1,849,208)	(52,313,763)	XXX	(52,313,763)	304,426	0	1,205,399	0	16,080,617	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										(73,624,302)	(449,754)	(3,531,145)	(44,110,126)	XXX	(55,039,293)	551,947	(2,960)	1,101,997	0	371,430,410	XXX	XXX
CURRENCY FORWARD, HKD/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. Y0FNFTDEY0VHB071S928	12/28/2016	04/18/2017	1	609,285	HKD/USD	0	0	0	766		766	1,282	0	0	0	677		0004
CURRENCY FORWARD, HKD/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. Y0FNFTDEY0VHB071S928	12/28/2016	04/18/2017	1	407,568	HKD/USD	0	0	0	512		512	857	0	0	0	453		0004
CURRENCY FORWARD, INR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Societe Generale Y0FNFTDEY0VHB071S928	12/23/2016	04/18/2017	1	1,616,249	INR/USD	0	0	0	(93,274)		(93,274)	(91,330)	0	0	0	1,795		0004
CURRENCY FORWARD, INR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Societe Generale Y0FNFTDEY0VHB071S928	12/23/2016	04/18/2017	1	1,091,816	INR/USD	0	0	0	(63,009)		(63,009)	(61,695)	0	0	0	1,212		0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC Y0FNFTDEY0VHB071S928	12/28/2016	04/18/2017	1	4,265,903	EUR/USD	0	0	0	(104,575)		(104,575)	(46,541)	0	0	0	4,737		0004
CURRENCY FORWARD, CNH/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. Y0FNFTDEY0VHB071S928	12/28/2016	04/18/2017	1	2,949,725	CNH/USD	0	0	0	(102,643)		(102,643)	(102,632)	0	0	0	3,275		0004
CURRENCY FORWARD, CNH/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. Y0FNFTDEY0VHB071S928	12/28/2016	04/18/2017	1	1,570,189	CNH/USD	0	0	0	(54,639)		(54,639)	(54,633)	0	0	0	1,743		0004
CURRENCY FORWARD, EUR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC Y0FNFTDEY0VHB071S928	12/28/2016	04/18/2017	1	1,612,569	EUR/USD	0	0	0	(39,306)		(39,306)	(17,591)	0	0	0	1,791		0004
CURRENCY FORWARD, IDR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. Y0FNFTDEY0VHB071S928	12/28/2016	04/18/2017	1	636,138	IDR/USD	0	0	0	(20,468)		(20,468)	(17,065)	0	0	0	706		0004
CURRENCY FORWARD, IDR/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	JPMORGAN CHASE BANK, N.A. Y0FNFTDEY0VHB071S928	12/28/2016	04/18/2017	1	440,403	IDR/USD	0	0	0	(14,170)		(14,170)	(11,814)	0	0	0	489		0004
CURRENCY FORWARD, AUD/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC Y0FNFTDEY0VHB071S928	12/28/2016	04/18/2017	1	760,538	AUD/USD	0	0	0	(51,309)		(51,309)	(44,100)	0	0	0	844		0004

SCHEDULE DB - PART A - SECTION 1

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

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CURRENCY FORWARD, AUD/USD	Foreign Currency Hedge - Limited Partnerships/Alte	BA	Currency	Morgan Stanley Capital Services LLC Y0FNFTDEY0VHB071S928	12/28/2016	04/18/2017	1	534,088	AUD/USD	0	0	0	(36,032)		(36,032)	(30,969)	0	0	0	593		0004
1229999. Subtotal - Forwards - Hedging Other										0	0	0	(578,147)	XXX	(578,147)	(476,231)	0	0	0	18,315	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	(578,147)	XXX	(578,147)	(476,231)	0	0	0	18,315	XXX	XXX
1399999. Subtotal - Hedging Effective										2,941	0	(1,860,817)	3,070	XXX	(13,603,931)	0	(2,960)	0	0	578,355	XXX	XXX
1409999. Subtotal - Hedging Other										(9,276,320)	8,659,453	(2,522,758)	74,546,045	XXX	74,546,049	36,121,268	0	(5,049,423)	0	27,312,897	XXX	XXX
1419999. Subtotal - Replication										3,036,805	0	852,430	2,399,707	XXX	5,077,541	0	0	(134,191)	0	344,000,000	XXX	XXX
1429999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										(6,236,574)	8,659,453	(3,531,145)	76,948,822	XXX	66,019,659	36,121,268	(2,960)	(5,183,614)	0	371,891,252	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Economic hedge of liability products
0002	Economic hedge of bond portfolio
0003	Reduce credit exposure
0004	Reduce currency exposure

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1329999. Subtotal - Long Futures												0	0	0	0	0	0	0	0	XXX	XXX
EDM8	132	32,412,600	EURO$ 90 DAY JUN 18	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	06/18/2018	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	05/12/2015	97.6500	98.2200	(8,250)	0	0	0	0	(188,100)	(188,100)	62,990	0003	2,500
EDU8	132	32,376,300	EURO$ 90 DAY SEP 18	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	09/17/2018	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	05/12/2015	97.5550	98.1100	(9,900)	0	0	0	0	(183,150)	(183,150)	62,919	0003	2,500
EDZ8	132	32,336,700	EURO$ 90 DAY DEC 18	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	12/17/2018	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	05/12/2015	97.4600	97.9900	(9,900)	0	0	0	0	(174,900)	(174,900)	62,843	0003	2,500
EDH9	132	32,311,950	EURO$ 90 DAY MAR 19	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	03/18/2019	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	05/12/2015	97.3800	97.9150	(9,900)	0	0	0	0	(176,550)	(176,550)	62,794	0003	2,500
EDM9	132	32,287,200	EURO$ 90 DAY JUN 19	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	06/17/2019	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	05/12/2015	97.3100	97.8400	(9,900)	0	0	0	0	(174,900)	(174,900)	62,746	0003	2,500
EDU9	132	32,264,100	EURO$ 90 DAY SEP 19	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	09/16/2019	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	05/12/2015	97.2350	97.7700	(9,900)	0	0	0	0	(176,550)	(176,550)	62,702	0003	2,500
EDZ9	132	32,236,050	EURO$ 90 DAY DEC 19	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	12/16/2019	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	05/12/2015	97.1650	97.6850	(8,250)	0	0	0	0	(171,600)	(171,600)	62,647	0003	2,500
EDH0	132	32,221,200	EURO$ 90 DAY MAR 20	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	03/16/2020	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	05/12/2015	97.1000	97.6400	(8,250)	0	0	0	0	(178,200)	(178,200)	62,618	0003	2,500
EDM7	121	29,859,775	EURO$ 90 DAY JUN 17	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	06/19/2017	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	05/12/2015	98.4937	98.7100	3,025	0	0	0	0	(65,426)	(65,426)	43,409	0003	2,500
EDU7	121	29,817,425	EURO$ 90 DAY SEP 17	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	09/18/2017	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	05/12/2015	98.3864	98.5700	3,025	0	0	0	0	(55,550)	(55,550)	43,347	0003	2,500
EDZ7	121	29,781,125	EURO$ 90 DAY DEC 17	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	12/18/2017	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	05/12/2015	98.2815	98.4500	(3,025)	0	0	0	0	(50,975)	(50,975)	43,295	0003	2,500
EDH8	121	29,749,363	EURO$ 90 DAY MAR 18	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	03/19/2018	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	05/12/2015	98.1998	98.3450	(6,050)	0	0	0	0	(43,915)	(43,915)	43,249	0003	2,500
EDM8	50	12,277,500	EURO$ 90 DAY JUN 18	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	06/18/2018	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	11/01/2016	98.8050	98.2200	(3,125)	0	0	0	0	73,125	73,125	17,849	0003	2,500
EDU8	50	12,263,750	EURO$ 90 DAY SEP 18	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	09/17/2018	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	11/01/2016	98.7600	98.1100	(3,750)	0	0	0	0	81,250	81,250	17,829	0003	2,500
EDZ8	25	6,124,375	EURO$ 90 DAY DEC 18	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	12/17/2018	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	11/01/2016	98.7050	97.9900	(1,875)	0	0	0	0	44,687	44,687	8,903	0003	2,500
EDH9	25	6,119,688	EURO$ 90 DAY MAR 19	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	03/18/2019	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	11/01/2016	98.6650	97.9150	(1,875)	0	0	0	0	46,875	46,875	8,897	0003	2,500
EDM9	25	6,115,000	EURO$ 90 DAY JUN 19	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	06/17/2019	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	11/01/2016	98.6200	97.8400	(1,875)	0	0	0	0	48,750	48,750	8,890	0003	2,500
EDU9	25	6,110,625	EURO$ 90 DAY SEP 19	Cash Flow Hedge-Mortgage Derivatives Products	D1	Interest Rate	09/16/2019	CME- Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	11/01/2016	98.5700	97.7700	(1,875)	0	0	0	0	50,000	50,000	8,883	0003	2,500
1349999. Subtotal - Short Futures - Hedging Other												(91,650)	0	0	0	0	(1,295,129)	(1,295,129)	746,810	XXX	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1389999. Subtotal - Short Futures												(91,650)	0	0	0	0	(1,295,129)	(1,295,129)	746,810	XXX	XXX
1399999. Subtotal - Hedging Effective												0	0	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other												(91,650)	0	0	0	0	(1,295,129)	(1,295,129)	746,810	XXX	XXX
1419999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1449999 - Totals												(91,650)	0	0	0	0	(1,295,129)	(1,295,129)	746,810	XXX	XXX

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

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	0	0	0	6,050	(97,700)	6,050	746,810	746,810
Bank of America, N.A.	B4TYDEB6GKMZO031MB27	Y	Y	20,130,000	23,230,897	(166,765)	2,934,132	23,230,901	(166,765)	2,934,136	41,477	41,477
Barclays Bank, PLC	G5GSEF7VJP5I7OUK5573	Y	Y	0	13,445,363	0	13,445,363	13,445,363	(11,611,790)	1,833,573	16,260	16,260
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Y	Y	2,310,000	3,555,936	(940,173)	305,762	3,555,936	(1,158,009)	87,926	1,776,740	1,776,740
Citibank, N.A.	57ODZWZ7FF32TWEFA76	Y	Y	3,612,872	4,455,330	(653,877)	188,581	4,453,249	(661,749)	178,628	395,900	395,900
Credit Suisse International	E58DKGMJYYYJLN8C3868	Y	Y	20,700,000	21,628,221	(475,824)	452,397	21,628,221	(475,824)	452,397	1,834,132	1,834,132
Goldman Sachs International	W22LROWP2IHZNBB6K528	Y	Y	0	4,044,740	(1,998,024)	2,046,717	4,044,740	(3,199,062)	845,678	1,806,728	1,806,728
HSBC Bank USA, National Association	1IE8VN30JCEQV1H4R804	Y	Y	1,770,001	1,821,172	(163,503)	0	1,821,172	(163,503)	0	771,185	658,854
JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	Y	Y	3,240,000	11,064,249	(1,609,872)	6,214,377	11,729,047	(1,807,665)	6,681,382	100,475,276	100,475,276
NATIXIS SA	KX1WK48MPD4Y2NCUIZ63	Y	Y	13,390,000	14,966,326	0	1,576,326	14,966,326	0	1,576,326	0	0
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y	4,920,000	5,272,986	(135,659)	217,327	5,272,986	(135,659)	217,327	77,957	77,957
Societe Generale	O2RNE8IBXP4R0TD8PU41	Y	Y	12,350,000	13,636,055	(156,283)	1,129,772	13,636,055	(156,283)	1,129,772	3,007	3,007
Wells Fargo Bank, N. A.	KB1H1DSPRFMYMCUFXT09	Y	Y	14,500,000	14,720,648	(393,488)	0	14,720,648	(393,488)	0	953,173	780,333
0299999. Total NAIC 1 Designation				96,922,873	131,841,923	(6,693,467)	28,510,754	132,504,644	(19,929,797)	15,937,146	108,151,834	107,866,663
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Y	Y	0	0	(685,491)	0	0	(1,264,991)	0	777,256	91,764
ING BANK	3TK20IVIUJ8J3ZU0QE75	Y	Y	2,890,000	3,235,556	0	345,556	3,235,556	0	345,556	0	0
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Y	Y	0	0	(1,228,260)	0	0	(1,228,260)	0	370,849	0
Voya Financial, Inc.	549300T065Z4KJ686G75	Y	N	0	0	(52,313,763)	0	0	(52,313,763)	0	16,080,617	0
0399999. Total NAIC 2 Designation				2,890,000	3,235,556	(54,227,514)	345,556	3,235,556	(54,807,014)	345,556	17,228,722	91,764
0899999. Aggregate Sum of Central Clearing houses				7,539,528	5,109,640	(2,317,316)	0	7,369,790	(2,353,521)	0	246,510,696	241,763,492
0999999 - Gross Totals				107,352,401	140,187,119	(63,238,297)	28,856,310	143,116,040	(77,188,031)	16,288,752	372,638,062	350,468,729
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					140,187,119	(63,238,297)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Barclays Bank, PLC G5GSEF7VJP5I7OUK5573	Treasury	912810-PX-0	Treasury Bond Coupon Rate: 4.5	299,418	236,000	272,232	05/15/2038	IV
GOLDMAN, SACHS & CO. FUTURES W22LROWP2IHZNBB6K528	Treasury	912810-PX-0	Treasury Bond Coupon Rate: 4.5	3,806,160	3,000,000	3,460,573	05/15/2038	IV
Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	Treasury	912810-PX-0	Treasury Bond Coupon Rate: 4.5	1,474,253	1,162,000	1,340,395	05/15/2038	IV
CME Group Inc./Goldman Sachs and Co. FOR8UP27PHTHYVLBNG30	Treasury	912810-PX-0	Treasury Bond Coupon Rate: 4.5	380,616	300,000	346,057	05/15/2038	I
CME Group Inc./Morgan Stanley & Co. LLC LCZ7XYGSLJUHFXXNXD88	Treasury	912810-PX-0	Treasury Bond Coupon Rate: 4.5	7,336,827	5,782,857	6,670,666	05/15/2038	I
Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	Treasury	912810-PX-0	Treasury Bond Coupon Rate: 4.5	543,193	428,143	493,873	05/15/2038	I
CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQ0F39	Cash	000000-00-0	CASH	2,585,506	2,585,506	2,585,506		V
Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	Cash	000000-00-0	CASH	191,422	191,422	191,422		V
0199999 - Total				16,617,395	13,685,928	15,360,724	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BNP Paribas ROMUWSFPU8MPRO8K5P83	Cash	000000-00-0	CASH	2,310,000	2,310,000	XXX		IV
Bank of America, N.A. B4TYDEB6GKMZO031MB27	Cash	000000-00-0	CASH	20,130,000	20,130,000	XXX		IV
Citibank, N.A. 570DZWZ7FF32TWEFA76	Cash	000000-00-0	CASH	3,612,872	3,612,872	XXX		IV
Credit Suisse International E58DKGMJYYYJLN8C3868	Cash	000000-00-0	CASH	20,700,000	20,700,000	XXX		IV
HSBC Bank USA, National Association 1IE8VN30JCEQV1H4R804	Cash	000000-00-0	CASH	1,770,001	1,770,001	XXX		IV
ING BANK, N.V. 3TK20IVIUJ8J3ZU0QE75	Cash	000000-00-0	CASH	2,890,000	2,890,000	XXX		IV
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Cash	000000-00-0	CASH	3,240,000	3,240,000	XXX		IV
NATIXIS SA KX1WK48MPD4Y2NCUIZ63	Cash	000000-00-0	CASH	13,390,000	13,390,000	XXX		IV
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Cash	000000-00-0	CASH	4,920,000	4,920,000	XXX		IV
Societe Generale O2RNE8IBXP4R0TD8PU41	Cash	000000-00-0	CASH	12,350,000	12,350,000	XXX		IV
Wells Fargo Bank, N. A. KB1H1DSPRFMYMCUFXT09	Cash	000000-00-0	CASH	14,500,000	14,500,000	XXX		IV
CME Group Inc./Goldman Sachs and Co. W22LROWP2IHZNBB6K528	Cash	000000-00-0	CASH	612,658	612,658	XXX		V
CME Group Inc./Morgan Stanley & Co. LLC SNZ20JLFK8MNNCLQ0F39	Cash	000000-00-0	CASH	2,798,647	2,798,647	XXX		V
Intercontinental Exchange Holdings, Inc./Morgan Stanley & Co. LLC 549300R4IG1TWPZT5U32	Cash	000000-00-0	CASH	4,128,223	4,128,223	XXX		V
0299999 - Total				107,352,401	107,352,401	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6099999. Subtotal - SVO Identified Funds				0	0	XXX
6199999. Total - Issuer Obligations				0	0	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6599999. Total - SVO Identified Funds				0	0	XXX
6699999. Total Bonds				0	0	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
16677J-SA-5	CVXCHEVRON CORP 42D 5/10/2017 - USD			400,621	400,652	05/10/2017
36164J-SF-2	GE_7GE CAPITAL TREASURY SERVICES LL - USD			1,074,830	1,074,948	05/15/2017
06053P-TL-1	BAC_14BANK OF AMERICA NA - USD			199,998	200,000	05/16/2017
06053P-UH-8	BAC_14BANK OF AMERICA NA - USD			300,151	300,000	08/01/2017
06053P-US-4	BAC_14BANK OF AMERICA NA - USD			199,993	200,000	08/10/2017
06053P-VL-8	BAC_14BANK OF AMERICA NA - USD			109,995	110,000	09/12/2017
06053P-VK-0	BAC_14BANK OF AMERICA NA. - USD			499,978	500,000	09/08/2017
06427K-PA-9	BMO_CN_1@CHICAGOBANK OF MONTREAL CHICAGO - USD			346,238	346,028	07/03/2017
06427K-UK-1	BMO_CN_1@CHICAGOBANK OF MONTREAL CHICAGO - USD			315,951	316,000	09/21/2017
06538N-UZ-8	MTFG_JP_2@NEWYORKBANK OF TOKYO-MITSUBISHI UFJ (N - USD			300,046	300,000	08/03/2017
05582W-JM-7	BNP_FP@NEWYORKBNP PARIBAS (NEW YORK) - USD			276,170	276,000	06/09/2017
05582W-MZ-4	BNP_FP@NEWYORKBNP PARIBAS (NEW YORK) - USD			295,179	295,000	08/03/2017
05582W-PC-2	BNP_FP@NEWYORKBNP PARIBAS (NEW YORK) - USD			621,188	621,000	08/22/2017
17305T-KH-4	C_11CITIBANK NA - USD			675,976	676,000	08/29/2017
19423E-BT-4	COPONECOLLATERALIZED COMMERCIAL PAPER - USD			646,024	646,000	09/08/2017
22532X-FG-8	ACA_FP_1@NEWYORKCREDIT AGRICOLE CIB (NEW YORK) - USD			578,991	579,000	08/22/2017
22536E-T4-8	BFCM_2@NEWYORKCREDIT INDUST ET COMM NY - USD			364,175	364,000	05/16/2017
22536E-U4-6	BFCM_2@NEWYORKCREDIT INDUST ET COMM NY - USD			300,245	300,000	08/07/2017
22536E-U8-7	BFCM_2@NEWYORKCREDIT INDUST ET COMM NY - USD			600,149	600,000	08/31/2017
26821D-AD-5	DZBK_GR@NEWYORKDZ BANK AG (NEW YORK) 42DIB 1.0 - USD			606,978	607,000	09/05/2017
30601Y-VC-6	FAIRWFAIRWAY FINANCE CORPORATION AB - USD			620,892	621,000	09/08/2017
40428A-3Y-1	HSBC_7HSBC BANK USA NA - USD			453,270	453,000	08/01/2017
40428A-4D-6	HSBC_7HSBC BANK USA NA - USD			359,170	359,000	08/10/2017
44988K-AY-5	INTNED_4ING (US) FUNDING LLC CPIB 1.042 - USD			356,238	356,000	06/01/2017
44988K-BR-9	INTNED_4ING (US) FUNDING LLC CPIB 1.189 - USD			482,377	482,000	08/07/2017
56274T-BE-6	MANASFMANHATTAN ASSET FUNDING CO LLC - USD			787,025	787,000	09/06/2017
60682A-5G-7	MTFG_JP_6@NEWYORKMITSUBISHI UFJ TR&BK NY - USD			592,014	592,000	09/11/2017
60682A-3P-9	MTFG_JP_6@NEWYORKMITSUBISHI UFJ TRUST AND BANKIN - USD			339,316	339,000	06/01/2017
60689D-5E-9	MIZUHO_3@NEWYORKMIZUHO BANK LTD (NEW YORK) - USD			672,144	672,000	09/01/2017
60689D-W2-5	MIZUHO_3@NEWYORKMIZUHO BANK LTD NY BRANCH - USD			356,329	356,000	05/30/2017
63873N-AN-1	KNFP_1@NEWYORKNATIXIS NY BRANCH - USD			645,944	646,000	09/05/2017
65602U-QB-7	NORZ_JP_1@NEWYORKNORINCHUKIN BANK (NEW YORK) - USD			635,953	636,000	09/25/2017
65602U-PE-2	NORZ_JP_1@NEWYORKNORINCHUKIN BANK NY - USD			600,191	600,075	09/01/2017
67984R-DF-3	OLDLIOLD LINE FUNDING CORPORATION AB - USD			486,156	486,000	08/23/2017
67984R-DH-9	OLDLIOLD LINE FUNDING CORPORATION AB - USD			434,126	434,000	09/05/2017
69034C-BB-3	OCBC_SP_1OVERSEA-CHINESE BANKING CORP LT - USD			499,847	500,000	09/25/2017
83369Y-LU-8	SOCGEN@NEWYORKSOCIETE GENERALE NY - USD			394,211	394,000	08/14/2017
83369Y-NN-2	SOCGEN@NEWYORKSOCIETE GENERALE NY - USD			414,983	415,000	09/20/2017
83369Y-NB-8	SOCGEN@NEWYORKSOCIETE GENERALE SA (NEW YORK) - USD			500,037	500,000	09/08/2017
86563Q-6Z-8	SUMIBK_3@NEWYORKSUMITOMO MITSUI BANK NY - USD			300,601	300,388	07/25/2017
86563Y-RB-1	SUMIBK_3@NEWYORKSUMITOMO MITSUI BANKING CORP (N - USD			300,139	300,000	08/09/2017
86564E-RC-2	SUMITR_JP_4@NEWYORKSUMITOMO MITSUI TRUST BANK, LTD - USD			691,891	692,000	08/29/2017
86564E-RK-4	SUMITR_JP_4@NEWYORKSUMITOMO MITSUI TRUST BANK, LTD - USD			400,030	400,000	09/06/2017
86564E-QD-1	SUMITR_JP_4@NEWYORKSUMITOMO MITSUI TRUST NY - USD			300,126	300,000	08/10/2017
86958J-KR-9	SHBA_SS_1@NEWYORKSVENSKA HANDELANKEN AB NY - USD			586,932	587,000	09/13/2017
86958J-JY-6	SHBA_SS_1@NEWYORKSVENSKA HANDELSBANKEN NY - USD			635,087	635,000	08/29/2017
88603A-BL-6	TBFITHUNDER BAY FUNDING LLC ABCPIB - USD			327,198	327,000	06/05/2017
89113W-WE-2	TD_CN_2@NEW YORKTORONTO DOMINION BANK NY - USD			390,096	390,000	08/07/2017
89233A-TD-1	TOYOTA_JPTOYOTA MOTOR CREDIT CORP CPIB 1 - USD			399,156	399,000	08/07/2017
90275D-FW-5	UBSN_VX6@STAMFORDUBS AG (STAMFORD) - USD			455,118	455,000	08/23/2017
90275D-EP-1	UBSN_VX6@STAMFORDUBS AG STAMFORD - USD			483,187	483,000	08/09/2017
90275D-FA-3	UBSN_VX6@STAMFORDUBS AG STAMFORD CT. - USD			351,108	351,000	08/14/2017
94989R-GR-3	WFC_2WELLS FARGO BANK NA - USD			411,101	411,000	08/10/2017
94989R-GM-4	WFC_2WELLS FARGO BANK NA. - USD			384,131	384,000	08/04/2017
96121T-Y3-6	WBC_AU@NEWYORKWESTPAC BANKING CORP (NEW YORK) - USD			348,161	348,000	06/01/2017
8999999. Total - Short-Term Invested Assets (Schedule DA type)				25,107,165	25,102,092	XXX
51489K-7D-4	LBBW_1@NEWYORKLANDESBANK BADEN-WURTTEMBERG (N - USD			299,982	300,000	05/03/2017
02665J-SN-1	HNDA_JPAMERICAN HONDA FINANCE CP 5/22/ - USD			572,274	572,221	05/22/2017
03785D-SA-5	AAPL_1APPLE INC 42D 5/10/2017 - USD			639,488	639,411	05/10/2017
22533T-RK-4	ACA_FP_1@NEWYORKCREDIT AGRICOLE CIB (NEW YORK) - USD			530,746	530,740	04/19/2017
30229A-S1-8	XOM_2EXXON MOBIL CORPORATION CP 5/1/ - USD			415,698	415,750	05/01/2017
30229A-S5-9	XOM_2EXXON MOBIL CORPORATION CP 5/5/ - USD			409,663	409,721	05/05/2017
53127T-RM-7	LIBSTLIBERTY STREET FDG LLC ABCP 4/2 - USD			352,815	352,792	04/21/2017
6698M4-SN-3	NOVART_4NOVARTIS FINANCE CORP 42D 5/22/ - USD			608,211	608,249	05/22/2017
71708E-RL-1	PFEPFIZER INC 42D 4/20/2017 - USD			403,823	403,857	04/20/2017
74271T-RQ-8	PGPROCTER & GAMBLE CO/THE 42D 4/2 - USD			666,646	666,659	04/24/2017
74271T-RR-6	PGPROCTER & GAMBLE CO/THE 42D 4/2 - USD			409,772	409,776	04/25/2017
82619T-RT-6	SIELLC_1SIEMENS CAPITAL CO LLC 42D 4/27 - USD			550,647	550,650	04/27/2017
90477D-S1-5	UNA_NAUNILEVER CAPITAL CORP 42D 5/1/2 - USD			646,531	646,552	05/01/2017
93114E-RH-2	WMTWAL-MART STORES INC 42D 4/17/20 - USD			666,753	666,754	04/17/2017
2546R2-SK-3	DISWALT DISNEY COMPANY/THE 42D 5/1 - USD			454,460	454,490	05/19/2017
2546R2-RB-4	DISWALT DISNEY COMPANY/THE CP 4/11 - USD			271,933	271,939	04/11/2017
139259-71-8	DBREPODEUTSCHE A (T Bills, Notes, Bon - USD			2,903,622	2,903,622	04/03/2017
139300-39-7	HSBCREPOHSBC A (T Bills, Notes, Bonds & - USD			15,528,902	15,528,902	04/03/2017
139259-71-9	MERREPOMERRILL A (T Bills, Notes, Bond - USD			15,294,934	15,294,934	04/03/2017
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				41,626,900	41,627,020	XXX
9999999 - Totals				66,734,065	66,729,112	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 44,906,053 Book/Adjusted Carrying Value $ 44,904,393
2. Average balance for the year to date Fair Value $ 85,027,021 Book/Adjusted Carrying Value $ 85,023,677
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 66,729,112 NAIC 2 $ 0 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

NONE

General Interrogatories:

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Bank of America, N.A.	Charlotte, NC		0.000	0	0	48,388,857	58,859,091	6,571,145	XXX
Bank of Nova Scotia (Houston Branch)	Houston, TX		1.362	0	10,023	0	10,000,000	10,000,000	XXX
Citibank N.A. (New York Branch)	New York, NY		1.030	0	0	6,000,000	6,000,000	0	XXX
Federal Home Loan Bank of Topeka	Topeka, KS		0.220	256	0	99,997	1,235,972	100,035	XXX
JPMorgan Chase Bank, N.A.	Columbus, OH		0.000	0	0	74,279,540	10,017,669	9,665,777	XXX
People's United Bank	Bridgeport, CT		0.000	0	0	359,128	484,469	71,735	XXX
PNC Bank, NA	Wilmington, DE		0.000	0	0	50,118,364	50,118,364	50,175,363	XXX
The Bank of New York Mellon	New York, NY		0.010	4,107	0	179,037,018	127,546,522	47,956,981	XXX
The Northern Trust Company	Chicago, IL		0.000	0	0	(766,742)	(765,332)	(924,798)	XXX
Wells Fargo Bank, N.A.	Sioux Falls, SD		0.000	0	0	47,895,809	48,755,852	18,520,900	XXX
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	4,363	10,023	405,411,970	312,252,608	142,137,138	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	4,363	10,023	405,411,970	312,252,608	142,137,138	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash		XXX	XXX	4,363	10,023	405,411,970	312,252,608	142,137,138	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
0599999. Total - U.S. Government Bonds					0	0	0
1099999. Total - All Other Government Bonds					0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Total - U.S. Political Subdivisions Bonds					0	0	0
3199999. Total - U.S. Special Revenues Bonds					0	0	0
CVS/CAREMARK CORP RI		03/17/2017	1.231	04/17/2017	9,994,533	0	5,125
EASTMAN CHEMICAL COMPANY TN		03/10/2017	1.151	04/07/2017	4,999,042	0	3,514
MONDELEZ INTERNATIONAL INC IL		03/20/2017	1.304	06/13/2017	9,973,639	0	4,333
POTASH CORP OF SASKATCHEWAN INC		03/22/2017	1.251	04/13/2017	3,708,454	0	1,288
MIZUHO FINANCIAL GROUP INC		02/09/2017	1.300	04/16/2017	5,000,420	29,792	(22,013)
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					33,676,088	29,792	(7,753)
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					33,676,088	29,792	(7,753)
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
6099999. Subtotal - SVO Identified Funds					0	0	0
7799999. Total - Issuer Obligations					33,676,088	29,792	(7,753)
7899999. Total - Residential Mortgage-Backed Securities					0	0	0
7999999. Total - Commercial Mortgage-Backed Securities					0	0	0
8099999. Total - Other Loan-Backed and Structured Securities					0	0	0
8199999. Total - SVO Identified Funds					0	0	0
8399999. Total Bonds					33,676,088	29,792	(7,753)
8699999 - Total Cash Equivalents					33,676,088	29,792	(7,753)